EDITORIAL

As we all know, it is hard for people outside insurance circles to have an easy opportunity to read our *Astin Bulletin*. One of the major reasons for this unhappy state of affairs was the lack of promotion outside traditional insurance circles and an appropriate handling of subscriptions and orders for back-issues. As one of the largest journals on quantitative modelling in insurance, we thought it our responsibility to make our journal more accessible for non-actuarial people. In order to achieve all this, it appeared to be necessary to change the printers. As a result of this, we have chosen Tieto Ltd, as the firm which will be responsible for the future publishing and printing of the *Astin Bulletin*, starting with this issue. This also applies to back-issues.

From now on, all quantitative people outside insurance, such as econometricians, operations researchers, time series and sampling theorists, as well as other statisticians, will have the opportunity to read the *Astin Bulletin* and to learn about an inspiring field of application where people like *Cramér* and *de Finetti* have been pioneers: insurance.

In the past, most papers published in *Astin Bulletin* had their emphasis on probability theory, neglecting issues of actual measurement and taking into account real market conditions which belonged to economics. From now on, however, we may expect papers to be more balanced with regard to theory and measurement as well as the activities formed by specification, estimation, testing and decision making.

Last but not least, we are glad to inform you that the *Boleslaw Monic Fund Foundation* will award prizes of Dfl. 2500, Dfl. 1500 and Dfl. 1000 for the three best articles published in the (re)insurance press, in the period 1982–1983, on the subject of the current problems facing non-life reinsurers and their solutions. So, by having your papers on that subject published in journals like *Astin Bulletin*, you will automatically become part of the competition for these three prizes, the decision of which will be announced in the early part of 1984.

P. TER BERG

https://doi.org/10.1017/S0515036100006887 Published online by Cambridge University Press

JOURNAL OF

TIME SERIES ANALYSIS

A JOURNAL SPONSORED BY THE BERNOULLI SOCIETY FOR MATHEMATICAL STATISTICS AND PROBABILITY

This is rapidly becoming the foremost journal in the field of Time Series Analysis and related studies.

Volume 3 1982 subscriptions (4 issues) £25.00 (US$55.00)

Individuals subscribing for their own use may do so by sending a personal cheque for £8.50 (US$19.00).

Recent papers include:

K. S. Lii, K. N. Helland and M. Rosenblatt: Estimating Three-dimensional Energy Transfer in Isotropic Turbulence

T. Ozaki: The Statistical Analysis of Perturbed Limit Cycle Processes Using Nonlinear Time Series Models

Jack H. W. Penm and R. D. Terrell: On the Recursive Fitting of Subset Autoregressions

Peter Praetz: The Market Model, CAPM and Efficiency in the Frequency Domain

M. N. Bhattacharyya: Lydia Pinkham Data Remodelled

C. W. J. Granger: Acronyms in Time Series Analysis (ATSA)

T. Hasan: Nonlinear Time Series Regression for a Class of Amplitude Modulated Cosinusoids

B. G. Quinn and D. F. Nicholls: Testing for the Randomness of Autoregressive Coefficients

H. Tong: A Note on Using Threshold Autoregressive Models for Multi-Step-Ahead Prediction of Cyclical Data

If you feel the journal might be of interest, please send for a sample copy to:

TIETO LTD

Bank House, 8a Hill Road, Clevedon, Avon BS21 7HH, England

https://doi.org/10.1017/S0515036100006887 Published online by Cambridge University Press