BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Nine Number Six December 2003 ISSN: 1350-7265

CONTENTS

Papers

BEN AROUS, G. Large deviations in the Langevin dynamics of a short-range spin glass	921
BENDER, C. An S-transform approach to integration with respect to a fractional Brownian motion	955
LANZINGER, H. and STADTMÜLLER, U. Baum-Katz laws for certain weighted sums of independent and identically distributed random variables	985
BALLY, V. and PAGÈS, G. A quantization algorithm for solving multidimensional discrete-time optimal stopping problems	1003
SØRENSEN, M. and UCHIDA, M. Small-diffusion asymptotics for discretely sampled stochastic differential equations	1051
FIOCCO, M. and VAN ZWET, W.R. Parameter estimation for the supercritical contact process	1071
DOBRA, A. Markov bases for decomposable graphical models	1093
Amendments and Corrections	
BARNDORFF-NIELSEN, O.E. and SHEPHARD, N. Realized power variation and stochastic volatility models	1109
Acknowledgements	1113
Author Index	1115

The papers published in Bernoulli are indexed or abstracted in *Current Index to Statistics*, *Mathematical Reviews*, *Statistical Theory & Method Abstracts* 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