

# BERNOULLI

*Official Journal of the Bernoulli Society for Mathematical Statistics and Probability*

Volume Twenty Three Number One February 2017 ISSN: 1350-7265

## CONTENTS

### Papers

AUE, A., CHEUNG, R.C.Y., LEE, T.C.M. and ZHONG, M. Piecewise quantile autoregressive modeling for nonstationary time series	1
HAN, F. and LIU, H. Statistical analysis of latent generalized correlation matrix estimation in transelliptical distribution	23
BANSAYE, V. and VATUTIN, V. On the survival probability for a class of subcritical branching processes in random environment	58
ZHANG, T. and LIN, G. Asymptotic properties of spatial scan statistics under the alternative hypothesis	89
KOLTCHINSKII, V. and LOUNICI, K. Concentration inequalities and moment bounds for sample covariance operators	110
CORDERO-ERAUSQUIN, D. and GOZLAN, N. Transport proofs of weighted Poincaré inequalities for log-concave distributions	134
CHANG, C.-H., HUANG, H.-C. and ING, C.-K. Mixed domain asymptotics for a stochastic process model with time trend and measurement error	159
ANASTASIOU, A. and REINERT, G. Bounds for the normal approximation of the maximum likelihood estimator	191
BELLE, P.C. Optimal exponential bounds for aggregation of density estimators	219
BEN-HAMOU, A., BOUCHERON, S. and OHANNESSIAN, M.I. Concentration inequalities in the infinite urn scheme for occupancy counts and the missing mass, with applications	249
BOBROWSKI, O., MUKHERJEE, S. and TAYLOR, J.E. Topological consistency via kernel estimation	288
FRANKE, B., PÈNE, F. and WENDLER, M. Convergence of $U$ -statistics indexed by a random walk to stochastic integrals of a Lévy sheet	329
CANALE, A. and DE BLASI, P. Posterior asymptotics of nonparametric location-scale mixtures for multivariate density estimation	379

*(continued on the inside cover)*

The papers published in Bernoulli are indexed or abstracted in *Current Index to Statistics*, *Mathematical Reviews*, *Statistical Theory and Method Abstracts-Zentralblatt (STMA-Z)*, and *Zentralblatt für Mathematik* (also available on the *MATH via STN* database and *Compact MATH CD-ROM*). A list of forthcoming papers can be found online at <http://www.bernoulli-society.org/index.php/publications/bernoulli-journal/bernoulli-journal-papers>