

# BERNOULLI

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

Volume Eleven Number Two April 2005 ISSN: 1350-7265

## CONTENTS

### Papers

- |  |     |
|--|-----|
| BIBBY, B.M., SKOVGAARD, I.M. and SØRENSEN, M.<br>Diffusion-type models with given marginal distribution and autocorrelation function       | 191 |
| GAMBOA, F. and LOUBES, J.-M.<br>Wavelet estimation of a multifractal function  | 221 |
| PESZAT, S. and RUSSO, F.<br>Large-noise asymptotics for one-dimensional diffusions   | 247 |
| LENSTRA, A.J.<br>Cramér–Rao revisited  | 263 |
| DECREUSEFOND, L. and SAVY, N.<br>Filtered Brownian motions as weak limit of filtered Poisson processes                                     | 283 |
| FUSHIKI, T., KOMAKI, F. and AIHARA, K.<br>Nonparametric bootstrap prediction   | 293 |
| BUTUCEA, C. and MATIAS, C.<br>Minimax estimation of the noise level and of the deconvolution density in a semiparametric convolution model | 309 |
| CAI, T.T. and LOW, M.G.<br>Adaptive estimation of linear functionals under different performance measures                                  | 341 |
| HAYASHI, T. and YOSHIDA, N.<br>On covariance estimation of non-synchronously observed diffusion processes                                  | 359 |

The papers published in Bernoulli are indexed or abstracted in *Current Index to Statistics*, *Mathematical Reviews*, 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>