

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Eleven Number Four August 2005 ISSN: 1350-7265

CONTENTS

Papers

- EVANS, S.N., HANSEN, B.B. and STARK, P.B. 571
Minimax expected measure confidence sets for restricted location parameters
- KONAKOV, V. and MAMMEN, E. 591
Edgeworth-type expansions for transition densities of Markov chains converging to diffusions
- VAN ZANTEN, H. 643
On the rate of convergence of the maximum likelihood estimator in Brownian semimartingale models
- NAGAEV, A. and ZAIGRAEV, A. 665
New large-deviation local theorems for sums of independent and identically distributed random vectors when the limit distribution is α -stable
- JOURDAIN, B., MÉLÉARD, S. and WOYCZYNSKI, W.A. 689
Probabilistic approximation and inviscid limits for one-dimensional fractional conservation laws
- QIN, G. and TSAO, M. 715
Empirical likelihood based inference for the derivative of the nonparametric regression function
- CRIMALDI, I. and PRATELLI, L. 737
Convergence results for conditional expectations
- FUSHIKI, T. 747
Bootstrap prediction and Bayesian prediction under misspecified models

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>