

**EDITOR:**

J. JACOD

**ASSOCIATE EDITORS:**

R.J. ADLER  
K. BURDZY  
E. ÇINLAR  
F. COMETS  
S.N. EVANS  
P. JAGERS  
T.M. LIGGETT  
G. PAGÈS  
P. PROTTER  
H. ROOTZÉN  
V. SCHMIDT  
R. SCHONMANN  
M.S. TAQQU  
A. VERETENNIKOV  
W. WEFELMEYER  
W.A. WOYCZYNSKI  
O. ZEITOUNI

**ADVISORY BOARD:**

D.A. DAWSON  
R.M. DUDLEY  
N.U. PRABHU  
D. VERE-JONES

**PAST EDITORS:**

J. KEILSON  
AND N.U. PRABHU  
(1973-1979)  
N.U. PRABHU  
(1980-1984)  
C.C. HEYDE  
(1984-1989)  
P. JAGERS  
(1989-1993)  
R.J. ADLER  
(1993-1996)

# stochastic processes and their applications

an official journal of the Bernoulli Society  
for Mathematical Statistics and Probability

Ref: C 2 PF 251199/03 Df: 27745317  
STOCHASTIC PROCESSES & THEIR APPLICATION  
01.01.00 Vol. 85 No. 1  
0304-4149 22101144 22.06.00  
LIBRIS  
144 BOULEVARD KRIM BELKACEM  
ALGER  
ALGERIE

stochastic  
processes  
and their  
applications

Volume 85, Number 1, 1 January 2000

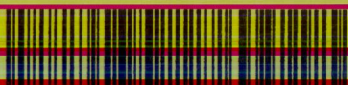
CONTENTS

<i>K. Pietruska-Patuba</i> , Almost sure behaviour of the perturbed Brownian motion on the Sierpiński gasket	1
<i>Q. Liu</i> , Exact packing measure on a Galton–Watson tree	19
<i>Y. Kakizawa</i> , On Bahadur asymptotic efficiency of the maximum likelihood and quasi-maximum likelihood estimators in Gaussian stationary processes	29
<i>W. Stummer and K.-T. Sturm</i> , On exponentials of additive functionals of Markov processes	45
<i>L. Chaumont and R.A. Doney</i> , Some calculations for doubly perturbed Brownian motion	61
<i>S. Peng and Y. Shi</i> , Infinite horizon forward–backward stochastic differential equations	75
<i>C. Léonard</i> , Large deviations for Poisson random measures and processes with independent increments	93
<i>J.E. Yukich</i> , Asymptotics for weighted minimal spanning trees on random points	123
<i>C. Landim and S.B. Volchan</i> , Equilibrium fluctuations for a driven tracer particle dynamics	139
<i>R.S. Deo and W.W. Chen</i> , On the integral of the squared periodogram	159

*Cited in: CIS; Cambridge Scientific Abstracts; Current Index to Statistics; ISI Current Contents; International Abstracts in Operations Research; Mathematical Reviews; OR/MS; QCAS; Science Citation Index; Statistical Theory and Method Abstracts; Zentralblatt für Mathematik*



This journal is part of **ContentsDirect**, the *free* alerting service which sends tables of contents by e-mail for Elsevier Science books and journals. You can register for **ContentsDirect** online at: [www.elsevier.nl/locate/contentsdirect](http://www.elsevier.nl/locate/contentsdirect)



0304-4149(20000101)85:1;1-V