

stochastic
processes
and their
applications

Volume 117, Issue 2, February 2007

CONTENTS

<i>G. Bonnet and R.J. Adler</i> , The Burgers superprocess	143
<i>J.L. Solé, F. Utzet and J. Vives</i> , Canonical Lévy process and Malliavin calculus	165
<i>R. Delgado</i> , A reflected fBm limit for fluid models with ON/OFF sources under heavy traffic	188
<i>M. Arnaudon, B.K. Driver and A. Thalmaier</i> , Gradient estimates for positive harmonic functions by stochastic analysis	202
<i>P. Cattiaux and N. Gozlan</i> , Deviations bounds and conditional principles for thin sets	221
<i>X. Shao and W.B. Wu</i> , Local asymptotic powers of nonparametric and semiparametric tests for fractional integration	251
<i>J. Černý</i> , Moments and distribution of the local time of a two-dimensional random walk	262

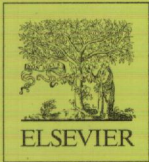
Announcement

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(200702)117:2;1-G



Volume 117

Issue 2

February 2007

ISSN 0304-4149

D.

stochastic processes and their applications

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)

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

Available online at

 ScienceDirect
www.sciencedirect.com

