

# A Complete Bibliography of the *Journal of Theoretical Probability*

Nelson H. F. Beebe  
University of Utah  
Department of Mathematics, 110 LCB  
155 S 1400 E RM 233  
Salt Lake City, UT 84112-0090  
USA

Tel: +1 801 581 5254  
FAX: +1 801 581 4148

E-mail: [beebe@math.utah.edu](mailto:beebe@math.utah.edu), [beebe@acm.org](mailto:beebe@acm.org),  
[beebe@computer.org](mailto:beebe@computer.org) (Internet)  
WWW URL: <http://www.math.utah.edu/~beebe/>

15 March 2019  
Version 1.17

## Title word cross-reference

$(2J_s - R_s, s \geq 0)$  [YY15].  $(\alpha, d, \beta)$  [Myt98, MX04].  $(c, d)$  [JM09].  $(c, p)$  [MM05].  $(\xi, \psi, K)$  [Sch99].  $(Z/pZ)^d$  [HM08]. 0 [BR08a]. 1 [AGK92, BR08a].  $1 + \beta$  [FMW11].  $1/\sqrt{n}$  [Huj06]. 2 [FIT14, Neu92, Neu95, SW92].  $2 < \alpha < \infty$  [Gei01].  $2 \times 2$  [MR97, MNR99a, MNR99b].  $[k]^{\mathbf{N}}$  [CL16].  $\alpha$  [CR13, CG03, CG06, Den89, FMW11, RY91, RS08].  $B$  [Arc94, CM00, Den04, LT98, Rya10, Su96].  $C^1$  [Kim08].  $\mathcal{G}$  [Bou05].  $D$  [Sch94a, CFR05, God04, Rus07].  $D = 1$  [BBDP98].  $d \times d$  [MN02].  $\frac{1}{2}\Delta + \langle a, \nabla \rangle + b$  [Ger92].  $\frac{4}{3}$  [HNS14].  $G$  [AMR08, HL14, LW19, MR02].  $G^1$  [KT96].  $h$  [MS01a].  $H = 1/10$  [HN15].  $H > 1/2$  [NO03].  $H^2$  [MT08].  $k$  [BGT04, BMS12].  $L$  [Bos98].  $L^0(\mathbf{R}_+^d; \Omega, \mathcal{F}, \mathbf{P})$  [Bou05].  $L^1$  [Fan18, Sau16, ZZ99].  $L^2$  [CAMBTD96, GHLT04, Mor10].  $l^2(S, \mathbf{P})$  [Ban16].  $L_1$  [Cer00].  $L_2$  [Naz09].  $L_p$  [Kha09, Kim08, Kim09, Kim17, Aur07].  $\mathbf{n}_{(-)}$  [YY15].  $[0, \infty[$  [Gru14].  $L \log L$  [LRS11].  $\log \log$  [Spa04].  $m$  [CV15, Che97b, EL95, Lee97, MST08, VC18].  $M_1$  [BK15].  $\mathbf{GL}_N$  [Kem17].  $\mathbf{N}_0$

[EP15a, EP15b]. **R** [Bal07a]. **R**<sup>d</sup> [Att14, MR02]. **U<sub>N</sub>** [Kem17]. **Z** [BSF15, Vol06]. **Z**<sup>d</sup> [Per97]. **L** [Che15b]. **M<sub>L</sub>** [Sta11]. **P**([0, 1]) [AMS12]. **S** [CdF00].  $\mu = \mu * \sigma$  [SZ90]. **n** [GZ98, IW99, LM16a, Lee97, ML17, Zeu94]. **N<sub>0</sub>** [Voi93]. **O** [Nea92].  $\omega$  [BGZ93].  $\omega^2$  [Che99a]. **p** [ARV97, BG16, DPR00, Fel15, FM17, MS06, Mus06, RR92, Sha91, Sim04].  $\Phi$  [Wu09, AR04, Kie98, Mal99, VC13]. **R** [BG11]. **R**<sup>d</sup> [Ilt95, KR03, Kov02, SU14, Tug14, AMR08, IW99]. **R**<sup>K</sup> [San07]. **R**<sup>n</sup> [BF13, BRZ96]. **R**<sub>(+)</sub> [YY15]. **R**<sub>2</sub> [Zeu94]. **RCD**( $K, \infty$ ) [Li16].  $\rho^*$  [Mil94]. **s** [JN99]. **S<sub>n</sub>** [Din17].  $S_{n_k}/(2n_k \log \log n_k)^{1/2}$  [Sla89].  $\sigma$  [BR08a, Kom08, MT08]. **SO**<sub>0</sub>( $p, q$ )/**SO**( $p$ )  $\times$  **SO**( $q$ ) [Saw01].  $S \subset l^2$  [Ban16].  $\sum(H)$  [EOM17].  $\sum_s(H)$  [EOM17]. **t** [Sha99].  $\tau$  [DP04, Eic97]. **U** [AL08a, AM14, Alb00, AY94, Arc94, BU01, BW02, BS99, DPR11, EL95, Fer94, GZ96, GM07, Han18, Mik94, RS95, RU00, Su96, Tei92, TZ96, Tei98a, TM98, UB98]. **U**( $n$ ) [Kua18]. **V** [Zha01a]. **Z**<sup>2</sup> [CHL08, Zho95]. **Z**<sup>d</sup> [BK09, GW02, Zha01b]. **Z**<sub>d</sub> [GP01]. **Z**<sub>p</sub><sup>k</sup> [Asc09].

**-Actions** [GW02]. **-Adic** [Fel15, FM17, MS06, Mus06, Sha91]. **-Algebras** [MT08]. **-Block** [LM16a]. **-Brownian** [LW19]. **-Circulants** [BMS12]. **-conditional** [Bou05]. **-Contractions** [ZZ99]. **-Dependent** [CV15, Che97b, DP04, MST08, VC18, AGK92]. **-Dimensional** [God04, Rus07, CFR05]. **-Distance** [Che15b]. **-Domains** [Sch94a]. **-Entropy** [Wu09]. **-Expectation** [HL14]. **-Families** [VC13]. **-field** [BR08a]. **-Fields** [Kom08]. **-Fold** [GZ98]. **-Integrability** [CG03, CG06]. **-Invariant** [Tug14]. **-Mixing** [Kie98, Mal99]. **-Moments** [AR04]. **-monotone** [SW92]. **-Nilpotent** [Neu95, Neu92]. **-Parameter** [IW99]. **-Processes** [MS01a, Rya10, TM98, AY94, Arc94]. **-Pseudostable** [JM09, MM05]. **-Random** [GP01]. **-Small** [Naz09]. **-Space** [CM00]. **-Stable** [CR13, DPR00, FMW11, JN99, RS08, RY91]. **-Statistic** [Che99a, Sha99, GM07, Fer94]. **-statistics** [BGZ93, AL08a, AM14, Alb00, BU01, BW02, Bos98, BS99, DPR11, Han18, RU00, Tei98a, UB98, Zha01a, Arc94, EL95, GZ96, Mik94, RS95, Su96, Tei92]. **-summable** [Nea92]. **-Superprocesses** [MX04, Sch99]. **-theory** [Kim17, Kim08, Kim09]. **-Topology** [Eic97]. **-Transform** [BG11]. **-type** [ML17, TZ96]. **-Uniform** [CdF00]. **-Uniqueness** [Sau16]. **-Valued** [Den04, LT98, Arc94, Su96]. **-variate** [EL95]. **-Variation** [HNS14, Sim04]. **-Version** [Kha09].

**13** [Dun01]. **1st** [MV98].

**8** [Cuz01].

**a.s** [BD94, Den89]. **abelian**

[Bin93, Bud94, CF95, Bin88, CF97, CC17, FG00, Fel04, SZ90, Yas00]. **above**

[Tyk09]. **Absolute** [Ahm05, BSC01, Bre02, Bre05, DD97, Gab11, Kul11, LW12, Wei14, YZ15, Arc95a]. **absolutely** [DF95]. **Absorption** [MS01a]. **Abstract** [ABK16, KS06]. **Accessibility** [Li18]. **Accuracy** [Pap11, BP96]. **Accurate** [KN10]. **Acknowledgment** [Che17]. **acting** [Kun94b]. **Actions** [GW02, Lia09]. **Actual** [Ver12]. **Ad** [CK14]. **Adapted** [DMV07, QV12, Ret04, dIP93]. **adaptive** [Kou96]. **Added** [Jun05]. **Addendum** [MNR99a]. **Addition** [Bon15]. **Additive** [BPR13, Cap13, Cas08, CL99, CF00, CP12, Fai98, GR97, Hu15, Kha12, KY12, KP14, KS16b, Lac00, LL12, MT98, SS18, Tak08, Wat02, Wat16, CCFR92, CC95, Kuh91, Son95, Cap13]. **Additive/** [Cap13]. **Additivity** [MdCQ07]. **Adeles** [Yas10]. **Adic** [Fel15, FM17, FP10, MS06, Mus06, Sha91]. **Affine** [Bro04, BK12, CKRMT16, HM08, BS88, GL94]. **Age** [KS98]. **Age-Dependent** [KS98]. **Aggregation** [HJ89]. **Algebraic** [FH97, FG99, Far03, FJ05, Voi09]. **Algebras** [MT08, Sah08, Sta07]. **Algorithm** [Gås06]. **algorithms** [Kou96]. **Alignments** [GHL18]. **Allen** [HR18, Lee18]. **Allocation** [MM10]. **Almost** [AKR99, DM07, FC07, GW02, HR00, Hör07, Hu15, KKH09, Lou16, MS97a, Meg02, PG99, PT17, RV04, Wan10, XZ10, BD94, Kou96, Lac91, LRJW95, Mar88, PF91]. **Almost-Sure** [AKR99, PG99]. **Along** [Cov11, DL94]. **Always** [Huj06, Tak01, Pin94]. **amarts** [Mar88]. **Amenability** [JS99]. **Among** [LV12]. **Analog** [Pap90]. **Analogue** [Zho15, BHL93]. **Analysis** [AAO17, Att14, CP11, EJU19, FH15, GNU17, MZ06]. **Analytic** [FCU12, Has12, LMS12, SG90]. **analytical** [HJ96b]. **Ancestral** [Ban19]. **Andersen** [MV19]. **Anderson** [BC18, KMV18]. **Animals** [Lee97]. **Annealed** [CX15]. **annealing** [HS92b]. **announcement** [Ano89, Ano90, Ano91, Ano93, Ano96]. **Anticipating** [AN98, MCR08]. **Anticipative** [Oss09a]. **Appell** [FS92, GT01]. **Appetites** [Pac12]. **Application** [AAO17, BJ02, CWM04, DM13, EM18, FY08, GH95a, GH95b, Gut04, Kov02, Smi15, Sob10, BM91, Shi96, dIP93]. **Applications** [Ama12, AG18, BP10, CFN98, CM15, DP04, DL00, Der03, FJ12, FG14, GR07, GT02b, KMX18, KO10, Lin12, RRM07, iSU13, SJ98, Ste18, UM14, WLG03, Wei14, Yas18, BGZ93, HS88, Jan90, Voi90, BP13, Lac98]. **Applied** [Iso09]. **Approach** [BK00, CCET06, Com05b, EM00, FL14, FY08, HH10, Kor16, MR05, MV00, Oss09b, Roz13, Sta07, Zha01b, vD17, AZ96, Bab94, BL95a, DM91, Fen96]. **Approaches** [ALL<sup>+</sup>07]. **Approximate** [BM18, Bob05, CP18, Bin88, Bin93]. **Approximated** [EF01]. **Approximation** [AL08b, BL06, BL09b, CCET06, CW10, CAMRR03, Deh98, Gau16, Huj06, JL15, KL17, KN16, MRS07, Mec12, Mer03, NN07, NP18, Pap11, PPA16, QV12, Sch16b, Sza12, Vol10, WLG03, XZ09, CCFR92, Dip91, GH95a, GH95b, Kol94b, Pec93]. **Approximations** [BPY03, BX18, Bob18, BW02, CV07, EM92, KM17, VC18, BP96, Lal91]. **Arbitrary** [CWM04, Hil01, KN10, KN16, Str95]. **Arc** [BHH10, RYZ02, BY96]. **Arc-Sine** [BHH10, RYZ02, BY96]. **Arcsine** [HJ99]. **Area** [HSW18, KL05]. **Argument** [MS00]. **Arising** [App01, Lóc19, YWC18].

**Arithmetic** [Ald10, Pec93]. **ARMA** [DD97]. **Array** [Adl02]. **Arrays** [ARV97, BP10, BP13, D'A00, Dav05, GC98, HP97, HJMLX16, Kal99, Kal12, RV04, Bin88, Bin93, Kal92a, Mas13]. **ARTICLE** [BP10]. **Associated** [BM15, CS00, GP11, HKU12, HN05, JL08, Kob11, Lal99, Luo15, Man04, MRS07, NN07, Sau16, Sha00b, Voi17b, Wat02, XY10, YSH03, Nej94, Sif95, Voi93, Yu89]. **assumptions** [CG96]. **Asymptotic** [Ahl15, BN13, BGZ93, BM14, BT12, CH05, CHL08, CF00, CH01, Dav05, DR09a, DR09b, Dip91, GT09, GT02b, GT05, GNU17, GH06, HW92, Jan99, KMV18, KD17, Kaw13, KMX18, KHMCS01, Kon95, Kon98, LS15a, Leh15, LCP12, LR90, Mas13, MM10, Nag15, Per18, RU00, Saa01, Sgi98, TW14, Uch12a, Uch12b, Wüb13, Xue15, Xue18, ZZ19, Zei18, Bra92, Cha95, HKW90, Hec96, Mao91a, NS95, Pel96, Wha92]. **asymptotical** [Ben94]. **Asymptotically** [AK16, Deb10, HJ02, MMW13, ZZ99]. **Asymptotics** [AP97, AFK03, BF13, Bro03, CX15, CCF<sup>+</sup>02, DY95, GKS15, Ham01, Has05, Jeg11, JY02, Kha12, Mar04, Naz09, Spa99, Spa04, Spa16, Tel06, Von00, WW09, Ilt95]. **Attracted** [Wan17]. **attracting** [YSL08]. **Attraction** [BK03, DM02, FC07, Fie90, MS97b, Meg02, Sep94, Sep97, Sep99, CD91, HHV89, HS93, Mee94, MS96, Sch94a]. **Autocovariance** [Owa16]. **automaton** [Fis90]. **Automorphisms** [HS88, Jaw97]. **Autoregressive** [Dros7, BL95b, Die91]. **Average** [Bag98, KK08, NSB02]. **Averaged** [DW06]. **Averages** [BH99, LPP17, BS93, CG96, PF91, Web96]. **Averaging** [Pah15, DL94]. **Axelrod** [LM16b]. **Axiomatization** [HJ89].

