

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Nine Number One February 2003 ISSN: 1350-7265

CONTENTS

Papers

PITMAN, J. and YOR, M.	1
Hitting, occupation and inverse local times of one-dimensional diffusions: martingale and excursion approaches	
PECCATI, G.	25
Explicit formulae for time-space Brownian chaos	
DEL MORAL, P. and ZAJIC, T.	49
A note on the Laplace–Varadhan integral lemma	
EICHELSBACHER, P. and ZAJIC, T.	67
Moderate deviations for mean-field Gibbs measures	
RESNICK, S., SAMORODNITSKY, G., GILBERT, A. and WILLINGER, W.	97
Wavelet analysis of conservative cascades	
HALLIN, M. and WERKER, B.J.M.	137
Semi-parametric efficiency, distribution-freeness and invariance	
LARSEN, P.V. and JUPP, P.E.	167
Parametrization-invariant Wald tests	

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>