

# BERNOULLI

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

Volume Six Number Four August 2000 ISSN: 1350-7265

## CONTENTS

### Papers

H.E. DANIELS	571
The first crossing-time density for Brownian motion with a perturbed linear boundary	
A.D. BARBOUR and A. XIA	581
Estimating Stein's constants for compound Poisson approximation	
V. ČEKANA VIČIUS and J. KR UOPIS	591
Signed Poisson approximation: a possible alternative to normal and Poisson laws	
V. PIPIRAS and M.S. TAQQU	607
The limit of a renewal reward process with heavy-tailed rewards is not a linear fractional stable motion	
S.E. GRAVERSEN and A.N. SHIRYAEV	615
An extension of P. Lévy's distributional properties to the case of a Brownian motion with drift	
S.G. BOBKOV and C. HOUDRÉ	621
Weak dimension-free concentration of measure	
N. PRIVAULT, J.L. SOLÉ and J. VIVES	633
Chaotic Kabanov formula for the Azéma martingales	
X. BARDINA and M. JOLIS	653
Weak approximation of the Brownian sheet from a Poisson process in the plane	
B.J. CHRISTENSEN and N.M. KIEFER	667
Panel data, local cuts and orthogeodesic models	
E. GREENSHTEIN and Y. RITOV	679
Sampling from a stationary process and detecting a change in the mean of a stationary distribution	
S. EFROMOVICH	699
Can adaptive estimators for Fourier series be of interest to wavelets?	
C. LUDEŇA	709
Parametric estimation for Gaussian long-range dependent processes based on the log-periodogram	
M. BLOZNELIS and F. GÖTZE	729
An Edgeworth expansion for finite-population $U$ -statistics	

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.imf.au.dk/Statistics/Bernoulli/future.html>