## **B** [AT17]. **Backward**

[Ama12, BM01, CM14, Fan18, Kar19, KL14, MN15, MS02, Xu07]. **Badly** [Häg13]. **Ball** [Ban16, BL02, Bro03, DFMS03, Der03, Dun00, Dun01, FGG16, GLP03, HSW18, LS99, Mar04, Naz09, Sim04, GS96, KL93, KLmS95, Pap90, RZ90, Sha93, Shi96, Sto96]. **Balls** [BEK10, GHLT04]. **Banach** [ARV97, Ban16, BJJ19, BGZ93, BR90, Che97b, DPR00, DFMS03, Det89, DW06, Dob94, Gri10, HH10, Hei06, KK08, KZ08, Mae93, PP02, RS94, RV04, ST90, Sie92, Sie90, Sla89, Wit00]. **Banach-valued** [ST90]. **Band** [Jur18, LW11]. **Bandwidth** [DO13]. **barely** [Adl90]. **Barrier** [DFPS97]. **Barriers** [Xu07]. **Based** [ER01, JY02, KM17, Maj99, SS09, Sza12, ZH12, Mao91a, Mao91b, ST15]. **basic** [Kon95]. **Bayes** [RS91, Ruk93]. **BC** [Voi17b]. **be** [ADG18]. **become** [Xue91]. **Behaved** [Häg13]. **Behavior** [CFR07, DGG99, Gra15, Hör07, KMV18, KMX18, KS08, KHMCS01, LS15a, Lin18, MWW15, RU00, RV04, Saa01, Sav10, Sgi98, TW14, Xue15, Zei18, AG93, Ben94, BR92, Eis93, HW92, Hec96, Kon95, NS95, Pri96]. **Behavioral** [KM18]. **behaviors** [HS92b]. **Behaviour** [AFK03, AB17, BM14, Kra01, Leh15, ZZ19]. **Belief** [KM18]. **Benford** [BX18]. **Berezin** [BM91]. **Bernoulli** [DLSV05, JMPP04, MWW15, NA11, NW19, Sch16a, Sch02b]. **Bernstein** [SS15, VZ14]. **Berry** [AL07, Alb00, Ben94, BBG96, Kar07, ZWW04]. **Besov**

[NP07, NO03]. **Besov-** [NP07]. **Bessel**  
 [CFR09a, FG14, HN05, Mat17, Shi96, Voi09, YY15]. **Best** [BX18, Fan16].  
**Beta** [JL15]. **Bets** [SK15]. **better** [Xue91]. **Between**  
 [DFMS03, GGPV18, Gra15, JK17, Kom08, KL08, MPS02, Rya10, Sha00b,  
 Ald10, BGCD10, Jan90, MT08]. **Bi** [Voi17a]. **Bi-free** [Voi17a]. **Biangle**  
 [Mil00]. **Biased** [Hu17, Rev01]. **Big** [CK99, Chu93]. **Bilinear** [ISC01].  
**Binary** [AAS18, BU01, FNN15, UB98]. **Binomial** [Sch16a]. **Bipartite**  
 [AE99]. **Bipolar** [Bou05, Zit02]. **Birth**  
 [DG08, DFPS97, DM09, Fil09b, GMZ12, Tob90, Wan18a, XZ09, vD17].  
**Birth-and-Death** [Fil09b]. **Bismut** [Tak10]. **Bispectra** [LR93]. **Bivariate**  
 [GT01, LPP17]. **BKR** [GR07]. **Black** [Huj06]. **Block**  
 [BN13, DR10, KKM13, LM16a, LLW11, Lou16, Ora07, Juh90].  
**Block-Hankel** [Lou16]. **Block-Matrix** [Ora07]. **Block-Transposed** [BN13].  
**Blocks** [CLM04, Mór95]. **Blockwise** [MST08]. **Blow** [BY16]. **Blow-up**  
 [BY16]. **Bodies** [Mil09]. **Body** [Lia97]. **Böge** [RZ15]. **Bonnet** [Hsu97].  
**Bootstrap** [Rad98, dBM00]. **Borel** [WWLH14]. **Bottom** [Tak18].  
**Bouncing** [GM18]. **Bound** [Alb00, Jur15, Tal98, ZWW04, BBG96].  
**Boundaries** [DM07, KKR04, KM98, Dan91]. **Boundary**  
 [AP10, AK16, CLY13, DS00, God04, Has10, IR08, KV07, KS08, Kim08,  
 MRR04, MRS07, Naz09, Von00, CS91, Lal91, RR92]. **Boundary-Crossing**  
 [AP10]. **Boundary-Value** [Naz09]. **Bounded** [Ben03, CM14, Dan14, Fan16,  
 Lac00, Lac06, RZ10, Uch18, Wan18a, Zha01a, Lev89, Mao92, Zuc89].  
**Boundedness** [MR05]. **Bounding** [CB04, Pes01]. **Bounds**  
 [AL07, BS05, BPY03, BW02, BK89, DFY01, DM16b, Gau16, GHL18, HK98,  
 Has05, KN10, KN16, RS18, dAC98, Ald89b, CAMBTD96, Key90]. **box**  
 [GL94]. **Bracketing** [NP07]. **Braided** [FNS99]. **Branching**  
 [AM14, ABKV12, Att14, Ban19, BLP16, Bul14, CRY17, CY11, DGW01,  
 FV05, GMPV10, GKS15, HJ02, HLX18, Hu15, KS98, Kes95, Kor16, KV11,  
 LV12, LM08, LCP12, LX12, LRS11, Mad17, ML17, Nak13, Rév98, WH17,  
 Wat02, MSSW93, PD91]. **Brannath** [Zit02]. **Bridge** [Man04]. **Bridges**  
 [BL97, FG14]. **Broad** [BLC03]. **Brownian**  
 [Dun01, AI01, AP97, App93, AV15, BM11, BD09, BL02, BL97, BPY03,  
 BH99, BX16, BL11, BGT04, BF13, BP14, Bro03, BFW18, Cha95, CX15,  
 Che15b, Chi03, CW10, CCFR96, CH01, CCFR19, CL14, CK14, Dai13, DF95,  
 DF97, DLZ04, DP12, DM16b, Dun00, ES99, EF01, EK01, EMP17, Eva93,  
 FZ01, Far11, FKX06, Föl03, Fus10, GM18, GK88, GK91, GK02, GV18, GS96,  
 HN15, Has10, HLZ13, HM06, HM09, Hon03, HZ07, Hu99, HNS14, IW99,  
 IM96, Jin17, Joh89, JV07, KMV18, KO99, KM17, KL96, KM10, KL93, KL98,  
 KL02, Lac98, Lac00, Lac06, LV12, LS11, LW19, Mal06, Mal08, Man04, MY09,  
 Nag15, NN07, NS95, Nod17, NO03, NOL07, PPPA16, PP18, Pin01, Rai97,  
 Ran06, Ric17, Ryv15, Sar17, Ser96, Shi97]. **Brownian** [Sik00, Sot04, Sza12,  
 TX96, Tal96b, TV06, Tso93a, Uch12a, Uch12b, Uch18, Uem04a, Vad10,  
 Von91, VA96, VA01, Wan10, Wan14c, Wu99, WX10, Xia98, Zei18, Zha05].  
**Brox** [AD11]. **BSDE** [El 09, Roz13]. **BSDEs** [FJ12]. **Burgers**

[Don08, LR12]. **Burkholder** [Ish92].

**Cadlag** [CL16, FM18]. **Cahn** [CWM04, HR18, Lee18]. **calculation** [Let93]. **Calculus** [BT12, FRZ18, Kob11, LT12, Oss09b]. **Cameron** [BG16]. **Can** [Rad98]. **Canards** [Sow08]. **Canonical** [GR10, Ste16, Arc94, Ber93, GR17]. **Cantelli** [Bos98, DGZ91, Tal96a, WWLH14]. **Cantor** [Fal89, FG92a, FG94]. **Capacities** [Fit99, OW98, Kol89, O'B96, SW92]. **Cards** [NW19, HJ96a]. **CARMA** [FS13]. **Carnap** [RZ15]. **Carrying** [CZ17]. **Cascades** [L6c19]. **Case** [Alb00, Asc09, AS03, BGCD10, BK12, Kab12, LS15a, OU14, PGS16, WW09, ZL18, BBG96, BX16, GM91b, M6r95, Sto91]. **Cases** [San14]. **Catalan** [BB13]. **Catalyst** [FKX06]. **Catalytic** [LM08]. **Cauchy** [BPY03, BH11, Dan91, DS88, Has88, OD15]. **Cauchy-type** [Dan91]. **causal** [CH05]. **cellular** [Fis90]. **Centered** [LL12]. **Centering** [Gri97, Luc10, FKT94]. **Centers** [Der03]. **Central** [AY94, BD93, BD06, BM18, Bj610, Blo96, Bob18, Bra97, BT17, CP12, GT01, GHL18, H6r07, JH03, KL01, KV18, KZ15, Lyt18, MM07, Mil18, NN10, NT14, OR16, Par12, PS13, RW02, Sif95, Wan18b, Xu18, Zei13, Zha11, AD88, BB93, BD94, Bin88, DM95, GT05, Nej94, Neu95, NP91, PS94, Zeu89, BD06, DS14, DT14, Fra07, GT01, GW02, Gru14, JH12, LBBB11, Mal99, MS97a, Mer03, NP07, Per97, RS04, Saw01, Vol10, YSH03, Zha05]. **Certain** [CGHM06, CNW09, Lac00, Lac06, Lou16, Mar01, VA03, Die91, Fer89, Kou96, PS89, Von96]. **Cesaro** [Hei90, CG03, CG06, Den89, GS10]. **Cesàro-** [Den89]. **Chain** [Bra01, Fil09b, Kor08, DL94]. **Chains** [AE99, Ban19, BL06, BL09b, BK14, Bro00, Che99b, CC11, Cop18, CP12, DFPS97, DD01, EK01, Fil09a, FJ95, HH09, HM18, Hua14, Kha12, Kua18, LM16a, PV98, RS18, Ros03, San14, San16, Smi15, WY16, Wil03, Xu13, XZZ18, Yen04, dAC98, AGK92, AK92, Ald89b, BL95a, CC95, DSC96, DN95, Fil92, HS92b, Las96, RX94, Voi93, dA90]. **Change** [BNMiS06, FY08, HL03, LW04, Pes05, RR00, Øks90]. **Change-of-Variable** [Pes05]. **Changed** [HKU12, Kob11, Tak18, Von93]. **Changes** [AI01, Fit89]. **Chaos** [Hu97, MT98, MR99, Tal98, AG93, PAT94]. **Chaotic** [Ban16]. **Characteristic** [FCU12, GLS07, K6s11, Juh90, Pin18, Pin93]. **Characterization** [FM17, HLZ08, HM09, Kol94a, Law08, Nea92, Bra91, Bra93, Bra94, Dan91, DS88, IM96, KT96, Let89, Sla89, Von91, Von96, Zen95]. **Characterizations** [Ejs14, GR05, MSS17, OV14, SW92, Sep94]. **Characterizing** [Zab95]. **Ch6bli** [Zeu89]. **Chern** [Hsu97]. **Chevet** [MT88]. **Choosing** [Sto91]. **Choquet** [SZ90]. **chosen** [BK93]. **Chromosomes** [Dur03]. **Chung** [GL99]. **Chutes** [DD01]. **circle** [BGT10, Din95]. **Circuit** [Kal92b]. **Circulant** [BHS11, CM05, KKM13, MMS07]. **Circulant-Type** [BHS11]. **Circulants** [BMS12]. **Circular** [Cha10, NNR16]. **Circulation** [Kal91]. **clarification** [Bra88]. **Clark** [AAO17]. **Class** [BM15, BD06, BHW10, Bon15, CGHM06, Chi03, CDR17, DLSV05, GW02, KV07, KS12, Lac00, LTF17, MT98, PS05, PG99, Raj99, Sch99, Spi12, Sta11, UP03, VZ14, WY17, Xu98, Yin01, Zei13, App93, FG92b, GS94, Kow92,

Las96, PAT94, Wha92]. **Classes**  
 [EOOM17, Far03, NP07, DGZ91, KT94, Kol94b, Tal96b, Xue91]. **Classical**  
 [BGCD10, Jia10, NPPS16, Rai97]. **Classification**  
 [BLC03, DP12, HL04, BLBE<sup>+</sup>94]. **Clifford** [Sta07]. **Close** [Ver12]. **Closed**  
 [Bon15, OW98]. **Closure** [BB97, WY17]. **CLT**  
 [BL95a, CC17, Fan16, HZ07, KZ08, Lev89, MPU97, OV08, Rad98, Rai04].  
**Cluster** [Cer00, EMP17, Kal11, Mas06, Sla89]. **Clustering**  
 [Ber97, FV05, GK91]. **Clusters** [DG18, Sob10, Xue18, Zha01b]. **Co** [DJ18].  
**Co-** [DJ18]. **Coagulation** [DGG99]. **Coalescence** [LM16a]. **Coalescing**  
 [DLZ04, LL99, HLZ13]. **Coarse** [HM16]. **Coboundary** [Bra96]. **Coding**  
 [Deb10]. **Coefficient** [OU14, PGS16]. **Coefficients**  
 [FG99, FJ05, Fra07, HKHY13, Qia14, ZZ99, ZZ12, Ger92]. **Coherence**  
 [SK15]. **Coin** [EV18]. **Coinciding** [CC11]. **Collapse** [GK03]. **Collatz**  
 [ABK16]. **Collision** [Myt98]. **Colored** [BT10]. **Coloring** [Yan13].  
**Combination** [TM06]. **Combinations** [GKM00, KC09]. **Combinatorial**  
 [CP11, Rai97]. **Common** [San07]. **Commutative**  
 [COM05a, Neu92, PPPA16]. **Commutators** [SW09]. **Commuting** [CC17].  
**Compact** [BSC01, CC17, FG00, Jaw97, Jia10, JS00, LT98, Rai97, Sep99,  
 Sep01, Yas00, Bin88, Bin93, Bor89, HS88, Min90, Rub95, Voi96]. **compactly**  
 [Dob94]. **Compactness** [OW98]. **Comparison** [FJ12, GL06, GL07a, GL07b,  
 Krö90, Li92, RRM07, Sha00b, Smi15, Wan13, Yan09, RX93]. **Compensators**  
 [AZ11, CCET06]. **Competitive** [Sol03]. **Complete**  
 [FJ17, GC98, KK08, LT91, LRJW95, Yu90]. **Completely** [SS15]. **Complex**  
 [FG99, Glo13, Roc17, Ubø95, BD93]. **Complexes** [MPW18]. **Components**  
 [OV08]. **Composition** [DO11, HO96]. **compositions** [CL91]. **Compound**  
 [App00, CV15, HK98, JWZ15, KD17, LS15a]. **Concave** [AP97, KL08, LR12].  
**Concentrated** [Rai07]. **Concentration**  
 [Ald10, BGT10, BC15, DFY01, GZ98, Jaw97, Ret03, Ret04]. **Concept**  
 [Rao05]. **Concerning** [BR97]. **Condition**  
 [BC18, Car02, Che99a, Cop18, FKM18, LRS11, RS04, Wu04, XZZ18].  
**Conditional**  
 [BR08a, DF88, Ejs14, OV08, vZ18, Bou05, Pla92, RS95, Swe89, Zab93].  
**Conditioned** [ADG18, BL97, Cor16, MS01a, Raf13, Ser96]. **Conditioning**  
 [Ber93, He17, Kal11, ST15, Pla89]. **Conditioning-based** [ST15].  
**Conditions** [AV09, Ahm15, Ahm17, BR99, CP18, Gau16, Han18, MT98,  
 MRR04, MPU97, Rio09, Vol10, WW09, Xu07, YGHL08, Bud94]. **Cone**  
 [Ahl15, HL04, NW02, Sar17, Ber95]. **Cone-Like** [Ahl15]. **Cones**  
 [AW04, CKRMT16, HL01, Kol16, Kol17, MN97, PAR07, Voi09]. **confidence**  
 [Dip91, Yu89]. **Configurations** [JW14]. **conjugate** [GH95b]. **Conjugates**  
 [iS13]. **Connected**  
 [Neu08, Neu09, Riv03, Sha00a, Shi13, Neu92, Neu95, NS95, Nob91].  
**Connection** [GPT15, MPS02]. **connections** [O'B96]. **Connectivity**  
 [Mee92]. **Consequences** [Cha00]. **Conservation** [Roz13]. **Conservative**  
 [Abr18, Owa16, Abr19]. **Consistency** [EM00, RR94]. **Consistent** [ZL18].

