

**EDITOR:**

T. MIKOSCH

ASSOCIATE EDITORS:

K. ALEXANDER

E.D. ANDJEL

P. BARRIEU

I. BERKES

T. BODINEAU

P. BRÉMAUD

R.A. DAVIS

P. DOUKHAN

S. FOSS

M. JEANBLANC

D. KHOSHNEVISAN

A. KOHATSU-HIGA

M. LIFSHITS

L. MYTNIK

D. NUALART

Z. PALMOWSKI

V.I. PITERBARG

A.F. RAMÍREZ

S. RESNICK

G.O. ROBERTS

E. SAADA

M. SANZ-SOLÉ

P. SOULIER

M. SØRENSEN

D. TALAY

R. TRIBE

M.E. VARES

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)

M.E. VARES

(2006–2009)

stochastic processes and their applications

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



**CONTENTS**

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®.

Research Papers

- R. van Handel*, Uniform time average consistency of Monte Carlo particle filters 3835
- J.E. Figueroa-López and C. Houdré*, Small-time expansions for the transition distributions of Lévy processes 3862
- Z.-C. Hu, Z.-M. Ma and W. Sun*, Nonlinear filtering of semi-Dirichlet processes 3890
- D. Nualart and L. Quer-Sardanyons*, Gaussian density estimates for solutions to quasi-linear stochastic partial differential equations 3914
- I. Rahimov*, Bootstrap of the offspring mean in the critical process with a non-stationary immigration 3939
- D. Buraczewski*, On tails of fixed points of the smoothing transform in the boundary case 3955
- Z. Kabluchko*, Extremes of space-time Gaussian processes 3962

