

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Twenty Five Number Two May 2019 ISSN: 1350-7265

CONTENTS

MAMMEN, E., VAN KEILEGOM, I. and YU, K.	793
Expansion for moments of regression quantiles with applications to nonparametric testing	
GRACZYK, P. and MAŁECKI, J.	828
On squared Bessel particle systems	
EVANS, R.J. and RICHARDSON, T.S.	848
Smooth, identifiable supermodels of discrete DAG models with latent variables	
CHAE, M. and WALKER, S.G.	877
Bayesian consistency for a nonparametric stationary Markov model	
BELOMESTNY, D., PANOV, V. and WOERNER, J.H.C.	902
Low-frequency estimation of continuous-time moving average Lévy processes	
ZEMEL, Y. and PANARETOS, V.M.	932
Fréchet means and Procrustes analysis in Wasserstein space	
CASTRO, R.M. and TÁNCZOS, E.	977
Are there needles in a moving haystack? Adaptive sensing for detection of dynamically evolving signals	
DAHLHAUS, R., RICHTER, S and WU, W.B.	1013
Towards a general theory for nonlinear locally stationary processes	
CHEN, X., CHEN, Z.-Q., TRAN, K. and YIN, G.	1045
Properties of switching jump diffusions: Maximum principles and Harnack inequalities	
BARBOUR, A.D., RÖLLIN, A. and ROSS, N.	1076
Error bounds in local limit theorems using Stein's method	
BECHERER, D., BILAREV, T. and FRENTRUP, P.	1105
Stability for gains from large investors' strategies in M_1/J_1 topologies	
OATES, C.J., COCKAYNE, J., BRIOL, F.-X. and GIROLAMI, M.	1141
Convergence rates for a class of estimators based on Stein's method	
IRUROZKI, E., CALVO, B. and LOZANO, J.A.	1160
Mallows and generalized Mallows model for matchings	
LEE, J.H. and SONG, K.	1189
Stable limit theorems for empirical processes under conditional neighborhood dependence	
LEDERER, J., YU, L. and GAYNANOVA, I.	1225
Oracle inequalities for high-dimensional prediction	

(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 Five Number Two May 2019 ISSN: 1350-7265

CONTENTS

(Continued)

CAMPBELL, T., HUGGINS, J.H., HOW, J.P. and BRODERICK, T. Truncated random measures	1256
YU, Z., LEVINE, M. and CHENG, G. Minimax optimal estimation in partially linear additive models under high dimension	1289
LIESE, F., MEISTER, A. and KAPPUS, J. Strong Gaussian approximation of the mixture Rasch model	1326
ROUEFF, F. and VON SACHS, R. Time-frequency analysis of locally stationary Hawkes processes	1355
AHN, S.W. and PETERSON, J. Quenched central limit theorem rates of convergence for one-dimensional random walks in random environments	1386
DURIEU, O. and WANG, Y. From random partitions to fractional Brownian sheets	1412
MAURER, A. A Bernstein-type inequality for functions of bounded interaction	1451
ZHOU, C., HAN, F., ZHANG, X.-S. and LIU, H. An extreme-value approach for testing the equality of large U-statistic based correlation matrices	1472
OLSSON, J. and DOUC, R. Numerically stable online estimation of variance in particle filters	1504
SEPEHRI, A. New tests of uniformity on the compact classical groups as diagnostics for weak-* mixing of Markov chains	1536
BRETON, J.-C., CLARENNE, A. and GOBARD, R. Macroscopic analysis of determinantal random balls	1568