

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Six Number One February 2000 ISSN: 1350-7265

CONTENTS

Papers

- G.A. BURD, E.C. WAYMIRE and R.D. WINN 1
A self-similar invariance of critical binary Galton–Watson trees
- J.B. LEVY and M.S. TAQQU 23
Renewal reward processes with heavy-tailed inter-renewal times and heavy-tailed rewards
- H. LANZINGER and U. STADTMÜLLER 45
Weighted sums for i.i.d. random variables with relatively thin tails
- C. DONATI-MARTIN and M. YOR 63
Some measure-valued Markov processes attached to occupation times of Brownian motion
- X. MAO, A. MATASOV and A.B. PIUNOVSKIY 73
Stochastic differential delay equations with Markovian switching
- B. FERNÁNDEZ and S. MÉLÉARD 91
Asymptotic behaviour for interacting diffusion processes with space-time random birth
- V. KOLTCHINSKII and E. GINÉ 113
Random matrix approximation of spectra of integral operators
- M.-Y. CHENG, E. CHOI, J. FAN and P. HALL 169
Skewing methods for two-parameter locally parametric density estimation
- P. BORTOT and S. COLES 183
A sufficiency property arising from the characterization of extremes of Markov chains

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>