**Constant** [PP18, Wer05, Ben94]. **Constants** [Bro03, Wüb13].  
**Construction** [TT18]. **Constructions** [Kua18]. **Constructiveness** [Her13].  
**Contact**  
[BM14, Can19, DS00, Han97, Jun05, MPS02, MS00, Swa09, Xue15, Kon95].  
**containing** [Wei96]. **Context** [RZ15]. **Continuations** [Has12]. **Continued**  
[BBH16, FWS18, Lyo00, Sze09, Ber95]. **Continuity**  
[Bar00, Bed07, BSC01, BH88, Bre02, Bre05, Gab11, Gue09, HKHY13, JV07,  
JM15, Kul11, Lee97, MT98, MR05, Pin01, Sol03, Wat00, YZ15, KL96, MR92].  
**Continuous** [Aya13, BLP16, BCJM13, Cop18, CMS03, DF97, FM18, FKZ07,  
HLX18, JK17, MT98, MR97, MN02, PGS16, RS18, Saa01, Sen00, ZL18, vZ18,  
Blo96, DF95, Fil92]. **Continuous-State** [HLX18, RS18]. **Continuous-Time**  
[Sen00, Fil92]. **Continuum** [Har01, Tyk09]. **Contract** [NSB02].  
**Contract-on-Average** [NSB02]. **contracting** [HS88]. **Contraction**  
[Gar04, Gei01, Wu09]. **Contractions** [ZZ99]. **Contractive** [Jaw97, Wer05].  
**Contractivity** [Car02]. **contractors** [Mao92]. **Contributions** [Sun97].  
**Control** [ABK16, DFS99, KRS10]. **Controllability** [CP18]. **Controlled**  
[SS98]. **Converge** [He11]. **Convergence** [Ahl15, Ahm05, Als03, AV15, BP10,  
BMT99, BL09a, BJL16, BJP01, Bin93, BGT10, BCG13, Büc15, BR97, CV15,  
CB04, CdHH97, CW10, CNW09, CH99, CK08, CM05, Dai13, DM88b, DL00,  
DPR11, DM97, Fan17, FKT94, FKX06, FJ17, Ful08, Fus10, Gau16, GC98,  
Git03, Glo13, HH09, HP97, HM03, JM05, JO00, JS00, Jur18, KK08, KKH09,  
Kol01, KL07, KV11, Kul11, LS05, LL17, LW16, Mad17, MM03, Mor10, MV19,  
NN07, Nic09, PT08, PT17, Puh03, Ros03, San07, Sen13, Spa16, Ste18, Tei92,  
TM98, WH17, Wu99, XY10, Xue91, BB93, BS93, Bud94, D'A95, Den89,  
DL94, Fer94, GK88, Gri92a, Gri92b, HJ96a, JP93, LRJW95, MR96, Mar88,  
NP91, Pes95, RY91, RRS92, RX93, ST15, Swe89, Tom96, Yu90, BP13, Blo96].  
**Convergent** [RV04, Rus07]. **Converging** [Haa07]. **Converse** [Kol17].  
**Convex** [BL11, CdF00, CAMRR03, DPR00, Kle13, KL98, Mil09, Sar17,  
TM06, Vir98, Buc90, BR90, Let93, RRMZ94, RS91, RZ90]. **Convexity**  
[DM16a, KRS10, SS15]. **Convolution**  
[BM92, BR97, BB98, CR01, HM03, JGM11, Jas10, Jaw07, MR97, NA11,  
Nej94, Zho15, BH88, Bor89, Bud94, DM88a, Eis93, HS88, SZ90].  
**Convolutions**  
[CC07, FCU12, GKM00, GZ98, Min90, Nic09, Rub95, Voi09, Vol92].  
**Coordinate** [Men16]. **Copulas** [Res13, ST15]. **Coriolis** [Sau16]. **Corner**  
[Kin95]. **Corral** [KV03]. **Correction** [Abr19, Bha17a]. **Corrections**  
[LBBB11]. **Correlation** [Hu97, LP03, RW02, XZ10]. **Corresponding**  
[DM16b, Kli13, YY15, Kal92b]. **cost** [DY95]. **Countable**  
[Her13, PF16, DM88b]. **Countably** [SK15, KK94]. **countably-valued**  
[KK94]. **counterexample** [Bis90]. **counterexamples** [Shi93a].  
**Counterparts** [RRM07]. **Counting** [GLS07]. **Coupled** [QZ11]. **Coupling**  
[DP04, HA19, Kuw07, Pel01, Wan14b, Web96]. **Couplings**  
[BBDP98, KM17, PP18]. **Covariance**  
[BM15, Cap13, Jur18, KöS11, Lyt18, MS99, OS15, Ver12]. **Covariation**



[MN00]. **cover** [Ald91, BK89, KLNS89, Pal92]. **coverage** [DR93]. **Covering** [Mór95, Shi13, Zuc89, Ald89a, Ald89b]. **Covers** [GM11]. **Cox** [Kal11]. **Cramér** [BL09c, Che99a, CAFR07, Gra94, JWZ15, RW05, Sha99]. **Cramér-type** [RW05, JWZ15]. **Crank** [Nag15]. **Credibility** [Pla89]. **Criteria** [App02, DMV07, GT18, MP06, San14]. **Criterion** [AKR99]. **Critical** [ADG18, AC19, AS03, BT16, BM14, Bul14, Hör07, IW99, Jun05, KN11, Lin18, Rév98, Ste18, Wad19, Xue15, Xue18, BX16, Kes95, YWC18]. **Crossing** [AP10, KM98]. **crossings** [Has10, RR92]. **Csáki** [GL99]. **cube** [Mat89]. **Cumulant** [Pri15, LR90]. **Cumulants** [CC07, DE13, Gri92b]. **Curie** [KK18]. **Current** [Kum11]. **Currents** [FIT14]. **Curvature** [PP18]. **Curvatures** [KV18]. **Curve** [Shi97, Shi13]. **Curved** [KM98]. **Curves** [AP97, BCJM13, Pes05]. **Cut** [Abb17, dT09]. **Cut-Invariant** [Abb17]. **Cutpoints** [CFR10]. **Cycles** [KT16]. **cyclic** [Fis90]. **Cylinders** [CLY13]. **Cylindrical** [FM18].

**D** [FIT14]. **D-Stochastic** [FIT14]. **Darling** [DE18, EM89]. **Darmois** [FG00, Fel15]. **Data** [BHM08, DT14]. **Death** [DG08, DFPS97, DM09, Fil09b, GMZ12, KM19, Wan18a, XZ09, vD17, Tob90]. **Death-Process** [KM19]. **Decay** [GP15, GZ98, MS01a, ML17, Ret03, Ret04]. **Decision** [Sol03]. **Decks** [NW19]. **Decomposability** [BK03, MSS17, Wat00, Sie92, WY10b]. **Decomposable** [Fan16, Rai04, Raj15]. **Decomposition** [AZ01, Ban16, Bur03, EM18, FG14, HJKPS07, Lia09, MS97b, Sie06, Ber93, CLM93, Dob90, DIM94, TZ96]. **Decompositions** [Nik06, Slo01]. **deconvolution** [LR88]. **Decoupling** [KV03, AG93]. **Decreasing** [Cov11]. **Deducing** [Aus11]. **Definetti** [KS06]. **Defining** [Din17]. **Definite** [Hir03, Sat92]. **Definition** [Ryv15]. **Deformation** [Luo98]. **Deformations** [Cap13, RX94]. **Deformed** [Jur15]. **Degenerate** [BK10, LX12, GZ96]. **Degenerating** [Kim08]. **Degree** [DM16a, Ejs14, Zuc89]. **Delay** [LT12]. **Delayed** [Kar19]. **Delays** [Liu18]. **deleted** [RR94]. **Densities** [AP97, CFN98, FCU12, HKHY13, KM11, LBBB11, MSM07, Son06, Szt10, WY17, BRZ96]. **Density** [Aus11, BJ02, BGT04, BP14, FMW11, Gao03, HT13, KD17, KS12, KHMCS01, RR08, Uch18, WW09, Bra92, Die91, RC88]. **Denumerable** [GMZ12]. **Deny** [SZ90]. **Dependence** [Lew01, CG96, Sun95]. **Dependent** [BP10, BP13, BL09a, BU01, CV15, Che97b, CK08, DP04, DT14, GT09, GPT15, HLZ13, HKW16, Jin17, KS98, KM17, Kli13, KKH09, Kur07, Luo15, MST08, PG99, Pel01, Per97, Rio09, UP03, VC18, AGK92, Bra92, Ho95, PS94, Pel96, Pem90]. **Depths** [AAS18]. **Derangements** [Smi15]. **Derivative** [HNS14, JM15, Wan14a]. **Descents** [CV07]. **Determinacy** [LS15b]. **Determinants** [DT17, MN97]. **Determinate** [Neu08, Neu09]. **Determination** [BA15]. **Determined** [KM16, Wol10]. **Deterministic** [KM97, PP18, Fis90, Lew93]. **Deviation** [DD97, FWS18, GL06, GL07a, GL07b, Gar08, HSW18, JO00, JWZ15, KL08, LL12, MWW15, Puh03, RW05, Sha99, Tak11, Wu04, EL95, HR18, KC91, O'B96]. **Deviations**

[AGK<sup>+</sup>13, BC99, Bla00, BR08b, BD97, Bry03, BFW18, Cer00, Che06, Com05b, DS98, DJ18, DE13, Eic97, FZ01, FK14, Gao03, GH06, Hec99, Hon03, HN04, JL15, KD17, KS16b, Li99, LL04, LÖc19, LM12, Lou12, LMR02, MS97a, MS01b, MP10, Nod17, Nyr09, Pac12, RXZ10, RWZ15, RYZ02, Spi12, Tak08, Tra08, Wan11, WH17, Wan17, YWC18, Zha17, dAC98, vZ18, BM94, BM91, Ilt95, PAT94, Sch94b, dA90]. **Diagonal** [BS13, BLBE<sup>+</sup>94, Glo91]. **Diagonals** [FL13]. **Diameter** [AKR99]. **Diamond** [AC19]. **Dichotomy** [MTU14]. **Difference** [Jan99, JK17, Raj15, Shi97, LP93, PV94]. **Differences** [Ben03, CM15, Tei98b, Lev89, Yu90]. **Different** [Smi15]. **Differentiability** [Kol98, MN89]. **Differential** [Ahm15, App01, BM01, BS03, CP18, CM14, DO11, Fan18, GT02a, HKU12, HA19, HT13, HZ19, Kar11, Kar19, KL14, Kob11, KM11, LY16, LW19, MRR04, MCR08, MN15, Ose09, Ose11, Ose14, RXZ10, RWZ15, Sch98, Tak10, TT02, VZ14, ZZ12, dSEE18, Det89, Kun94a, Mao91a, Mao91b, Mao92, Sif95]. **differential-functional** [Mao92]. **Diffusion** [AD11, Bal07a, BY16, BJ02, CZ17, Far11, FL16, HJ02, KT16, Kuw07, MSY16, Pes01, QZ11, Sch02b, Sin07, YSL08, Yan17, YZ15, Zha11, Bab94, Ber93, Fen96, Krö90, Øks90, Von93]. **Diffusions** [AHK99, AP10, BL97, BK10, CP11, Fra07, GP98, Kli13, KLS03, LÖc19, MS01a, Pac16, SV05, Tug18, VZ14, Yin01, dT09, PS89, Von96]. **Digital** [GMW17]. **Dihedral** [McC11]. **Dilated** [PT04]. **Dimension** [BM02, BCJM13, CWM04, CR13, CORS17, FG14, Han03, KW14, KM10, Li16, Sch98, Yan18, TX96, Zho93]. **Dimension-Free** [Li16]. **Dimensional** [Bar04, BEG18, BT18, Cer00, Che06, FRZ18, God04, HJ02, Hue00, Jur18, Lee18, LT98, Luc97, Luc10, MS01a, MBP10, Rus07, Saul16, Spi12, Uch16, Xue18, YBH16, Ber93, CFR05, Fis90, Hei90, MP14, Sco90, Sie90, Sta11, Tso93b]. **Dimensions** [Cas97, IW99, Kum11, LL03, Mat17, OV14, BPP96, DF95, DY95, GL94, Tel95, Voi96]. **Dini** [HZ19]. **Diophantine** [Bob18]. **direct** [Car88]. **Directed** [AC19, CGHM06, GM11, Gra12, Led18, Mor10, Yan13, AZ96]. **Dirichlet** [AE99, BW07, CW17, CMS03, ESC14, Ger92, GP15, GT18, SU14, Tel06, WW15]. **disappearing** [AI96]. **Disasters** [ML17]. **Disc** [Uch12a, Uch12b]. **Disconnected** [AE99, Eva89]. **discontinuous** [Fer89, Son95]. **discrepancies** [Str95]. **Discrete** [AAO17, BT06, BR97, Cop18, FM17, FKZ07, Git03, HS98a, JM05, JK17, Kaw13, Key05, Key07, Leh15, LM08, MM03, MR97, Ret03, Ret04, RS08, Car88, DM96, GS95]. **discrete-time** [GS95]. **Discretization** [AV15]. **Discrimination** [Rya10]. **Disintegrations** [BR99]. **Disorder** [CGHM06]. **Disordered** [AC19]. **Dispersion** [Voi17b, CLM93]. **Dissipation** [Jaw07]. **Distance** [Bar04, Che15b, GGPV18, LL17, PP18, Sch16b, XZ09, Xu98, Jan90]. **Distances** [JY02, Kom08, MT08]. **Distorted** [GV18]. **Distortion** [BHM08, DV11]. **Distributed** [BJLO04, EMP17, ORS13, Ver16, KS96]. **Distribution** [AT17, BJZ19, BM15, BK09, BPY03, BW07, BMS12, Buc90, DM01, Dav05, DM97, DM16b, DLL15, Fil09b, GT02b, GLM05, HM05, HLZ08, JMP12, Jur18, KD17, Kle14, KL08, Lin18, LW11, Mas13, MMS07,

Mat12, MNR99a, MNR99b, MN02, NA11, PAS12, Sar17, Uch12a, Uch12b, Uch16, Ver16, Wie03, XZ09, Zho15, Ber95, BR90, DM88b, FG92b, GM91b, HKW90, HP94, Has88, Kal91, Ruk93, Sun95, Wha92].

**Distribution-independent** [Buc90]. **distribution-valued** [FG92b].

**Distributional** [AIR09, Döb17, GR05, TV16]. **distributionally** [Num94].

**Distributions** [All03, AW04, AM12, AMR08, AR06, BMT99, BN13, Bha17b, Bon15, Cas97, CB04, DR09a, DR09b, FM17, FNS99, GKM00, GMZ12, HR00, JQ19, KK17, Kul11, Lac06, LLW11, Lin12, Lou12, MR02, MRU15, Nag15, NO00, OD15, PS05, PAR07, iS13, iSU13, SK07, Sch16a, Sie06, VC13, Wat00, Yas00, dBM00, Bet95, Bin93, Bra91, Bra93, Bra94, BM92, Bud94, CL91, Dan91, Fie90, Kun94b, Pla92, RS94, RS95, Sie90, Sie94, Von91, Von96, Wha92, Zen95, Bha17a]. **Divergence** [CS00, HH09, KM97, Key96, Kim09, Kim17, Kli13, Xu98, PF91, Shi93a].

**Divergence-Distance** [Xu98]. **divergence-rate** [Shi93a]. **Diverges** [KS16a]. **Divisibility** [BNMiS06, PAS12, Ruz88]. **Divisible** [MR05, Owa16, PAR07, RZ97, iS13, iSU13, VC18, Yas00, BG95, Bin93, BRZ96, DM96, Sha91, Sif95]. **Dobrushin** [ZZ99]. **Doeblin** [Chu93]. **Does** [Tak01]. **Domain** [FC07, Sep94, Sep97, Sep99, CD91, Von91]. **Domains** [BK03, BF13, Fie90, Kim08, Kim09, Kim14, LS11, MS97b, Meg02, MSY16, Sch94a, HHV89, HS93, Mee94, MS96, Kim17]. **Domany** [KKST04].

**dominated** [KW93]. **Domination** [Tem14]. **Doob** [Bur03, DIM94]. **Double** [KM10, LX17, TT02, Tug18]. **Double-Well** [Tug18]. **Doubly** [Ama12, BM01, Kar19, MS02]. **Down** [Tak01]. **Drift** [AHK99, BS03, BK12, CK00, DFPR15, EM05, HZ19, Jin17, Kur07, LS15a, Luo15, TV06, Wan14b, XZZ18]. **Drift-Free** [BK12]. **Drifted** [Far11, Sin07].

