

# BERNOULLI

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

Volume Twenty Number Two May 2014 ISSN: 1350-7265

## CONTENTS

### Papers

ARENDA RCZYK, M., DĘBICKI, K. and MANDJES, M.	395
On the tail asymptotics of the area swept under the Brownian storage graph	
BLANCHET, J. and LIU, J.	416
Total variation approximations and conditional limit theorems for multivariate regularly varying random walks conditioned on ruin	
FORT, G., MOULINES, E., PRIOURET, P. and VANDEKERKHOVE, P.	457
A central limit theorem for adaptive and interacting Markov chains	
LAST, G.	486
Perturbation analysis of Poisson processes	
AKAKPO, N., BALABDAOUI, F. and DUROT, C.	514
Testing monotonicity via local least concave majorants	
ANDRIEU, C. and VIHOLA, M.	545
Markovian stochastic approximation with expanding projections	
DEYA, A. and NOURDIN, I.	586
Invariance principles for homogeneous sums of free random variables	
HOFF, P.D., NIU, X. and WELLNER, J.A.	604
Information bounds for Gaussian copulas	
KONAKOV, V., MAMMEN, E. and WOERNER, J.	623
Statistical convergence of Markov experiments to diffusion limits	
BLADT, M. and SØRENSEN, M.	645
Simple simulation of diffusion bridges with application to likelihood inference for diffusions	
SADEGHI, K. and LAURITZEN, S.	676
Markov properties for mixed graphs	
PECCATI, G. and ZHENG, C.	697
Universal Gaussian fluctuations on the discrete Poisson chaos	
CORLAY, S.	716
Partial functional quantization and generalized bridges	

*(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 Number Two May 2014 ISSN: 1350-7265

## CONTENTS

*(Continued)*

### Papers

SABEL, T. and SCHMIDT-HIEBER, J.	747
Asymptotically efficient estimation of a scale parameter in Gaussian time series and closed-form expressions for the Fisher information	
DUERINCKX, M., LEY, C. and SWAN, Y.	775
Maximum likelihood characterization of distributions	
MIKOSCH, T. and ZHAO, Y.	803
A Fourier analysis of extreme events	
BEUTNER, E. and ZÄHLE, H.	846
Continuous mapping approach to the asymptotics of $U$ - and $V$ -statistics	
SAUSSEREAU, B.	878
Nonparametric inference for fractional diffusion	
MAI, H.	919
Efficient maximum likelihood estimation for Lévy-driven Ornstein–Uhlenbeck processes	
NORDMAN, D.J. and LAHIRI, S.N.	958
Convergence rates of empirical block length selectors for block bootstrap	
NOVAK, S.Y.	979
Lower bounds to the accuracy of inference on heavy tails	
ERHARDSSON, T.	990
Conditions for convergence of random coefficient AR(1) processes and perpetuities in higher dimensions	
BERGSMA, W. and DASSIOS, A.	1006
A consistent test of independence based on a sign covariance related to Kendall’s tau	