

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Thirteen Number Two May 2007 ISSN: 1350-7265

CONTENTS

Papers

- COSMA, A., SCAILLET, O. and VON SACHS, R. 301
Multivariate wavelet-based shape-preserving estimation for dependent observations
- SIEGRIST, K. 330
Exponential and gamma distributions on positive semigroups, with applications to Dirichlet distributions
- BENTKUS, V., JING, B.-Y., SHAO, Q.-M. and ZHOU, W. 346
Limiting distributions of the non-central t -statistic and their applications to the power of t -tests under non-normality
- MOULINES, E., ROUEFF, F., SOULOUMIAC, A. and TRIGANO, T. 365
Nonparametric inference of photon energy distribution from indirect measurement
- DAHLHAUS, R. and SUBBA RAO, S. 389
A recursive online algorithm for the estimation of time-varying ARCH parameters
- BOUFOUSSI, B., VAN CASTEREN, J. and MRHARDY, N. 423
Generalized backward doubly stochastic differential equations and SPDEs with nonlinear Neumann boundary conditions
- LU, Z., LUNDERVOLD, A., TJØSTHEIM, D. and YAO, Q. 447
Exploring spatial nonlinearity using additive approximation
- FAÏ, G., ROUEFF, F. and SOULIER, P. 473
Estimation of the memory parameter of the infinite-source Poisson process
- FUH, C.-D. and HU, I. 492
Estimation in hidden Markov models via efficient importance sampling

(continued on page ii)

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 on the World Wide Web at <http://isi.cbs.nl/bernoulli/future.htm>