**Drifts** [MMW13, iSU13]. **Driven** [Ama12, BSW10, CK00, Don08, El 09, Fra07, HKU12, KM11, Kur07, LG19, LW19, MS02, MBP10, Nag15, NN07, Oka14, PS05, App93, Cho17]. **Driving** [PGS16]. **Dual** [FM18, Kua18, Sud00, Nej94]. **Dualities** [KKST04]. **Duality** [DFPS97, FFS97, Fil09b, FL16, HM16, Wei96, Fil92]. **Duals** [GR07, SS18].

**Dubins** [All03, BM99, KT00, Kha09]. **Dudley** [OV14]. **Dufresne** [CL99].

**Dvoretzky** [Men16]. **Dynamic** [GP01, GPS06]. **Dynamical** [Lal99, PGS16]. **Dynamically** [ZL18]. **Dynamics** [Kor16, Fis90].

**Edges** [Jun05]. **Edgeworth** [MJM14]. **effective** [Tet91]. **Efficient** [AG91].

**Eigenvalue** [BN13, Bro03, GKR14, Lyt18, OS15, OR16, XZ10]. **Eigenvalues** [CC11, DS14, FL14, FK18, HM05, JMP12, JQ19, LLW11, LW11, MMS07, Wie03]. **Eigenvectors** [Cap13]. **Eight** [GK02]. **Elapsed** [Pes01]. **Electrical** [Sol99]. **elementary** [DM95]. **Elements** [ARV97, KK08, RV04]. **Elliptic** [AT17, CS00, OR16]. **Elworthy** [Tak10]. **Embedding** [Neu08, Neu09, OP09].

**Empirical** [Ber97, BGT10, Bry03, Büc15, CB04, DL00, DLSV05, DT14, Eic97, EM00, ER01, Hec99, JQ19, Jur15, Jur18, Kem17, KM17, KZ15, KL08, LL03, NP07, Tra08, Wu99, dAC98, AY94, Arc95a, DM91, HP94, Kol94b, NP91, Str95, Sun95, dA90]. **emulates** [Fis90]. **Endomorphisms** [CC17].

**Energy** [KL17, RR08]. **Engel** [FWS18]. **Enjoying** [Law08]. **Enlargement** [AZ11, KL14]. **Ensemble** [HM05, HKW16]. **Ensembles** [BL13, DN12, JL15, JQ19, KK18, KKM13, NNR16]. **Entirely** [AD14]. **Entries** [HKW16, Jia10, Nem18, ORS13]. **Entropic** [BCK15]. **Entropy** [AZ11, BCG13, Deb14, JS00, Kle13, LL04, NP07, QZ11, Rao05, SJ98, WY16, Wu09]. **Envelope** [Par09]. **Environment** [ABKV12, AD14, Ban19, CGHM06, CY11, FK14, GMPV10, GKS15, HJ02, HS98b, KMV18, Mor10, Nak13, Tak01, WH17, Wan18a, Xu18, dT09, AZ96, Zho95]. **Environments** [HLX18, KLS03]. **Epidemic** [Xue18]. **Equal** [Fit99]. **equalities** [BCJM13]. **Equality** [TV16]. **Equation** [AMS12, BT10, Bau04, BSW10, BZ14, BBDP98, CWM04, CLY13, Don08, Gau16, HA19, Lee18, LG19, LY16, Mar04, RR08, Cai90, Fen96, HR18, Kun94a, Mao91a, Mao91b, Pap90, SZ90]. **Equations** [Ahm15, Ahm17, AHK99, App01, Bag98, BM01, BY16, BS03, CMP15, CM14, Cho17, CS00, DO11, DFPR15, Fan18, HKU12, HT13, HZ19, Jan99, JM09, Jeg11, KM19, Kar11, Kar19, KL14, Kob11, KM11, KT16, Kur07, LT12, LTF17, Liu18, LW19, MRR04, MCR08, MN15, MSY16, NO00, Oka14, OD15, OT17, Raj15, RXZ10, RWZ15, Sau16, Tak10, TT02, VZ14, Xu18, ZZ12, dSEE18, Det89, FG92b, HO96, Jan90, Mao92]. **equilibria** [MSSW93]. **Equilibrium** [DGG99]. **Equivalence** [AJL17, RZ97, ST06]. **Equivalent** [BPR13, Sot04, WW09]. **Erased** [Sch08]. **Erdos** [BCK15, DK18, DE18, EM89, KS96]. **Ergodic** [App02, Jaw04, Kal02, OV08, San16, SS98, Sta98, Tan07, Wad19, WY16, Xu98, Zwe07, DL94, Web96]. **Ergodic-Type** [Wad19]. **Ergodicity** [BL95b, Pis04, Qia14, RZ97, Sen93, ZZ99, CNP93, FJ95]. **Erratum** [Cuz01, Dun01, EP15a, GR17, JH12, Kim17, Mas13, Neu09, Uch12b]. **Error** [AV09, AAO17, CCF<sup>+</sup>02, CK08, KN16, KM11, Nag15]. **Errors** [DD97]. **Escape** [Hua14, LV12, Wat16]. **Esséen** [AL07, Alb00, Ben94, BBG96, Kar07, ZWW04]. **Essential** [Sol99]. **Estimates** [AHK99, AB17, Die91, Dun00, Far11, FGG16, GZ98, Gri10, ISC01, KS12, KM08, LS99, Mim13, Mus06, Ose11, Sar17, Sim04, Son06, Szt10, Uch12a, Uch12b, Wan14a, Wan14b, Wei14, KL93, LP93, LR90, Dun01]. **Estimating** [LPP17]. **Estimation** [BJ02, CFN98, CHL08, DD97, FF04, Kal99, LR88, LM12, Mal19, AG91, Yu89]. **Estimator** [DJ18, ZZ19]. **Estimators** [EM00, Gao03, RS91]. **Euclidean** [DE18, GGPV18, HSW18, KL07]. **Euler** [Yas10]. **European** [Huj06]. **evaluated** [HP94]. **Evaluations** [ZL18]. **Even** [Rad98]. **Eventual** [Mao91a]. **Everywhere** [MS97a]. **Evolution** [DFPR15, FNN15, Jeg11, Kol01, KT16, Liu18, FG92b]. **Exact** [BM11, GHLT04, Gri92a, Hu97, ISC01, Naz09, NN07, Spa04, Fer94, Fil96, HS92b]. **Exceedence** [Far03]. **Exceptional** [Lac05]. **Excess** [Deb14]. **Excessiveness** [PS89]. **Exchangeability** [Res13]. **Exchangeable** [CL16, HR00, Hir03, JH03, JH12, Kal90, Kal99, KS06, PF16, Wu04, EM92, Zab95]. **Excited** [DP17]. **Exclusion** [FJ17]. **Excursion** [CH04, FY08, KV18]. **Excursions** [CH01, CRS01]. **Existence** [AR04, BR99, Cop18, Fan18, FM18, IW99, Las96,

MSY16, RZ10, Sch99, Wan14b, YZ14, YGHL08, dSEE18, AHP91]. **Exit** [Lac00, Lac06, LS11, MMW13, Pis04, Tug18, Von96]. **Exit-Problem** [Tug18]. **Expansion** [BD09, GH06, Hu97, Ina10, KD17, KM11, Mal08, MM10, Red11, Sch09]. **Expansions** [GT05, MJM14, Pin01, AG93, BGZ93, Kol94b, PAT94, Szu92]. **Expectation** [HL14, Jur15]. **Expectations** [LL17, Zab93]. **Expected** [BF13, FH97, LW12, Pal92]. **Explicit** [BS05, CL91, Lac06, MBP10, OP09, Wan14b, Bor89, Let93]. **Exploration** [AD07]. **Explosion** [SU14, Zha18]. **Exponent** [Bal07b, Gei01, Key90]. **Exponential** [AIM15, BLC03, BL15, Can19, FCU12, Gei01, Han18, HL01, HL04, Kha09, MV19, Qia14, Sie94, Sie06, Wu99, XY10, Zha01a, BLBE<sup>+</sup>94, CLM93, DF88, Let89]. **Exponents** [DP12, KMX18, Luc97, MV93]. **expressions** [Pin18]. **Extended** [BJ02, BM94]. **Extension** [AN98, CL99, Cha00, Gar04, Gut04, Koc02, MS00, Sen00, Gol88, Has88]. **Extensions** [LLL15, VA01, VA03, WWLH14, VA96]. **Extinction** [Can19, HLZ13]. **Extrema** [Ran06]. **Extremal** [BBH16]. **Extreme** [Sep01]. **Extremes** [Per18, Voi17a]. **Eyring** [BD16].

**F** [Git03]. **Faces** [Voi17a]. **Facilitated** [MV19]. **factor** [DM88a]. **Factorization** [Gra99, KP14, Raj99, Yen04]. **Fails** [OV08, Rad98]. **Families** [BLC03, BH11, HL01, HL04, Sud00, VC13, BLBE<sup>+</sup>94, DF88, Let89, Lev89]. **Family** [AGK<sup>+</sup>13, Hue00, Wil03, PD91]. **Fast** [PGS16]. **Fastest** [Fil09a]. **fBm** [JM15]. **Feature** [LM16b]. **Feller** [AD07, GV18, Gut04, Las96, Sch98, Wha92]. **Few** [Ada10]. **Feynman** [Bet95, Fit89, MS12, Son95, Tak11]. **Field** [FM17, KZ06, Koc02, PV98, BR08a, Eva93]. **Fields** [AZ01, AL08b, AB17, AW14, BNSS17, BEK10, BT17, CR13, CHL08, Fal02, FM17, GS10, GS11, HJST97, Jun14, Kif13, Kin00, Kom08, KL01, KV18, Lac05, Ma17, Mal99, MST08, PT17, Per97, Raf13, RS08, Spa04, YSH03, Bra92, KT94, KS93, Mil94]. **Figure** [GK02]. **Filtered** [Gab11, Zit02]. **Filtering** [DL00, KLS03]. **filters** [Ho95]. **Filtrations** [AZ11, KL14, MT08]. **Finance** [FG14, JN99]. **Fine** [NSB02]. **Finetti** [Bob05, DF88, KRS10, Res94]. **Finetti-type** [Res94]. **Finite** [ALL<sup>+</sup>07, BLS12, BHM08, BX18, BS13, Cer00, Fel04, Ful08, Glu99, Hil01, KS06, KN11, Lin12, Luc97, Luc10, MdCQ07, Rai04, Res13, Sch08, Sob10, Vir98, Yan13, ZWW04, Adl90, Bud94, DF88, DSC96, Din88]. **Finite-Dimensional** [Luc10]. **Finitely** [BPR13, Cas08, GR97, Kuh91, NW02, Spa10]. **First** [Ahl15, AK16, Cor16, Fil09b, Glu99, Lac00, Lac06, LS11, MZ06, SV05, Von00, vD17, BG95, BL95b, BX16]. **First-Hitting** [vD17]. **first-order** [BX16]. **First-Passage** [Ahl15, Von00]. **Fitting** [ZZ19]. **Fixation** [LM16b]. **fixed** [Yu89]. **fixed-width** [Yu89]. **FKG** [Sah08]. **FKPP** [Kno18]. **Flights** [OD07]. **Flow** [Bal07b, Che15b, CZ17, Luo15, Zha11]. **Flows** [BD09, Lia99, Owa16, Vad10, App93, DM88b, Kun94b]. **Fluctuation**

[AB18, Iso09]. **Fluctuations**  
 [BBDP98, DGW01, Kum11, LX12, ORS13, Zha17]. **focal** [GH95b].  
**focal/conjugate** [GH95b]. **Fock** [Bel19, KW15]. **Fock-Space** [Bel19]. **Fold**  
 [GZ98]. **Forests** [AG18, HL03, Sol99]. **Form**  
 [CS00, CAFR07, FV09, Kim09, Kim17, Kli13]. **Forms** [AE99, BT16, CW17,  
 GT18, GT02b, GT05, ISC01, SU14, WW15, Yas18, GH95a, GH95b, TT90].  
**Formula** [AAO17, AN98, ABK16, BJ02, Bha17a, Bha17b, Def13, MN00,  
 Pes05, SV16, Uem04a, Wan14a, Bor89, CGR89, Fil96, Fit89, Joh89].  
**Formulae** [MX04, Tak10]. **Formulas** [BLP16, JM15]. **Foster** [XZZ18].  
**Fourier** [Has12, OU14, Pin11, Pin93, Tal92]. **Fourth** [NPPS16]. **Fractal**  
 [AW14, BCJM13, CORS17, KMX18, LL03, FG92a, FG94, Mee92, Pin94,  
 Tel95, Zho93]. **Fractals** [BM02, KN18, Wol10]. **Fractional**  
 [Ahm15, Ahm17, AL08b, AV15, BT10, BM11, BL02, BLS12, BH99, BGT04,  
 BT12, Bro03, CP18, Chi03, CW10, CNW09, Dai13, DP12, Dun00, Dun01,  
 Gue09, HKU12, HN15, HM06, HM09, HN05, JV07, Jun14, KMV18, KO99,  
 KM17, KL02, LT12, LY16, LTF17, Mal06, Mal08, MN15, MS16, Nag15, NN07,  
 NO03, NOL07, Oka14, OT17, PPPA16, PT04, Ric17, Ryv15, Sot04, TX96,  
 Vad10, Wan14c, WX10, YSL08, Zei18, BX16, Tal96b]. **Fractional-Colored**  
 [BT10]. **Fractons** [BBH16, FWS18, Lyo00, Sze09, Ber95]. **Fragmentation**  
 [DGG99, Haa07, Kno18]. **Frailty** [Res13]. **Framework** [FF04, HL14].  
**Fredrickson** [MV19]. **Free**  
 [BGCD10, Ber05a, BK12, CDM05, Cap13, Dem08, DLL15, Ejs14, Fil09a,  
 Kar07, Kar11, Li16, NT14, NPPS16, PAS12, Voi17a, Zho15, Kuh91].  
**Freedman** [All03, BM99]. **Freely** [HT16]. **Frequency** [Nik06]. **Friedman**  
 [KV03]. **front** [Fil96]. **Frontier** [KM10]. **Fubini** [MSM07]. **Function**  
 [AR06, Car02, DFY01, EM00, GL99, Ham01, Jaw97, KMV18, KD17, KL08,  
 LP18, LM12, NP07, ST15, SS98, Wei14, Die91, LR88, Wei96]. **Functional**  
 [AMS12, BJL16, BD06, BK15, BHH10, Bin88, Com05b, DO13, DLSV05,  
 ER01, Ein07, FC07, Fra07, GT01, GR07, GLP03, HZ19, JM09, KL02, KL05,  
 LW04, LM12, Mal06, Oka14, RS04, RWZ15, RW96, Rus07, Tak11, Wan05,  
 WW15, Zha05, AG91, Fer94, Mao92]. **Functionals**  
 [BL15, BD97, Che99b, CH05, CNW09, CF00, CP12, Kli13, KL07, KL01,  
 Kul11, Lac00, Lac06, LL12, Man04, MT98, Sch16b, Sik00, Ste16, Tak08,  
 BX16, CCFR92, CC95, Gol88, Son95]. **Functions**  
 [Als03, BC15, Bur03, CdF00, DM13, DM16b, Fai98, FCU12, GZ98, GNU17,  
 Gru14, Hir03, KKR04, KM18, KS08, Kol98, KRS10, LPP17, LMS12, Mal19,  
 Mat12, OW98, ORS13, OU14, Ret03, Ret04, Sen13, SS15, Voi17b, Xul3,  
 Zei13, CL91, Dob90, HP94, HS91, HK95, Kol89, Kol94b, Lac89, Pin18, Pin93,  
 PS89, RC88, ST90, Sun95, Von93]. **Fundamental** [Wad19]. **Fuzzy** [PP02].

