

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Twenty One Number Three August 2015 ISSN: 1350-7265

CONTENTS

Papers

MONDAL, D.	1289
Applying Dynkin's isomorphism: An alternative approach to understand the Markov property of the de Wijs process	
BARDENET, R., CAPPÉ, O., FORT, G. and KÉGL, B.	1304
Adaptive MCMC with online relabeling	
FAN, J.Y., HAMZA, K. and KLEBANER, F.	1341
Mimicking self-similar processes	
BARDENET, R. and MAILLARD, O.-A.	1361
Concentration inequalities for sampling without replacement	
CRANE, H.	1386
Lipschitz partition processes	
ZÄHLE, H.	1412
Qualitative robustness of statistical functionals under strong mixing	
HALLIN, M., LU, Z., PAINDAVEINE, D. and ŠIMAN, M.	1435
Local bilinear multiple-output quantile/depth regression	
KASHIMURA, T. and TAKEMURA, A.	1467
Standard imsets for undirected and chain graphical models	
HOUDRÉ, C. and MA, J.	1494
Simultaneous large deviations for the shape of Young diagrams associated with random words	
BAI, Z., HU, J., PAN, G. and ZHOU, W.	1538
Convergence of the empirical spectral distribution function of Beta matrices	
OWADA, T. and SAMORODNITSKY, G.	1575
Maxima of long memory stationary symmetric α -stable processes, and self-similar processes with stationary max-increments	
BAO, Z., PAN, G. and ZHOU, W.	1600
The logarithmic law of random determinant	
HILL, J.B.	1629
Robust estimation and inference for heavy tailed GARCH	

(continued on the inside cover)

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 online at <http://www.bernoulli-society.org/index.php/publications/bernoulli-journal/bernoulli-journal-papers>

BERNOULLI

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

Volume Twenty One Number Three August 2015 ISSN: 1350-7265

CONTENTS

(Continued)

Papers

CRANE, H.	1670
Time-varying network models	
BEHME, A. and SCHNURR, A.	1697
A criterion for invariant measures of Itô processes based on the symbol	
BIERMÉ, H. and LACAUX, C.	1719
Modulus of continuity of some conditionally sub-Gaussian fields, application to stable random fields	
DOUMIC, M., HOFFMANN, M., KRELL, N. and ROBERT, L.	1760
Statistical estimation of a growth-fragmentation model observed on a genealogical tree	
LI, J. and TANG, Q.	1800
Interplay of insurance and financial risks in a discrete-time model with strongly regular variation	
DE MASI, A., PRESUTTI, E., TSAGKAROGIANNIS, D. and VARES, M.E.	1824
Extinction time for a random walk in a random environment	
DE MASI, A., PRESUTTI, E., TSAGKAROGIANNIS, D. and VARES, M.E.	1844
Exponential rate of convergence in current reservoirs	
CHOPIN, N. and SINGH, S.S.	1855
On particle Gibbs sampling	
LÖWE, M. and VERMET, F.	1884
Capacity of an associative memory model on random graph architectures	
FERMANIAN, J.-D., RADULOVIĆ, D. and WEGKAMP, M.	1911
Asymptotic total variation tests for copulas	