

BERNOULLI

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

Volume Seventeen Number Three August 2011 ISSN: 1350-7265

CONTENTS

Papers

MARCHETTI, G.M. and LUPPARELLI, M. Chain graph models of multivariate regression type for categorical data	827
WERMUTH, N. Probability distributions with summary graph structure	845
HITCZENKO, P. and WESOŁOWSKI, J. Renorming divergent perpetuities	880
RØYSLAND, K. A martingale approach to continuous-time marginal structural models	895
BARNDORFF-NIELSEN, O.E. and BASSE-O'CONNOR, A. Quasi Ornstein–Uhlenbeck processes	916
KABLUCHKO, Z. Functional limit theorems for sums of independent geometric Lévy processes	942
LIU, W., LING, S. and SHAO, Q.-M. On non-stationary threshold autoregressive models	969
ANDRIEU, C., JASRA, A., DOUCET, A. and DEL MORAL, P. On nonlinear Markov chain Monte Carlo	987
DAVYDOV, Y., MOLCHANOV, I. and ZUYEV, S. Stability for random measures, point processes and discrete semigroups	1015
YU, Y. Some stochastic inequalities for weighted sums	1044
KEVEI, P. and MASON, D.M. A note on a maximal Bernstein inequality	1054
CASSART, D., HALLIN, M. and PAINDAVEINE, D. A class of optimal tests for symmetry based on local Edgeworth approximations	1063
GRIFFITHS, R.C. and SPANÒ, D. Multivariate Jacobi and Laguerre polynomials, infinite-dimensional extensions, and their probabilistic connections with multivariate Hahn and Meixner polynomials	1095