**Galois** [KZ06]. **Galton**  
 [ADG18, AR04, BK00, Bro16, CZ18, He17, Lin18, Ste18, YWC18]. **Game**  
 [Gut04, GML16, SVT12]. **Game-Theoretic** [SVT12]. **Games**  
 [Ney13, Pap11, Xue91]. **Gamma** [NA11]. **Gaps** [MOP97]. **Gasket**

[HJ02, Von96]. **Gaskets** [Nod17]. **Gauss** [CD04, Hsu97]. **Gaussian** [Neu09, Arc95b, Arc99, AGK<sup>+</sup>13, AL08b, Aya13, AW14, BC18, Bas09, BSC01, BP96, Ber95, BSW10, BW02, BD97, CK99, DK18, DFMS03, Der03, DN12, GHLT04, GGPV18, GLP03, Has05, Hei96, HS91, Ho95, HK95, Hue00, Jan99, Jol06, KL01, KV18, KLmS95, KS93, LMS12, Li92, LS99, Li99, LW12, LR93, Lou16, Mal19, MR92, MT98, MS01b, Mil09, Mus06, Naz09, Neu95, Neu08, Pap90, RR08, Sep99, Sha93, Sie92, Sot04, ST06, SV16, Sto96, Tal98, Tel06, TT90, Wan05, Wei14, Wu09, Xia97, Zha17]. **GB** [Web96].

**Gegenbauer** [GP11]. **General** [Asc09, AL08b, Com05b, DE18, Fil09a, Leh15, LL12, Mat12, RWZ15, Tal98, WZY17, Xu07, XZZ18, YY15, CS91, FJ95, Kol94b, Pin18, WWLH14].

**Generalization** [Ein07, JN99, Man04, Sch02b]. **Generalized** [Adl90, Adl02, Ama12, AKR99, Bob05, CD04, Cha90, EF01, FJ12, FY08, GT18, GHL18, Has12, HH10, JM09, JGM11, Jas10, KK18, Kle14, Kun94a, LL17, LG19, LZ16, MS12, MS97b, MN89, MJM14, MV00, Pap11, Sep94, Sep97, Sep99, TTQ14, WY16, GH95a, GH95b, Jan90, Mee94, Tei92].

**Generated** [BL11, MP10, Owa16, Sch98, BS88, CLM93, Dob94, Gan91, GS95, Kuh91].

**Generating** [Asc01, Asc09, Ham01, HM08, Sch05]. **Generation** [Lee18].

**Generations** [AD14, KV11]. **Generator** [AD07]. **Generators** [Fan18, Kar19, Uem04b]. **Generic** [Ste16]. **Genus** [Red11]. **Geometric** [Ald10, Bro16, CZ17, FC07, Meg02, RS94, Rai07, Ros03, AHP91, Pfi90].

**geometrically** [PV94]. **Geometry** [Per97, FG92a, FG94]. **Ginzburg** [BBDP98, LG19]. **Girko** [Ora07]. **Girsanov** [Oss09a, Son06]. **Given** [BH02, FMW11]. **Gives** [Fil09b]. **Glivenko** [Bos98, DGZ91, Tal96a]. **Global** [CY11, KL08, Mao91b]. **Gordin** [Bra88]. **governed** [HO96]. **GPV** [Fen96].

**Gradient** [Wan14a]. **Graining** [HM16]. **Graph** [FJ17, Hög13, HA19, KLL04, KLLW05, Rai07, Sta07, Yan18, Yan13].

**Graph-Theoretic** [Sta07]. **Graphs** [Can19, Cop18, EK01, GM11, Hua14, KN11, Rev01, Sch08, Sud00, Ald89a, Ald89b, Ben91, DS90, Ger88, KLNS89, Pal92, Sal92, Tel95, Zuc89]. **Greedy** [Lee97]. **Greenberg** [DS91]. **Gromov** [Bjö10]. **Ground** [RR08]. **Group** [App01, Bro04, BK12, CC07, CR13, Def13, Fel15, Glo13, GLM05, HP97, HM03, Jaw07, KZ06, KR03, Lia09, Neu08, Zei13, Bin88, Eva89, HS88, Sal92, Tso93a, Neu09]. **group-invariant** [Sal92]. **Group-Theoretic** [CR13].

**Groups** [ALL<sup>+</sup>07, App00, BC99, BSC01, Bjö10, BB98, CF97, CC17, Cun03, DR98, DP12, FZ01, FFS97, FG00, Fel04, FNS99, Ful08, Glu99, GPS06, HS98a, Hil01, Jaw97, Jaw04, Jia10, JS00, JN99, Lia14, McC11, Mus06, Rai97, Ret03, Ret04, Rev01, Sch02a, Sha00a, Sol99, Yas00, BP96, Bin93, Bor89, BR92, CF95, Car88, DM88a, Dan91, DM96, Eis93, FS92, Glo91, HS93, Kal91, KZ06, Kuh91, Neu92, Neu95, NS95, Nob91, RX93, Rub95, Sch94a, Sha91].

**Growth** [AKR99, App02, CY11, ZZ12, Ben91]. **Gruschin** [Wan14a]. **Gundy** [Ish92].

**H** [GR88a]. **Haar** [GGPV18, Jia10, Kol94b, ZH12]. **Haar-Based** [ZH12].  
**Haar-Invariant** [Jia10]. **Hail** [FKM18]. **Hales** [Aus11]. **Half**  
 [IR08, Iso09, Kha12, MSS17, MPW18, Lal95]. **Half-Line**  
 [MSS17, Iso09, Lal95]. **Half-Plane** [Kha12]. **Half-Space** [IR08].  
**Hamiltonian** [Pah15]. **Hankel** [DT17, LLW11, LW11, Lou16]. **Hanson**  
 [LS06]. **Hardy** [Wei96]. **Harmonic**  
 [Bag98, JK17, KKR04, KS08, Lin18, Sen00, Sgi98, Xu13, Kol89, PS89].  
**Harmonizable** [AB17]. **Harnack** [HZ19, LP93, Li16, Mim13]. **Harris**  
 [Als03, Che99b, LL12]. **Hastings** [DS91, Gás06]. **Hausdorff**  
 [BM11, Cer00, GL94, Hu99, KW14, KM10, Koc02, MdCQ07, Sch98, Yan18].  
**Having** [AP10, Gei01, LL12]. **Hawkes** [Löc19]. **Head** [Lew01, MWW15].  
**Head-Run** [Lew01]. **Heaps** [Abb17]. **Heat**  
 [BT10, BZ14, CLY13, Kem17, KM08, LTF17, NO00, Xu18, Bab94, Pap90].  
**Heat-Type** [NO00]. **Heavily** [Föl03]. **Heavy** [BJL16, CFR07, EJU19,  
 FKZ07, HN04, KK17, LBBB11, MS99, MPW18, Nyr09, Owa16, dBM00].  
**Heavy-Tailed**  
 [BJL16, EJU19, FKZ07, HN04, MPW18, Nyr09, Owa16, dBM00, LBBB11].  
**Height** [Pes01]. **Heights** [CH01, CH04, CCFR16, DKW91]. **Heisenberg**  
 [GPS06, MS05]. **Hemigroups** [BK03]. **heredity** [Zem90]. **Hermite** [Mal19].  
**Hermitian** [DD18, GKR14, JQ17, Nem18, Roc17]. **Heyde** [Fel04]. **Hidden**  
 [Deb14]. **Hierarchical** [DS98]. **Hierarchies** [KT16]. **High**  
 [BEG18, BT18, DV11, Jur18, KM98, Mim13, DY95]. **High-Dimensional**  
 [BT18]. **Higher**  
 [Cas97, DM16a, NO00, OD07, OD15, Res13, DF95, Gri92b, HO96].  
**Higher-Degree** [DM16a]. **Higher-Order**  
 [NO00, OD15, Res13, Gri92b, HO96]. **Highly** [JMP12, DS90]. **Hilbert**  
 [AL08a, Ahm17, Bur03, CAMBTD96, Dip91, Gol88, KKH09, Liu12, LZ16,  
 Maj99, MPU97, Mer03, Pap90]. **Hill** [RR08]. **Hilliard** [CWM04]. **Hincin**  
 [Bor89]. **Historical** [AT98]. **Hitting** [AP97, Fil09a, FL14, Glu99, GMZ12,  
 Iso09, MZ06, MU15, PS15, Uch12a, Uch12b, Uch16, vD17]. **Hoeffding**  
 [Bis90, Tan07]. **Hoeffding-Type** [Tan07]. **Hölder**  
 [Aya13, Bed07, BCJM13, FMW11, HKHY13, JM15, KLmS95, Mim13, RS04].  
**Holderian** [Gir17]. **Holding** [FK14]. **holomorphic** [MN89]. **Homogeneous**  
 [AW04, BT16, BC18, BK12, CC11, EM18, Jan99, Kno18, Las10, Lia14,  
 Puh99, Tyk09, FJ95, Lal91, MMW13, Res94, Voi96]. **Homogeneously**  
 [EMP17]. **Homomorphic** [HM03]. **Hopf** [KP14]. **Hua** [DS88]. **hull**  
 [Buc90, Let93, RS91]. **Hulls** [Kle13]. **Hun** [Zem90]. **Hungarian**  
 [Raj99, Zem90]. **Hunt** [CRY17, LRS11, BHL93]. **Hurst** [JV07, Ryv15].  
**hydrodynamic** [Fen96]. **Hyper** [OD15]. **Hyperbolic**  
 [Bjö10, LP18, HO96, RSS96]. **hyperboloid** [CLM93]. **Hypercubes** [Li18].  
**Hypergeometric** [Voi17b]. **Hypergroup** [RX94]. **Hypergroups**  
 [Gru14, Mat17, Mil00, BH88, LL89, Lei91, Voi90, Zeu89, Zeu94].  
**Hyperoctahedral** [GLM05]. **Hypoelliptic** [BJ02]. **hypothesis** [GR88a].



**i.i.d** [Cuz01, MNR99a]. **I.I.D.** [Alb00, BBG96, DM97, KM17, KW93, MNR99b, MN02, BHW10, Cuz95, Mae93, Sun14]. **Idempotent** [FM17]. **identical** [Bud94, FJ05]. **Identically** [BJLO04, KS96, ORS13]. **Identification** [DM01, GM91b]. **Identities** [AP10, Iso09]. **if** [Rad98]. **II** [AD88, AS03, CC07, CF97, CG06, DFY01, GH95b, HW92, Lei91, MT88, Ruz88, Tel95]. **iid** [Key05, Key07, Bog06, GM98, MWW15]. **Image** [HM03]. **Imbedding** [CC11]. **Immigration** [BLP16, Hon03, HZ07, LCP12, Wan18b, YWC18, Zha05]. **Implications** [YY15]. **Implied** [Ros97]. **Important** [Ano89, Ano90, Ano91, Ano93, Ano96]. **Impossible** [Rya10]. **Inclusion** [CP18]. **Incomplete** [Ney13]. **Increase** [Ber94]. **Increasing** [AKR99, DM16a, LMR02, MY09, MS13, Xu07]. **Increment** [Bal15]. **Increments** [AB17, Ber97, Chi03, CK99, DM16b, FKZ07, KL17, LS06, LL03, Wan05, GK88, KLmS95, Sha93]. **Independence** [BA15, CF00, HL14, MZ06, BY96]. **Independent** [BJLO04, Bon15, Dan14, FL13, Gås06, Kab12, KN10, KN16, Kum11, LT03, Nem18, NOL07, PGS16, RV04, Sha00b, Tei98b, Wan11, ZWW04, Beh89, BX16, Bra94, Buc90, KS96, Sch94b]. **Index** [FMW11, HS92a]. **Indexed** [BI02, Bal15, HM09, Kra01, Saa01, SS06, Adl92, DIM94, HM06, IM96, Kal92a, Lac89, LL89, Lei91, MY09]. **Indices** [ARV97, Leh15, LT98]. **Induced** [KZ06]. **Inequalities** [Bar04, BHM08, BT06, CW17, DLL15, GR07, GP98, Hu97, Kha09, KO10, KY12, Kle13, Li16, LL12, MN15, Ose09, Ose14, Rio09, Sha00b, UP03, UM14, WW15, XY10, Yan09, Zha01a, dIP93, Bis90, CS95, DSC96, HK95, LP93, Wei96]. **Inequality** [Ben03, Dan14, Han18, HZ19, KT00, Kha09, LW12, Mim13, MS05, Sah08, Sch16a, TT98, Tan07, WY10a, Wu09, Ben94]. **Infected** [Swa09]. **Infection** [Xue15]. **Infimum** [Pis04]. **Infinitary** [Aus11]. **Infinite** [BNMIS06, Bar04, Bro16, CMP00, Deb14, FCU12, FRZ18, Hua14, Koc02, Kor16, LS15a, Lin18, MRS07, MBP10, OV14, PS13, PAS12, RV04, Ruz88, Sad08, Sch99, BD94, Cha90, Hei90, Hor92, LP93, Rév93, Sen93, Sie90, Tso93b]. **Infinite-Dimensional** [FRZ18, MBP10, Hei90, Sie90, Tso93b]. **Infinite-Measure** [Sch99]. **infinite-particle** [Cha90]. **Infinitely** [DM96, MR05, Owa16, PAR07, RZ97, iS13, iSU13, Sha91, VC18, Yas00, Bin93, BRZ96, Kuh91, Sif95]. **Infinitesimal** [AD07]. **Infinity** [DM02, EM05, Haa07]. **Influence** [Ruk93]. **Information** [Che13, HH09, Ney13, Rao05]. **Inhomogeneous** [Can19, GK03, Han03, Lia14, Spa10]. **Initial** [AZ11, BC18, CLY13, Haa07, HLZ13]. **Initial-Boundary** [CLY13]. **Innovations** [BJL16]. **Instability** [Ben91]. **instantaneous** [Ho95]. **Instead** [EV18]. **Insurance** [JN99]. **Integer** [Ahl15, Mat17]. **Integers** [God04]. **Integrability** [CdF00, CG03, CG06, OV14, QSS18, GZ96]. **Integrable** [CdF00, MT08]. **Integral** [CNW09, HLZ13, Jol06, KW15, Lac98, MRU15, Ran06, iS13, TT18, BGZ93, CGR89, Mao92, NP96, Øks90, Sat92, Sco90]. **Integrals** [AV15, BG11, Bre02, Bre05, DK16, Gar08, KL05, LW16, MV00, MS05, NP18, NN10, NO03, PT08, Pri15, SV16, Sta07, ST90, Szu92, Ubø95].

**Integrated** [DJ18]. **Integration** [BL02, SS09, Tso93a, BM91]. **Integro** [Ahm15, CP18]. **Integrodifferential** [Ahm17]. **Intensity** [Mim13].  
**Interacting** [CP11, Def13, DL00, DPR11, DS98, KW15, Lóc19, Sud00, Fis90].  
**Interaction** [AT98, Bry03, AI96]. **Interactions** [AD10]. **Interchange** [FJ17]. **Interface** [BBDP98, HA19]. **Interfaces** [Lee18]. **Interlaced** [Bra01].  
**Interlacing** [FL14, Sob10]. **Intermediate** [CdHH97, WW09]. **Interpolation** [BGCD10]. **Interpretation** [KM18]. **interrelation** [Kou96, ST15].  
**Intersection** [BGT04, IW99, JM15, NOL07, WX10, BGT15, HNS14, Sza12].  
**Intertwinings** [FL14]. **Interval** [Lac00, Lac06, LL99, PF91].  
**interval-valued** [PF91]. **Intervals** [CL18, Yu89]. **Intolerance** [HL03].  
**introduction** [Ald89a]. **Introductory** [Ano88]. **Invariance** [BK14, CM15, D'A00, DMV07, Gir17, HL04, Jir17, Kif13, KLLW05, Kol16, Mer03, MP06, Rus07, Sep97, UP03, Wan14c, Zeu94, BL95a, Kou96, Let89, Luo15, Mik94, Pec93, Sad08]. **Invariant** [Abb17, Bal07a, CD04, Don08, Jia10, Kal12, Mal19, MSY16, Puh03, Tug14, VA03, YZ14, CLM93, CGR89, Hor92, Las96, Sal92]. **Inverse** [Kol98, Mat12, Ber95]. **Inversion** [AP10, FCU12, Law08, Pin93]. **Inversions** [CV07, Gra15, iS13]. **Involving** [Spa16]. **Irreducible** [Ful08]. **Irregular** [Nod17]. **Ising** [JS99]. **Isometric** [Lia99, MV00, Ben91]. **Isoperimetric** [Bar04, Wüb13, Ger88]. **Isotropic** [BD09, GKM00, Jun14, Ma17, CS91]. **Itô** [Bha17a, Pri15, Bha17b, Hu97, Luo15, PT08, SV16, YY15]. **Itô-Wiener** [Hu97]. **Itô's** [AN98, BJ02, MN00]. **Iterated** [Als03, App02, Arc99, Car02, Che97b, Che99b, Che15a, CHM13, DK18, Den04, ER01, EF01, GM07, Hu99, Jia99, Kal11, KLL04, Kov02, Led18, LT98, LW97, MCR08, RWZ15, Sep99, Sep01, SS98, Spa10, TM98, Xia98, Adl90, Arc95a, Arc95b, Cha95, CCFR96, DM91, Gri92a, HP94, Ho95, HPLVS95, KL96, Lac89, Lew92, Lew93, PV94, Sla89, Su96, Voi93, ST15]. **Iterating** [CK14]. **Iterations** [Pac16]. **Ito** [HJST97]. **IV** [Voi17a].

