BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Nine Number Two April 2003 ISSN: 1350-7265

CONTENTS

Papers

CHAN, H.P. Upper bounds and importance sampling of <i>p</i> -values for DNA and protein sequence alignments	183
BERKES, I., HORVÁTH, L. and KOKOSZKA, P. GARCH processes: structure and estimation	201
MITRA, S., GNEITING, T. and SASVÁRI, Z. Polynomial covariance functions on intervals	229
BARNDORFF-NIELSEN, O.E. and SHEPHARD, N. Realized power variation and stochastic volatility models	243
EINMAHL, J.H.J. and McKEAGUE, I.W. Empirical likelihood based hypothesis testing	267
AMEWOU-ATISSO, M., GHOSAL, S., GHOSH, J.K. and RAMAMOORTHI, R.V. Posterior consistency for semi-parametric regression problems	291
GÖING-JAESCHKE, A. and YOR, M. A survey and some generalizations of Bessel processes	313
ALM, S.E. Monotonicity of the difference between median and mean of gamma distributions and of a related Ramanuian sequence	351

The papers published in Bernoulli are indexed or abstracted in *Current Index to Statistics*, *Mathematical Reviews*, *Statistical Theory & Method Abstracts* 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://www.cbs.nl/isi/bernoulli/future.htm