



Volume 117

Issue 7

July 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-SOLE  
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](http://www.sciencedirect.com)

stochastic  
processes  
and their  
applications

Volume 117, Issue 7, July 2007

CONTENTS

<i>E. Gobet and C. Labart</i> , Error expansion for the discretization of backward stochastic differential equations	803
<i>L. Galtchouk and S. Pergamenshchikov</i> , Uniform concentration inequality for ergodic diffusion processes	830
<i>D.B.H. Cline</i> , Regular variation of order 1 nonlinear AR-ARCH models	840
<i>Z. Zhao and W.B. Wu</i> , Asymptotic theory for curve-crossing analysis	862
<i>P. Doukhan and M.H. Neumann</i> , Probability and moment inequalities for sums of weakly dependent random variables, with applications	878
<i>M. Gourcy</i> , A large deviation principle for 2D stochastic Navier-Stokes equation	904
<i>T.N. Sriram, A. Bhattacharya, M. González, R. Martínez and I. del Puerto</i> , Estimation of the offspring mean in a controlled branching process with a random control function	928
<i>H. Nyrhinen</i> , Convex large deviation rate functions under mixtures of linear transformations, with an application to ruin theory	947

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(200707)117:7;1-6