**J** [Cuz01, Dun01, Git03]. **J.-F** [Git03]. **Jacobi** [AM12, DD18, Dem08, Gru14]. **Jewett** [Aus11]. **Johnson** [RZ15]. **Join** [SRL07]. **Joint** [Bre05, Ran06, Yan17]. **Jump** [BD16, CZ18, CDR17, DS98, Fra07, LG19, Neu08, Neu09, SU14, Zha18, Cha90]. **Jump-Diffusions** [Fra07]. **Jump-Type** [SU14, Cha90]. **Jumps** [BY16, Del15, DJ18, Kaw13, KL14, Mim13, Qia14, Tak10, Wan18a].

**Kac** [BCK15, Fit89, Jan90, Joh89, MS12, Son95, Tak11]. **Kantorovich** [RW96]. **Kantorovich-Functional** [RW96]. **Kaplan** [BS99]. **Kearns** [Sch16a]. **Kelvin** [BZ06]. **Kendall** [JGM11]. **Kernel** [BH11, CHL08, EM00, Gao03, Kem17, KM08, Sat92]. **Kernel-Type** [EM00]. **Kernels** [Zha01a]. **Key** [Kor08]. **Khinchin** [Raj99]. **Kiefer** [CH04, Deh98, Gol88]. **Killed** [IR08, SV06, Uch18]. **killing** [Von91, BFW18, KV18]. **Kinds** [QSS18]. **Kinzel** [KKST04]. **Knight** [Has88]. **Known** [Fan16]. **Kolmogorov**

[CM00, Gut04, HJMLX16, LQR11, Sau16, Sch16b]. **Komlos** [Kol94b]. **Kramers** [BD16]. **Kuczek** [MS00]. **Kuelbs** [Kle13].

**Ladders** [DD01]. **Laguerre** [JL15]. **Lamplighter** [KN18, Rev01]. **Landau** [BBDP98, LG19]. **Landscape** [Tug14, Tug18]. **Laplace** [FCU12, Maj99, NW19, OD15, Pin11, Sch02b]. **Large** [Abb17, ADG18, AP97, BC99, BM15, BES12, Bla00, BS99, BD97, Bry03, BFW18, CdF00, Cer00, CG03, CG06, CMP15, CRY17, CK00, CLM04, Com05b, DLZ04, DS98, DJ18, Eic97, FZ01, FWS18, FK14, Gao03, Gar08, GP01, Gut04, He17, Hec99, HR18, HJST97, Hon03, HN04, JO00, JL15, JQ17, KD17, LQR11, L c19, LM12, Lou16, Lou12, MWW15, MS97a, MOP97, NW19, Nod17, Nyr09, Pac12, PS15, PAT94, PP02, Puh03, QSS18, RXZ10, RWZ15, RW05, RR00, RYZ02, Sch94b, Sha99, Spa99, Spi12, Ste18, Sun14, Tak08, Tak11, TM06, Ter16, Tra08, Wan11, Wan17, Wan18a, Wit00, Wu04, XY10, Xue18, YBH16, YWC18, dA90, vZ18, BM94, BM91, CG96, Dob90, Dob94, Dur92, EL95, Hei90, HM95, Ilt95, KC91, LT91, O'B96, Su96]. **large** [Tom96, Voi90, Voi96]. **large-deviation** [KC91, O'B96]. **Large-Scale** [DLZ04]. **Larger** [Adl02]. **Largest** [Per18]. **Last** [CL18, Gra12, Led18]. **Last-Passage** [Gra12]. **later** [Tal96a]. **Lattice** [Ahl15, AC19, God04, Kab12, Lee97, Vir98, Zha01b]. **Lattices** [Xue15]. **Law** [Abb17, AD11, Arc99, BB13, BD16, BHH10, BR08a, BGT10, BS99, Bre02, BB98, Cha10, Che97b, Che99b, Che15a, CRY17, CLM04, CHM13, Cuz01, Dai13, DK18, Den04, DM07, ER01, EM05, FKM18, FL13, GL99, GP01, Gut04, HP94, Her13, HKW16, HJST97, HJ99, HJMLX16, JV07, KLL04, KK18, Kov02, KS16b, Led18, LT03, LQR11, Mad17, MCR08, Mor10, Neu08, Neu09, PP02, RWZ15, RYZ02, Sep97, Sep99, Sep01, SVT12, Sik00, Sot04, Spa99, Spa10, Sun14, Tei98a, TM06, Ter16, TM98, Wan18a, Wit00, XY10, Yan17, YBH16, Arc95b, BY96, BX16, Cha95, CG96, CD91, Cuz95, Dob90, Dob94, FKT94, Gri92a, Hei90, Ho95, HM95, Lew92, Lew93, MSSW93, PV94, RRS92, RSS96, Sep94, Sla89, Su96, Voi93, BX18]. **Laws** [ARV97, Adl02, BCG13, Bog06, Bos98, Bre05, Bre10, CdF00, CL99, CG03, CG06, CAMRR03, DO13, EM18, FC07, GM07, HT16, HH08, HPLVS95, Jia99, JN99, Kab12, Kem17, KC09, Kie98, Lac89, LT98, LW97, Meg02, MST08, Pel01, QSS18, RR00, Roz13, San07, Spa04, Tei98b, Voi90, Wan17, YZ15, Adl90, DM91, HHV89, Hei96, KS96, MS96]. **Lazy** [Hil01]. **Least** [DD97, KL17]. **Lebesgue** [HLZ13, Pac12, UA19]. **Lemma** [Aus11, Che97a, WWLH14, dlP93]. **Length** [Deb10, KLL04, KLLW05, Lew01, MS13]. **LePage** [BJP01]. **Level** [GL06, GL07a, GL07b, Hu99, KM98, KL01, MRS07, MU15, Mou07]. **Level-wise** [MRS07]. **levelwise** [ST15]. **Levy** [Kur07, AZ01, Ama12, App00, AK16, AL08b, BL15, BLS12, BJP01, Bla00, BSW10, CL18, Cho17, CH99, Cov11, Del15, DM02, Don08, DK16, El 09, EM05, Eva89, EM18, Fan17, Fra07, FS13, GS94, Gra15, HKU12, HLX18, KV07, KW14, KMX18, KS12, KL05, KPP14, Lia14, LZ16, Luc97, LX17, MTU14, MT98, Mar01, MBP10,

Mim13, OP09, Oss09a, Oss09b, PS05, Pis04, Res13, Rus07, Sav10, SVT12, Ste16, Szu92, TV16, Wan14b, Wol10, WZY17, Bor89, KS12, Wan13]. **Lévy-**[Rus07]. **Lévy-driven** [Cho17]. **Lévy-Hincin** [Bor89]. **Lévy-Noise** [Fra07]. **Lévy-Type** [KS12, Wan13]. **Li** [Kle13, Tak10]. **Li-Type** [Tak10]. **Libitum** [CK14]. **libraries** [Kow92]. **Lie** [Neu09, Nob91, BP96, DM88a, FS92, Glo13, HS88, HP97, JN99, Lia14, Neu92, Neu95, NS95, Neu08, Pri15, Sch94a, Tso93a]. **Lifetime** [BF13]. **Lifting** [RS18]. **Liftings** [MSM07]. **Like** [Ahl15, Ina10, Koc02, MP10, San14, San16, Uem04b, WW15, Yan18]. **likelihood** [BB93, CGR89, Yu89]. **LIL** [AL08a, Ein07, GZ96, GM98, GK91, KL02, KL05, LS06, Rus07, Sav10]. **Limit** [ABKV12, Ahm05, AR04, AD11, BJZ19, Ban19, BD06, BK15, BG11, BM18, BH99, BGK17, Bjö10, BCK15, Bob18, Bog06, Bra97, BT17, CD04, Che15a, CK00, COM05a, CCFR16, CCFR19, CP12, DO13, Del15, DS14, DLSV05, DT14, FC07, FY08, Fra07, GT01, GW02, GT05, Gru14, HK16, Hör07, Jas10, JH03, JH12, JL08, Kab12, KS98, KM92, Kha12, Kol98, KL01, KV18, KL98, KZ15, LBBB11, LM08, LLW11, LW04, LRR03, LW11, Lyt18, Mal99, Mal06, MS97a, MM07, Meg02, Mer03, Mil00, Mil18, MR97, MNR99a, MNR99b, MN02, NNR16, NP07, Nob91, NN10, NT14, OR16, Owa16, Par12, PS13, Per97, RS04, Raf13, RS95, RW02, Saw01, Sze09, UB98, Voi96, Voi17b, Vol10, Wad19, Wan05, Wan10, Wan18b, Wil03, XZ10, Xu18, Yin01]. **Limit** [YSH03, Zei13, Zha05, Zha11, Zwe07, Adl92, AD88, AY94, BD93, BB93, BGZ93, BD94, BX16, Bin88, Blo96, Chu93, DM95, DF88, Fen96, Fer94, HS91, Lac91, MR96, Nej94, Neu95, NP91, PS94, Sif95, TT90, Zab93, Zeu89]. **Limiting** [AR06, BM15, BMS12, Cap13, KKM13, Kra01, Ora07, RV04, RR97]. **Limits** [Arc94, BT16, DLZ04, Hu15, JH03, JH12, Neu92, Ald91, Cha90, HW92]. **Line** [CFR09b, CFR10, MSS17, SS06, Uch16, Iso09, Lal95]. **Lineages** [Ban19]. **Linear** [AM12, BJL16, BB97, CHL08, DW06, DS14, GKM00, GP98, Jan99, KC09, KT16, Lyt18, MPU97, MP10, OS15, OR16, Oka14, PS13, SV05, VZ14, YSL08, CH05, DM96, LR93, Vol06, Zen95]. **Lines** [MPW18]. **Link** [DFMS03]. **Liouville** [Ben91, GH95a, Sch09]. **Lipschitz** [Kim17, Als03, CLY13, Kim09, KV18, Qia14, Von91]. **lists** [Fil96]. **LLN** [HH10, Yas18]. **Local** [AZ01, AD11, AFK03, BK09, Bla00, BGT04, BK14, Bul14, Che97a, CY11, CFR05, CCFR19, EF01, ESC14, Eva89, Eva93, Fal02, FV09, Far94, FH97, GS94, GP15, GM07, Gue09, GP11, HK16, HKHY13, HLZ13, Hsu97, HS98b, HNS14, Hu17, IW99, Jan99, JV07, JM15, KZ06, KO99, Kaw13, Koc02, LS15a, MP14, Myt98, NOL07, Pes05, Ste18, Sza12, WY10b, Wil03, WX10, Xia98, AHP91, BGZ93, BGT15, CW17, CS95, CCFR96, DM88a, DM95, MR92, NS95, Shi96]. **Locally** [BSC01, CdF00, Jaw97, Mal19, Yas00, Bin88, Bin93, Bor89, RRMZ94]. **Location** [Lou16]. **Locations** [Per18, Ran06]. **log** [BB93]. **log-likelihood** [BB93]. **Logarithm** [Arc99, Che97b, Che99b, Che15a, CHM13, DK18, Den04, ER01, GM07,

HJMLX16, Jia99, KLL04, Kov02, Led18, LT98, LT03, LW97, MCR08, RWZ15, Sep99, Sep01, Spa10, TM98, Adl90, Arc95a, Arc95b, Cha95, DM91, Gri92a, HP94, Ho95, HPLVS95, Lac89, Lew92, Lew93, PV94, Sla89, Su96, Voi93]. **Logarithmic** [BH99, BT06, GL06, GL07a, GL07b, Ose11]. **Logical** [RZ15]. **Logistic** [AD00, AS03]. **Lognormal** [Kle14]. **Long** [BSF15, CRS01, CK08, DLSV05, Gra15, Lew01, Lou12, WLG03, Yas18]. **Long-Range** [CK08, BSF15]. **Long-Tailed** [Lou12]. **Longest** [Lew01, LMR02, MWW15, MS13]. **Loop** [FZ01, Sch08]. **Loop-Erased** [Sch08]. **Loss** [MU15]. **Lotka** [He11]. **Lovász** [Che97a]. **Low** [BEG18, Arc95a]. **Low-** [BEG18]. **Lower** [Ald89b, Aur07, BHW10, DM16b, GHL18, HK98, Key90, LMR02, Tal96b, Tal98, CAMBTD96, Li92]. **Löwner** [Bau04]. **LSL** [GS11]. **Lukacs** [Kol16]. **Lyapunov** [Bal07b, Key90, XZZ18].

**M.** [Bra88]. **Magic** [BEG18]. **magnitude** [HKW90, Wha92]. **magnitude-Winsorized** [HKW90]. **Major** [Kol94b]. **Majorant** [KL08, LR12]. **Malliavin** [BT12, LT12, Oss09b]. **Mallows** [MS13]. **Manifolds** [CZ17, GPT15, Ben91]. **Mantissas** [BHM08]. **Many** [MP14, NW02, SK15]. **Many-dimensional** [MP14]. **Map** [App02]. **Mappings** [iS13, BS88]. **Maps** [AD00, AS03, Cár17, CD04, Ste18, BK93]. **Marcinkiewicz** [LQR11, HH10, Su96, Sun14, Tei98a]. **Marckert** [Git03]. **Marginals** [Mil09, San07]. **Mark** [LP18]. **Marked** [Del15]. **Markov** [AGK92, AK92, Ald89b, AE99, AB18, BL95a, BI02, Bal15, Ban19, BL06, BL09b, BK10, Bra01, BK14, Bro00, Cai90, Che99b, CC11, Cop18, CL16, CC95, CP12, Deb14, DL94, DSC96, DD01, DN95, EF01, EK01, Fil92, Fit89, Fit99, FJ95, GR88a, GR88b, Glo91, HH09, HP13, HM18, HJ89, Hua14, HS92b, KM19, Kha12, KO10, Kin95, Kin00, KP14, Kol89, Kor08, Kua18, LM16a, Las96, Law08, Li99, LCP12, Lia09, MS12, MR92, MRS07, ML17, Par09, PV98, RS18, Ros03, RX94, San14, San16, Smi15, Sol03, Spi12, SS18, Tak11, Tob90, Voi93, Von93, VA03, WY16, Wer05, Wil03, Xu13, XZZ18, Yas10, Yen04, Zab95, Zha18, dA90, dAC98]. **Markovian** [BD16, FV05]. **Marriage** [Pac12]. **Martin** [BG16, CS91, God04, IR08, Lal91]. **Martingale** [BPR13, Bin88, CH99, CM15, GC98, GLS07, HH10, Hu15, KS16a, Mer03, MP10, QV12, Tei98b, Vol10, WH17, Zha01b, AZ96, BL95a, Bin93, Det89, GS95, IM96, LLL15, Lev89, PV94, Str95, Yu90]. **Martingale-Like** [MP10]. **Martingales** [Ben03, BHW10, CM14, Gei01, GH06, GPT15, Jia99, Lac98, MT08, MN00, Ney13, Ose14, Saa01, Slo01, EM89, Fie90, GS95, Mar88, Pes95]. **Mass** [Haa07]. **Matrices** [Ada10, AT17, BMT99, BN13, BM15, BHS11, BS13, CC07, Cap13, Cha10, CR01, CM05, DR10, DM97, FK18, FL13, GGPV18, HM05, HH08, JMP12, Jia10, JQ17, Jur15, Jur18, KKM13, Kös11, LLW11, LW11, Lou16, Lyt18, MMS07, MR97, MNR99a, MNR99b, MN02, Nem18, ORS13, OS15, OR16, Pac16, Pak00, Red11, Roc17, TW14, Wie03, XZ10, YBH16, Bra96, CL91, CNP93, DS88, HM95, Juh90, Sen93]. **Matrix** [BGCD10, BL13, DD18, DR10, DN12, DS14, HKW16, KK18, Kov02, MS99, ORS13, Ora07, PPPA16, Ver12, Voi09, Yas18, YGHL08, Zha17, Hec96].

