

BERNOULLI

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

Volume Sixteen Number Two May 2010 ISSN: 1350-7265

CONTENTS

Papers

BOUTSIKAS, M.V. and VAGGELATOU, E.	301
A new method for obtaining sharp compound Poisson approximation error estimates for sums of locally dependent random variables	
LAGERÅS, A.N.	331
Copulas for Markovian dependence	
FOURNIER, N. and PRINTEMPS, J.	343
Absolute continuity for some one-dimensional processes	
JAMES, L.F.	361
Dirichlet mean identities and laws of a class of subordinators	
BENDER, C. and PARCZEWSKI, P.	389
Approximating a geometric fractional Brownian motion and related processes via discrete Wick calculus	
HALL, P. and WANG, Q.	418
Strong approximations of level exceedences related to multiple hypothesis testing	
ROBERTS, G.O. and SANGALLI, L.M.	435
Latent diffusion models for survival analysis	
YU, Y.	459
Relative log-concavity and a pair of triangle inequalities	
BRETON, J.-C. and HOUDRÉ, C.	471
Asymptotics for random Young diagrams when the word length and alphabet size simultaneously grow to infinity	
MENDO, L. and HERNANDO, J.M.	493
Estimation of a probability with optimum guaranteed confidence in inverse binomial sampling	
BOUAZIZ, O. and LOPEZ, O.	514
Conditional density estimation in a censored single-index regression model	
XU, X. and LIANG, F.	543
Asymptotic minimax risk of predictive density estimation for non-parametric regression	
SANGÜESA, C.	561
Uniform error bounds for a continuous approximation of non-negative random variables	
MA, Y.	585
A semiparametric efficient estimator in case-control studies	