

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Twenty Number Three August 2014 ISSN: 1350-7265

CONTENTS

Papers

LOUNICI, K.	1029
High-dimensional covariance matrix estimation with missing observations	
CLÉMENT, E., DELATTRE, S. and GLOTER, A.	1059
Asymptotic lower bounds in estimating jumps	
COEURJOLLY, J.-F. and MØLLER, J.	1097
Variational approach for spatial point process intensity estimation	
FIGUEROA-LÓPEZ, J.E. and TANKOV, P.	1126
Small-time asymptotics of stopped Lévy bridges and simulation schemes with controlled bias	
FIGUEROA-LÓPEZ, J.E., LUO, Y. and OUYANG, C.	1165
Small-time expansions for local jump-diffusion models with infinite jump activity	
MOLCHANOV, I., SCHMUTZ, M. and STUCKI, K.	1210
Invariance properties of random vectors and stochastic processes based on the zonoid concept	
BASAK, A., BOSE, A. and SEN, S.	1234
Limiting spectral distribution of sample autocovariance matrices	
LIJOI, A., NIPOTI, B. and PRÜNSTER, I.	1260
Bayesian inference with dependent normalized completely random measures	
LEMBER, J., MATZINGER, H. and VOLLMER, A.	1292
Optimal alignments of longest common subsequences and their path properties	
GENEST, C., NEŠLEHOVÁ, J.G. and RÉMILLARD, B.	1344
On the empirical multilinear copula process for count data	
DEHLING, H., DURIEU, O. and TUSCHE, M.	1372
Approximating class approach for empirical processes of dependent sequences indexed by functions	
FANG, X.	1404
Discretized normal approximation by Stein's method	
HALLIN, M. and LEY, C.	1432
Skew-symmetric distributions and Fisher information: The double sin of the skew-normal	

(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 Number Three August 2014 ISSN: 1350-7265

CONTENTS

(Continued)

Papers

LEONENKO, N. and OLENKO, A.	1454
Sojourn measures of Student and Fisher–Snedecor random fields	
DHAR, S.S., CHAKRABORTY, B. and CHAUDHURI, P.	1484
Comparison of multivariate distributions using quantile–quantile plots and related tests	
BIANCONCINI, S.	1507
Asymptotic properties of adaptive maximum likelihood estimators in latent variable models	
ZHAO, Z., WEI, Y. and LIN, D.K.J.	1532
Asymptotics of nonparametric L-1 regression models with dependent data	
CHICHIGNOUD, M. and LEDERER, J.	1560
A robust, adaptive M-estimator for pointwise estimation in heteroscedastic regression	
DIEKER, A.B. and YAKIR, B.	1600
On asymptotic constants in the theory of extremes for Gaussian processes	
BOBKOV, S.G., CHISTYAKOV, G.P. and GÖTZE, F.	1620
Fisher information and convergence to stable laws	
HALL, P., JIN, J. and MILLER, H.	1647
Feature selection when there are many influential features	