BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Six Number Two April 2000 ISSN: 1350-7265

CONTENTS

Papers

D. SIEGMUND and B. YAKIR Tail probabilities for the null distribution of scanning statistics	191
S.T. GARREN and R.L. SMITH Estimating the second largest eigenvalue of a Markov transition matrix	215
A. ROTNITZKY, D.R. COX, M. BOTTAI and J. ROBINS Likelihood-based inference with singular information matrix	243
P. MCCULLAGH Resampling and exchangeable arrays	285
S. ASMUSSEN, K. BINSWANGER and B. HØJGAARD Rare events simulation for heavy-tailed distributions	303
K.B. ATHREYA Change of measures for Markov chains and the LlogL theorem for branching processes	323
D. NUALART and C. ROVIRA Large deviations for stochastic Volterra equations	339
J.R. LEÓN and G. PERERA Approximation of the Ornstein-Uhlenbeck local time by harmonic oscillators	357

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