

# BERNOULLI

*Official Journal of the Bernoulli Society for Mathematical Statistics  
and Probability*

Volume Seven Number Two April 2001 ISSN: 1350-7265

## CONTENTS

### Papers

S. RESNICK and G. SAMORODNITSKY Steady-state distribution of the buffer content for M/G/ $\infty$ input fluid queues	191
W.J. RUNGGALDIER and F. SPIZZICHINO Sufficient conditions for finite dimensionality of filters in discrete time: a Laplace transform-based approach	211
H. HAARIO, E. SAKSMAN and J. TAMMINEN An adaptive Metropolis algorithm	223
M. KESSLER, A. SCHICK and W. WEFELMEYER The information in the marginal law of a Markov chain	243
F. COMTE Adaptive estimation of the spectrum of a stationary Gaussian sequence	267
B. BERCU On large deviations in the Gaussian autoregressive process: stable, unstable and explosive cases	299
P. HALL and S. PENEV Cross-validation for choosing resolution level for nonlinear wavelet curve estimators	317
A. DEMBO, A. KAGAN and L.A. SHEPP Remarks on the maximum correlation coefficient	343
M. YOR and M. ZANI Large deviations for the Bessel clock	351
F. RUSSO, P. VALLOIS and J. WOLF A generalized class of Lyons–Zheng processes	363

The papers published in Bernoulli are indexed or abstracted in *Current Index to Statistics*, *Mathematical Reviews*, *Statistical Theory & Method Abstracts* and *Zentralblatt für Mathematik* (also available on the *MATH via STN* database and *Compact MATH CD-ROM*). A list of forthcoming papers can be found on the World Wide Web at <http://www.imf.au.dk/Statistics/Bernoulli/future.html>