BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Six Number Six December 2000 ISSN: 1350-7265

CONTENTS

Papers

E. CSÁKI, P. RÉVÉSZ and Z. SHI Favourite sites, favourite values and jump sizes for random walk and Brownian motion	951
M. MELLOUK A large-deviation principle for random evolution equations	977
G. FERREYRA and P. SUNDAR Comparison of stochastic Volterra equations	1001
JC. GRUET A note on hyperbolic von Mises distributions	1007
A.J. GANESH and N. O'CONNELL A large-deviation principle for Dirichlet posteriors	1021
N. HOSHINO and A. TAKEMURA On reduction of finite-sample variance by extended Latin hypercube sampling	1035
V. GENON-CATALOT, T. JEANTHEAU and C. LARÉDO Stochastic volatility models as hidden Markov models and statistical applications	1051
D. FILIPOVIĆ Exponential-polynomial families and the term structure of interest rates	1081
M.G. AKRITAS The central limit theorem under censoring	1109
L. MATTNER Minimal sufficient statistics in location–scale parameter models	1121
Acknowledgements	1135
Author Index	1137

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