BERNOULLI

Official Journal of the Bernoulli Society for Mathematical Statistics and Probability

Volume Seven Number Five October 2001 ISSN: 1350-7265

CONTENTS

Papers

IOUDITSKY, A., MOULINES, E. and SOULIER, P. Adaptive estimation of the fractional differencing coefficient	699
BERAN, J. and FENG, Y. Local polynomial estimation with a FARIMA-GARCH error process	733
CHENG, S. and PENG, L. Confidence intervals for the tail index	751
NUALART, D. and SCHOUTENS, W. Backward stochastic differential equations and Feynman–Kac formula for Lévy processes, with applications in finance	761
CARDON-WEBER, C. Cahn-Hilliard stochastic equation: existence of the solution and of its density	777
LIN, G.D. and HU, CY. The Riemann zeta distribution	817

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