**Matrix-Normalized** [Kov02]. **Matsumoto** [Kol17]. **Max** [BGCD10, Meg02]. **Max-Semistable** [Meg02]. **Maxima** [App02, FH97, Far94]. **Maximal** [CFR05, GP98, He17, HM03, KY12, Kuw07, Ney13, Ose14, Pes01, UP03, CGR89, Key90, KW93]. **Maximum** [Ahm05, AR06, AW14, DM01, LS11, PT17, Pfi90, Rév98, Tak18, TW14, GM91b, Yu89]. **Maxtrimmed** [GML16]. **McKean** [Tug18]. **Mean** [All03, BL11, BH02, CM14, Deb10, FG99, Lin12, MV98, dBM00, Adl90, Bra91, Let93, Pfi90, RR94]. **Means** [Ald10, ER01, KL07, TT98, Wu99, Pec93]. **Measurability** [YGHL08]. **Measurable** [DFPR15]. **Measure** [ALL<sup>+</sup>07, AI01, Bal07a, BM11, Bar00, BM02, CD04, CRY17, CK00, CW10, Don08, Far03, Föl03, HLZ13, JK17, Koc02, KKM13, KL02, Kul11, Lin18, MR97, Myt98, Sch99, Sgi98, Tel06, Tem14, UA19, YY15, CLM93, DF95, Din95, DS88, MV93, Pap90, RZ90, Ser96, WWLH14]. **Measures** [ADHP97, BA15, BSC01, BPR13, BH02, BGT10, Bry03, BR97, BB98, CF97, Cas97, Deb10, DFMS03, Der03, DN12, Eic97, EM18, FY08, Gab11, GR10, Glo13, Gra15, Has12, HP97, Hu99, JW14, Jaw04, Kal02, KL08, Las10, LP03, Luc97, Luc10, MS06, MSY16, Nic09, NSB02, OW98, Puh03, Raj15, RRM07, Sad08, SS15, Sha00a, SW09, Tem14, TTQ14, Tra08, YZ14, dAC98, BD93, BK93, BR92, BRZ96, CF95, DM88a, Din88, DN95, Fal94, Hor92, Kal90, Kol94a, Min90, Nob91, Pin94, RRMZ94, Rub95, Sch94a, Sha91, Sie92, SZ90, dA90, GR17]. **Measuring** [ES99]. **Media** [KM08, Mor10]. **Medium** [CX15, DF97]. **Meeting** [LM16a]. **Meier** [BS99]. **Meixner** [BL13, Sta11]. **Memory** [DLSV05, WLG03, Yas18]. **Merge** [Meg02]. **Merging** [KC09, Pap11]. **Method** [Bis96, CB04, DW06, KM19, Fen96]. **methods** [SG90]. **Metric** [Cer00, Jaw07, JO00, Kle13, LL04, Maj99, NP07, Tel06, TM06, CAMBTD96, Sat92]. **Metrics** [LU98, ST15]. **Metropolis** [Gås06, MZ06]. **Meyer** [Bur03, DIM94]. **Meyer-Decomposition** [Bur03]. **Migrating** [Bri97]. **Mild** [HZ19]. **Minimal** [Als02, Hu15, JW14, Nak13, Cai90]. **Minimality** [CMP00]. **Minimizing** [Gol88]. **Minimum** [Hue00, LS11, TW14, Pfi90]. **Minkowski** [LP18]. **Mirror** [Har01]. **Mises** [EL95]. **Mises-statistics** [EL95]. **misunderstanding** [Bra88]. **Mixed** [dSEE18, HM95]. **Mixing** [AV09, Ahm05, Bra97, Bra01, BJ16, BT17, Büc15, Cun03, Gir17, Han18, Jaw04, Kie98, Mal99, Mer03, PS15, RS18, RZ97, Zwe07, AY94, BS93, CP93, KT96]. **mixture** [HS91]. **mixture-type** [HS91]. **Mixtures** [JH03, JH12, PAS12, PF16, Bin93]. **Mobile** [CX15]. **Möbius** [HM16]. **Model** [BC18, Def13, DS91, Har01, Huj06, JS99, KKST04, KV03, LM16b, Leh15, Lew01, MV19, NW19, Par12, PP18, Sch02b, CLM93]. **Models** [BSF15, BD06, BEK10, BT12, Han03, He11, LM08, MJM14, BL95b]. **Moderate** [BC99, Che06, DE13, FWS18, Gao03, GH06, JWZ15, KS16b, LMR02, MP10, WH17, YWC18, dAC98]. **Modified** [BT06, DS00]. **Modulated** [FKZ07]. **Moduli** [AL07, Gue09, MR92]. **modulo** [HS88]. **Modulus** [DM16b, Pin01, KL96]. **Mokkadem** [Git03]. **Moment**

[BLP16, Ber05b, Cár17, DT17, Gau16, Gru14, GKS15, Ham01, Kle14, Leh15, LS15b, MdCQ07, NPPS16, Rio09, Sha00b, Zha01a]. **Moments** [All03, AR04, AIM15, BK09, BEG18, DD18, DN12, Ejs14, GR10, GR17, GHL18, GLM05, Has12, ISC01, MMW13, MS06, Mat12, Pin11, Rai04, Tei95, Bis96, Bra94, Pin18]. **Monge** [Hei06]. **Monotone** [SS15, SS18, SW92]. **Monotonic** [Res13]. **Monotonicity** [CS14, Xu07]. **Monro** [DW06]. **Most** [Mar01, SRL07]. **Motion** [AI01, AL08b, AV15, BM11, BPY03, BL11, BF13, BP14, CX15, Che15b, Chi03, CW10, CCFR19, DF97, DLZ04, DM16b, ES99, EF01, EK01, FZ01, FMW11, Föl03, Fus10, GK02, GV18, HN15, HLZ13, HM06, HM09, Hon03, HZ07, Hu99, IW99, Jin17, JV07, KO99, KL98, KL02, Lac98, Lac00, Lac06, LV12, LLL15, Lee18, Lia97, LS11, LW19, Mal06, Mal08, MS16, MY09, Nag15, NN07, Nod17, NO03, PGS16, PPPA16, Rai97, Ran06, Ric17, Ryv15, Sar17, Sot04, Sza12, TV06, Uch18, VA01, Wan10, Wu99, Xia98, Zei18, Zha05, App93, Cha95, CCFR96, Eva93, GK88, GK91, GS96, IM96, Joh89, KL96, KL93, NS95, Ser96, TX96, Tal96b, Tso93a, Von91, VA96]. **Motion-Type** [VA01, VA96]. **Motions** [BH99, Bro03, CK14, Dai13, DP12, GM18, KM17, NOL07, PP18, PT04, Uem04a, WX10, BX16, DF95, RY91]. **move** [Fil96]. **move-to-front** [Fil96]. **Moving** [AK16, KK08]. **Multi** [ADG18, FV05, HJ02, Kov08, MS01b, Ste18, Tug14]. **Multi-Parameter** [MS01b]. **Multi-Particle** [Kov08]. **Multi-scale** [FV05]. **Multi-Type** [HJ02, ADG18, Ste18]. **Multi-wells** [Tug14]. **Multicolor** [Dur92]. **Multidimensional** [Bal07b, DT14, Fan18, FK14, Uem04a, Wat16, Xia98, Adl92, Pin93]. **Multifractal** [Att14, Bar00, TT18, Fal94]. **Multifractional** [Aya13, FV09]. **Multiparameter** [Mal06, Mal08, Mou07, Ric17, ST06, Bet95, Ubø95]. **Multiple** [Bre02, Bre05, GKR14, Jol06, KV11, Kum11, MR99, NN10, PT08, ST90, Szu92]. **Multiplication** [ALL<sup>+</sup>07, Bon15]. **Multiplicative** [BT10, Bra96, Cap13, FFS97, LRR03, Nik06, PAS12, Zei13, Zho15]. **Multiray** [Yan17]. **Multiresolution** [ZH12]. **Multisets** [CV07]. **Multistable** [FV09, LLL15]. **Multitype** [BLP16, GKS15]. **Multivalued** [RXZ10, RWZ15, Ter16]. **Multivariate** [BK15, Büc15, CL99, Chi18, DM01, DM16a, Fan16, FS13, GH06, Has05, Kal99, Nyr09, Rai04, Sep97, Sep99, Sep01, BLBE<sup>+</sup>94, CP93, GM91b, ST15, Sep94, Zen95]. **Murray** [Ano97, Sun97].

**Narayana** [AT17]. **Nash** [DSC96, McG91]. **Natural** [BLC03, KM16, SK07, BLBE<sup>+</sup>94]. **Navier** [Sau16]. **Nearest** [CFR09b, CFR09a, CFR10, KLL04, KLLW05, Puh99, D'A95, DP17, Lal91]. **Nearest-Neighbor** [KLLW05, Lal91]. **Nearly** [MS12]. **Necessary** [Bud94, RS04, Wu04]. **Negative** [CL18, CC11, OP09, Shi93b]. **Negatively** [BP10, BP13, JL08, Sha00b, YSH03]. **Neighbor** [CFR09b, CFR09a, CFR10, DP17, KLL04, KLLW05, MS00, D'A95, Lal91]. **Nested** [AC19]. **Networks** [Sol99, McG91, Tet91]. **Neutral** [Ahm15, CP18]. **Neutralities** [BW07]. **Newton** [AHK99]. **Nice** [RR08, Eis93]. **Nicholson**

[Nag15]. **Nikodym** [Mar88]. **Nilpotent** [BC99, HT13, JN99, Neu95, Neu08, Neu09, Sha00a, BP96, Neu92, NS95, Nob91]. **Nisio** [HJST97]. **No** [Nem18].

**Noise**  
 [BT10, BC18, BBDP98, Bre10, Fra07, Jan99, LG19, LY16, MS02, Sau16, Bet95].

**Noises** [LZ16, PGS16]. **noisy** [Gol88]. **Non** [Alb00, BSW10, BW02, BT17, CW17, CH05, COM05a, CS00, CMS03, DP17, DMV07, FG99, FJ05, FV05, Fra07, GT01, GT05, Has10, Jan99, JQ17, Kim14, MMW13, MS01a, Mat17, Nem18, NT14, ORS13, PPPA16, Qia14, RRM07, Res94, Vol06, WY17, Wil03, BBG96, Bud94, FKT94, FJ95, Ho95, Juh90, LR93, Mór95, Sco90].

**Non-Absorption** [MS01a]. **Non-Adapted** [DMV07]. **Non-causal** [CH05].

**Non-Central** [GT01, GT05, NT14]. **Non-closure** [WY17].

**Non-Commutative** [COM05a, PPPA16]. **Non-Continuous** [CMS03].

**Non-crossings** [Has10]. **Non-Divergence** [CS00]. **non-Gaussian** [LR93].

**Non-homogeneous** [MMW13, Res94, FJ95]. **non-I.I.D.** [BBG96].

**Non-identical** [FJ05, Bud94]. **Non-identically** [ORS13].

**non-instantaneous** [Ho95]. **Non-integer** [Mat17].

**non-integral-dimensional** [Sco90]. **Non-linear** [CH05, Vol06]. **Non-local** [CW17]. **Non-nearest** [DP17]. **non-random** [FKT94]. **Non-Reversible** [Wil03]. **Non-smooth** [Kim14]. **Non-stationary** [BT17]. **Non-Symmetric** [RRM07, Juh90, Mór95]. **Non-Zero** [FG99]. **Nonatomic** [GR98].

**Noncausal** [OU14]. **Noncentral** [Cha10, Lac91, TT90]. **Noncommutative** [Bau04, HP97, QSS18]. **Noncompact** [Gra99, Gra94]. **Nonconventional** [HK16, Kif13]. **Noncrossing** [BB13]. **Nondegenerate** [MN00].

**Nonexplosion** [Zha18]. **nonextinction** [Ser96]. **Nonhomogeneous** [WY16, YGHL08, Zha18]. **nonidentical** [BM92]. **Nonlinear** [DL00, KLS03, LY16, Luo98, MS02, ZL18, BL95b, Die91, HS91, RSS96].

**Nonlocal** [Ahm15, Ahm17, CP18]. **Nonnearest** [MS00]. **Nonnegative** [DM97, Fus10, God04, LS15b, Nik06, HM95, Sat92]. **Nonnormal** [HW92].

**Nonparametric** [LM12, AG91]. **Nonrandom** [Gri97]. **Nonseparable** [Wit00]. **nonstandard** [DM91]. **Nonstationary** [HS98a, PT17, HP94].

**Nonsymmetric** [GR88a]. **Nontrivial** [Har01]. **Nonuniform** [Mal99, Sto96].

**Nonunimodular** [Häg13]. **Norm** [Ada10, BHS11, DV11, Li99, BR90].

**Normal** [CV07, DM01, Gau16, Sch16b, Sep97, Yan09, Zho15, Bra93, GM91b, HHV89, Sep94]. **Normality** [CH05, CHL08, DM02, Fan17, Jan99, Kaw13, Bra92, LR90, Pel96].

**Normalization** [Che99b, HKW90]. **Normalized** [AR04, Dav05, DM16b, GM98, Kov02, LS06, Mas06, Mas13, RW05, CHM13, HW92, Lew92, PS94, Spa16, Tei92, Wan11]. **normalizers** [Lew93]. **Normals** [JH03, JH12]. **Norming** [Mee94]. **Norms** [Bog06, FGG16, LS99, KLmS95, Sal92, Shi96, Sto96].

**Note** [BP13, Büc15, CHL08, DR98, DLL15, GKR14, Git03, Gri97, KO99, KP14, KKH09, KN11, Pac12, Pel01, XZZ18, Mao91b, Sha93]. **Notion** [SS06]. **Novel** [MSS17]. **Nuclear** [FM18]. **Nuclearity** [Sat92]. **Null** [PGS16].

**Null-Recurrent** [PGS16]. **Number**



[AIM15, AD14, Bag98, BP14, CFR10, FH97, Key05, Key07, LM16b, Key96].  
**Numbers** [Abb17, BS99, Bul14, CdF00, CG03, CG06, CRY17, CLM04, Fel15, FM17, GP01, Gut04, HJST97, KM16, LQR11, PP02, QSS18, RR00, SK07, Spa99, Sun14, TM06, Ter16, Wan18a, Wit00, XY10, CG96, Dob90, Dob94, Hei90, HM95, Key92, Key96, Su96, Voi90].

**Objects** [Jon98]. **Observations** [Adl02, FF04, LW04, RR00]. **Observed** [LW97]. **Obstacles** [LV12]. **Obtain** [SRL07]. **Obtuse** [FH15]. **Occupation** [CL18, CW10, CCFR19, DGW01, DN95, Din95, JM15, KL02, KPP14, LX12, WZY17, Yan17, GS96, Ser96]. **Occupation-Time** [JM15]. **occurring** [HJ96b]. **Ocone** [AAO17]. **offs** [Huj06]. **Offspring** [Lin18]. **OK** [KV03].

**Olkin** [Kol16]. **One**

[Adl92, Adl02, Ben03, BH11, BB98, Can19, Che06, Fan18, HJ02, Han03, Kno18, Lee18, Man04, MS01a, MV19, Pis04, Sav10, SVT12, Sik00, Spi12, Von00, Xue15, Yan09, Adl90, Ber93, Fis90, Hei96, Kal92b, MSSW93].  
**One-Dimensional** [Che06, HJ02, Lee18, Spi12, Ber93, Fis90].

