

stochastic
processes
and their
applications

Volume 117, Issue 1, January 2007

CONTENTS

<i>T. Funaki, Y. Hariya, F. Hirsch and M. Yor, On some Fourier aspects of the construction of certain Wiener integrals</i>	1
<i>N. Kurt, Entropic repulsion for a class of Gaussian interface models in high dimensions</i>	23
<i>H. Masuda, Ergodicity and exponential β-mixing bounds for multidimensional diffusions with jumps</i>	35
<i>H. van Zanten, When is a linear combination of independent fBm's equivalent to a single fBm?</i>	57
<i>R.J. Bhansali, L. Giraitis and P.S. Kokoszka, Approximations and limit theory for quadratic forms of linear processes</i>	71
<i>T. Marquardt and R. Stelzer, Multivariate CARMA processes</i>	96
<i>J. Dedecker and C. Prieur, An empirical central limit theorem for dependent sequences</i>	121

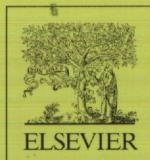
Announcement

Itô Prizes 2005–2007

Cited in: Cambridge Scientific Abstracts; Current Index to Statistics; International Abstracts in Operations Research; Mathematical Reviews; OR/MS; QCAS; Science Citation Index; Statistical Theory and Method Abstracts; Zentralblatt für Mathematik. Also covered in the abstract and citation database SCOPUS®. Full text available on ScienceDirect®.



0304-4149 (200701)117:1;1-I



Volume 117

Issue 1

January 2007

ISSN 0304-4149

EDITOR:

M.E. VARES

ASSOCIATE EDITORS:

K. ALEXANDER
E.D. ANDJEL
T. BODINEAU
P. DEL MORAL
F. DELBAEN
F. DEN HOLLANDER
P. DOUKHAN
R. DURRETT
D. FILIPOVIC
M. FREIDLIN
H. KASPI
D. KRAMKOV
J. MA
S. MÉLÉARD
T. MIKOSCH
L. MYTNIK
V. PÉREZ-ABREU
P. PROTTER
J. QUASTEL
A.F. RAMÍREZ
E. SAADA
M. SANZ-SOLÉ
M. SØRENSEN
D. TALAY
R. TRIBE

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)
J. JACOD
(1996–2000)
O. ZEITOUNI
(2000–2002)
P. PROTTER
(2002–2006)

stochastic processes and their applications

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

Available online at

ScienceDirect
www.sciencedirect.com