

# BERNOULLI

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

Volume Eight Number One February 2002 ISSN: 1350-7265

## CONTENTS

### Papers

FRANCKE, J., KREISS, J.-P. and MAMMEN, E. Bootstrap of kernel smoothing in nonlinear time series	1
ASSAF, D. and SAMUEL-CAHN, E. Prophet inequalities for optimal stopping rules with probabilistic recall	39
LO, V.S.F., ROBERTS, G.O. and DANIELS, H.E. Inverse method of images	53
RÜSCHENDORF, L. and WOERNER, J.H.C. Expansion of transition distributions of Lévy processes in small time	81
BENASSI, A., COHEN, S. and ISTAS, J. Identification and properties of real harmonizable fractional Lévy motions	97
CHAN, K.-S. and TONG, H. A note on the equivalence of two approaches for specifying a Markov process	117
LEPELTIER, J.-P. and MARTÍN, J.S. On the existence or non-existence of solutions for certain backward stochastic differential equations	123

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.imf.au.dk/Statistics/Bernoulli/future.html>