
C O N T E N T S

<i>A. V. Ivanov, I. V. Orlovsky</i>	
Asymptotic properties of linear regression parameter estimator in the case of long-range dependent regressors and noise	1
<i>O. L. Izyumtseva</i>	
On the local times for Gaussian integrators	11
<i>Ie. V. Karnaukh</i>	
Distribution of some functionals for a Lévy process with matrix-exponential jumps of the same sign	26
<i>V. V. Konarovskyi</i>	
Large deviations principle for finite system of heavy diffusion particles	37
<i>M. M. Osypchuk, M. I. Portenko</i>	
On Ornshtein-Uhlenbeck's measure of a Hilbert ball in the space of continuous functions	46
<i>A. Yu. Pilipenko, Yu. E. Prykhodko</i>	
Limit behavior of a simple random walk with non-integrable jump from a barrier	52
<i>A. V. Rudenko</i>	
Some uniform estimates for the transition density of a Brownian motion on a Carnot group and their application to local times	62
<i>V. I. Senin</i>	
Sojourn measures of random walks on deterministic sequences	91

