

BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Three Number Four December 1997 ISSN: 1350-7265

CONTENTS

Papers

FERRANTE, M. and NUALART, D. An example on a non-Markovian stochastic two-point boundary value problem	371
HU, Y. and SHI, Z. Extreme lengths in Brownian and Bessel excursions	387
PETTERSSON, R. Penalization schemes for reflecting stochastic differential equations	403
DOREA, C.C.Y. Stationary distribution of Markov chains in \mathbb{R}^d with application to global random optimization	415
WANG, H. Generalized zero-one laws for large order statistics	429
KUTOYANTS, Y.A. Efficiency of the empirical distribution for ergodic diffusion	445
BEIBEL, M. Sequential change-point detection in continuous time when the post-change drift is unknown	457
HOOGHIEMSTRA, G. and GREENWOOD, P.E. The domain of attraction of the α -sun operator for type II and type III distribution	479
Acknowledgements	491
Indexes	493

The papers published in Bernoulli are indexed/abstracted in *Current Index to Statistics*, *Statistical Theory & Method Abstracts* and *Zentralblatt für Mathematik* (also available on the *MATH via STN* database and *Compact MATH CD-ROM*). Published by Chapman & Hall, 2–6 Boundary Row, London SE1 8HN, UK