**One-Parameter** [Man04, Kal92b]. **One-Sided**

[Adl02, BH11, Fan18, Kno18, Pis04, Sav10, Von00, Adl92, Adl90]. **One-Spin** [MV19]. **Operation** [TM06]. **Operations** [BGCD10]. **Operator** [Ada10, App01, BJ16, Dai13, DP12, GKR14, HHV89, KW14, Luc97, LX17, Raj15, Sie92, Sol14, Wan17, MR96, MV93, Sie90].

**Operator-decomposability** [Sie92]. **Operator-Selfdecomposability**

[BJ16]. **operator-stable** [MR96]. **Operator-Valued** [App01, Sol14].

**Operators** [BL02, GT02a, Kli13, Kol98, Pri15, Sau16, Sch98, Tak18, Wad19, Bet95, Gan91, Kal92b, Mee94, Sal92, SG90, Sif95]. **Opinions** [LM16b].

**Optimal**

[AL08b, BPY03, GHL18, GP98, HK98, Mal19, Mal08, NP18, Sch09, SRL07].

**Optimality** [Vol10, Wüb13]. **Optional** [HS92a]. **Order**

[BGT04, Che13, CdHH97, DK18, HKU12, LPP17, LU98, MV98, NO00, OD15, Res13, BL95b, BX16, Gri92b, HO96, LT91, Lin12, Tom96].

**Order-Preserving** [LU98]. **Ordered** [Hir03, Sah08]. **Ordering**

[Bro16, DM13]. **Orders** [HR00]. **organizing** [Fil96]. **Oriented**

[Bro04, MPS02]. **Orlicz** [DV11, KK17]. **Ornstein**

[AM14, Cha90, Hec99, Kaw13, Liu12, LZ16, PS05, ZZ19]. **Orthogonal**

[CM00, Def13, DR10, FK18, GR05, GGPV18, Mat12, NNR16, Ose09, vD17, Den89, Voi93]. **Orthogonal-Polynomial** [vD17]. **Orthogonality** [Döb17].

**Oscillating** [Löc19]. **Oscillation** [CM14]. **Osgood** [Fan18]. **Other**

[FV09, Rus07, Zuc89]. **Outdegree** [He17]. **Outliers** [Nem18, Roc17].

**overhand** [Pem89]. **Overshoot** [Cor16, DM07].

**Packing** [BM02, Hu99, TX96]. **Pairs** [Voi17a]. **Pairwise** [Sun14].

**Palindromic** [JMP12, MMS07]. **Palm** [Kal02, Kal11]. **Papangelou** [RZ15].

**Parabolic**

[BC18, CWM04, Kim08, Kim14, KHMCS01, LS11, Mil00, RZ10, VZ14, HO96].

**Parameter** [CK99, Cov11, IW99, Jia99, JV07, Man04, MS01b, NO03, RS08, Ryv15, Kal92b, Mao91a]. **Parameters** [AM12, DM01, GM91b, Mao91b].  
**Part** [Che15b, Pin11, Kes95, Pin18, Fil92]. **Partial** [App02, BK14, Che13, DO11, DM13, FC07, HZ19, Jir17, LY16, Meg02, OS15, Riv03, VZ14, ZZ12, CD91, HS93, Kou96, Kun94a, Lac89, Sif95]. **Partially** [LW97, PF16, Sah08]. **Particle** [AM14, Bri97, BFW18, Def13, DL00, DPR11, KS98, Kov08, Mor10, Puh99, Sud00, Cha90, Dur92, Fis90, MSSW93].  
**Particles** [Bul14, LL99, MM10]. **Particular** [KV07]. **Partition** [KMV18].  
**Partitions** [BB13, SJ98]. **parts** [Tso93a]. **Passage** [Ahl15, AK16, CL18, Cor16, Fil09b, Gra12, Lac98, Led18, Von00]. **Path** [AB17, GK03, Ina10, KMX18, MV98, Rév93, Ric17, Sta98, Uem04b, WY10a, Mat89]. **Paths** [Cov11, CL16, EMP17, MY09, Sch98]. **Pathwise** [BS03, FKX06, Liu18, SV16, SS18, TT18]. **Pay** [Huj06]. **Pay-offs** [Huj06].  
**PDE** [RZ10]. **PDEs** [Kim17, Kim09, Kim14, MS02]. **Penalization** [DG08].  
**Percolation** [Ahl15, BCJM13, Cer00, CORS17, DG18, EMP17, Gra12, Håg13, KN11, Led18, Li18, MPS02, Sob10, Tyk09, Zha01b, FG92a, FG94, Mee92].  
**Perimeter** [BL11, Let93]. **Periodic** [Fra07, PS05]. **Permanents** [RW02].  
**Permutation** [MS13, Sch05, Wie03, EM92]. **Permutations** [CV07, JMPP04]. **Perpetual** [DK16]. **Perpetuities** [AIR09]. **Persistent** [CLdLO18]. **Perspective** [Bau04]. **perturbation** [Hec96]. **Perturbations** [GKR14, Pah15, Sow08]. **Perturbed** [AHK99, AIM15, CS14, PGS16, Sun95, Yin01, YZ15, HP94, HS92b].  
**Petersburg** [BGK17, Gut04, GML16, Pap11]. **Petrovskii** [CWM04]. **Pettis** [CdF00]. **Phase** [CF95, CF97, EMP17, FNS99, Har01, JS99, Li18, Vol06, LR93]. **Picard** [Pac16]. **Pieri** [Def13]. **Pieri-Type** [Def13]. **Pillow** [Has10]. **Pitman** [YY15]. **Planar** [BPY03, BP14, HP13, Kol01, Sza12, GS94]. **Plane** [BL11, CL14, Iso09, Kha12, LP18, Voi17a, Kal90, Let93]. **Poincaré** [CW17, WY10a]. **Point** [AR06, BL09a, CCET06, CP12, FMW11, KS16a, Kul11, MR05, Riv03, WY10a, GH95b, HP94, Lal91, Tso93b, Voi96]. **Points** [AC19, AKR99, BL09a, CFR07, Föl03, HN04, KM10, LX17, Vir98, dT09, Buc90]. **Pointwise** [Aya13, CCF<sup>+</sup>02]. **Poisson** [Neu09, AZ11, App00, BL06, BL09b, CCET06, CV15, CK00, CD91, FKM18, HK98, JWZ15, KD17, Kul11, LS15a, MR05, Neu08, Pac12, Pri15, Riv03, Sch16a, Sch16b, Sta98, WY10a].  
**Polar** [EM18]. **Policies** [SRL07]. **Pólya** [CMP15, Pem90, Raf13]. **Polygons** [Par12]. **Polyhedral** [Sar17]. **Polymer** [AC19, KMV18]. **Polymers** [CGHM06, Mor10, AZ96]. **Polynomial** [BT16, FH97, FG99, God04, XZ09, ZZ12, vD17, Ben91, Far94, GS95, Voi90].  
**Polynomials** [AT17, Bob05, DR10, Ejs14, Far03, FJ05, GT01, GR05, GP11, Kös11, NNR16, Sen00, Hei96, Voi93]. **Polytope** [HSW18]. **Population** [YWC18]. **Porosity** [CORS17]. **Position** [Hu15, Nak13]. **Positive** [Bal07a, HH08, Hir03, Jon98, Par09, Pin11, Pin18, Shi93b, Sie06, TV16].  
**Positive-Part** [Pin11, Pin18]. **Positively** [XY10]. **Postulates** [RZ15].

**Potential** [CX15, DMS09, Far11, RR08, Sin07, SV06]. **potentials** [Kol94a].  
**Power** [AIM15, DM07, FKM18, Zei18]. **Powers**  
 [Ber05b, CR01, Din17, Jaw07, LS15b, MR97, NA11, Eis93, Hec96]. **Precise**  
 [Lou12, Spa99, Spa16]. **Predator** [Kor16]. **Preface** [Muk97]. **Prescribed**  
 [FV09]. **Presence** [DJ18]. **Preserving** [Cár17, LU98]. **Prey** [Kor16].  
**Principle** [BK14, D'A00, DMV07, Gar04, Gar08, Gir17, Kif13, KLLW05,  
 Mer03, MP06, RYZ02, Spi12, Tak11, Tak18, UP03, Wan14c, Wu04, BL95a,  
 EL95, Glo91, HR18]. **Principles** [CM15, FWS18, Gei01, Hec99, Jir17, LM12,  
 Sep97, Kou96, Mik94, Pec93, Zeu94]. **prior** [RS91, Ruk93]. **Priority** [Che17].  
**Prob** [Cuz01, Dun01]. **Probabilistic** [Sep94, ZZ12, Bab94, Ger92].  
**Probabilities** [Aur07, BL02, Ben03, BGK17, CR01, CAMRR03, DFMS03,  
 Der03, Dun00, Dun01, EP15a, EP15b, GL06, GL07a, GL07b, GT09, GLP03,  
 GH06, KKR04, LV12, Leh15, LS05, Maj99, Ney13, Ret04, Tug14, Wer05,  
 Yan09, vZ18, DM96, HS93, KLmS95, Lal95, Shi96, Sif95, Sto96]. **Probability**  
 [AHK99, All03, AJL17, BS05, Bau04, BA15, BH02, Bon15, BR97, CF97,  
 CY11, Eic97, FK18, FNS99, Gab11, GR97, Has12, HT16, HLZ08, HP97,  
 Jaw04, KM16, Kom08, LBBB11, LU98, Luc97, Luc10, MS06, MR97, NT14,  
 QSS18, RRM07, Sen13, SVT12, SW09, Ste16, Sun97, VC13, Voi17a, Wu99,  
 BHL93, Bra91, Bra94, CF95, Dem90, GM91a, HJ96b, Las96, Nob91, PF91,  
 RRS92, RRMZ94, RS91, Sha93, SZ90]. **Problem** [AK16, CLY13, CC11,  
 DFMS03, DV11, Hei06, Jaw97, Kal99, KZS12, Kle14, KRS10, MM07,  
 MdCQ07, Ros97, Tug18, Det89, Ger92, GM91b, KM91, Shi93b, Tal96a].  
**Problems** [DW06, DFS99, KV07, Luc10, Naz09, Ald89a, GH95a, GH95b].  
**Procedure** [BK10, Gol88]. **procedures** [Dip91]. **Process**  
 [AD07, AR04, BLP16, BM14, Ber97, BSW10, BW07, BGT04, Büc15, Can19,  
 CZ18, CK99, Cor16, CCF<sup>+</sup>02, CH04, CFR09a, DK18, DD18, Dem08,  
 DLSV05, DT14, EM00, ER01, El 09, FV05, FKX06, GM07, GLS07, HKU12,  
 Hec99, HM08, Hue00, Jun05, KM19, KD17, KK08, Koc02, Kol01, KL05,  
 KV11, LCP12, LL03, MR05, MRS07, MPS02, Mim13, Pis04, QZ11, Raf13,  
 Rév98, Riv03, Sch09, Sch08, Sta98, Ste16, Swa09, VA03, Wan18a, Xu98,  
 Yan17, YY15, YWC18, BGT15, CP93, DM91, Jan90, KK94, Kol94b, Kon95,  
 Sha93, Shi96, Tob90]. **Processes**  
 [ABKV12, AZ01, AN98, Ama12, App00, AGK<sup>+</sup>13, AK16, Aya13, BI02,  
 BL09a, B JL16, BM15, BJ02, BNMiS06, BSF15, Bed07, BL15, Bel19, BLS12,  
 BD16, BB97, BG16, Bla00, Bre10, BD97, CL18, CDM05, CCET06, CRY17,  
 CMP00, CH05, CZ17, CDR17, CMS03, CNW09, Cov11, CL16, CK08,  
 CKRMT16, CP12, DO11, Deb14, DG08, Deh98, DL00, Del15, DM09, DS98,  
 DM02, Don08, DK16, DGG99, DS00, EF01, EM05, EOOM17, FV09, Fan17,  
 FFS97, FL16, Fit99, FRZ18, FM18, FJ17, FS13, GHLT04, GMZ12, Gra15,  
 GLP03, Gue09, Haa07, Hög13, HK98, HJ02, Han97, HS98a, He11, HLX18,  
 Hec99, HN05, HNS14, Jol06, KL17, KV07, KS98, Kal11, Kaw13, KW14,  
 KM17, KS08, KO10, KY12, KP14, Kno18, KS12, KR03, Kon98, Kov08].  
**Processes** [KL01, KZ15, KS16b, Kur07, Kuw07, KPP14, LR12, LS15a,  
 Law08, Les10, LS99, Li99, LL04, Lia09, Lia14, LW97, LRR03, LRS11, Liu12,

LZ16, LL12, LÖc19, LX17, MS12, MiS99, MTU14, Mal19, MT98, MR99, Mar01, MR05, MV98, MS01a, MS01b, Mat17, ML17, MPU97, MP10, MBP10, MOP97, MS00, Mou07, Naz09, NO00, OP09, OT17, Ose09, Oss09a, Oss09b, Owa16, Par09, PS05, Pel01, PS13, QV12, RZ15, RZ97, Rus07, Rya10, SS06, Sav10, Sch98, Sen00, Sim04, Sol03, Son06, SV06, Sot04, ST06, SV16, Spi12, SS18, Tak08, Tak11, Tak18, TV16, Tug14, TM98, Uem04b, WLG03, WY10a, Wan13, Wan14b, Wat02, Wol10, WZY17, Xia97, Xu98, Xue15, Yan18, Yas10, YSH03, YZ15, ZZ19, ZH12, Zha18, vD17, AD88, AG93, AY94]. **processes** [Arc94, Arc95a, Arc95b, BB93, Ber94, Blo96, Bru91, Cha90, DR93, Die91, Din88, EM92, Eva89, Fer94, FG92b, Fit89, Gan91, GS94, GR88a, GR88b, Glo91, HO96, HJ89, HPLVS95, HS92b, JP93, Kal92a, Kal92b, Kin95, KT96, Kol89, Krö90, KC91, KLmS95, Lac89, LL89, Lei91, LR93, MT88, MR92, MN89, Nea92, NP91, NP96, Num94, PD91, Rév93, Ros94, RC88, Sto96, Tso93b, dIP93]. **Product** [Bar04, JQ19, Lyt18, MR99, Nem18, Sad08, Tem14, Beh89, Hor92, NP96]. **Production** [QZ11]. **Products** [BR97, DM97, Eic97, FK18, HH08, JMPP04, Kab12, LW12, LS15b, MNR99a, MNR99b, MN02, MSM07, Sch02a, Wie03, Yas10, BM92, Bud94, CL91, CNP93, Neu95, Sen93]. **Progressive** [KL14]. **Projections** [Fal89, Jur15, MS06, Mec12, Men16]. **Projective** [DMV07, MP06, Rio09]. **Prokhorov** [CLM04]. **Proof** [Fil09b, DM95, Hei96]. **Proofs** [CM14]. **Properties** [AIR09, CL99, CH01, Ejs14, HL04, Kal02, KMX18, Kin00, LU98, LP03, LCP12, LTF17, ML17, Rai97, Ric17, Ryv15, SS15, Sie90, Sta98, TT02, Uem04b, Voi09, Wat00, WY17, Xia98, Buc90, Eva89, Mat89, Rév93]. **Property** [AD07, AP10, BI02, Bal15, Cap13, GV18, HKHY13, Jas10, Kaw13, Kol17, Law08, LMS12, Liu12, MU15, San16, Wan14b, Ben91, Ger88, Let89, Mar88, Str95, Web96, Zem90]. **Proportion** [RR97]. **Proximity** [DR09a, DR09b]. **Pruitt** [Gri10]. **Pseudo** [GKM00, HKU12, Sch98]. **Pseudo-Differential** [HKU12, Sch98]. **Pseudo-Isotropic** [GKM00]. **Pseudostable** [JM09, MM05]. **Publications** [Ano97]. **Pure** [Zha18]. **Purely** [GR98].

### Quadratic

[BD97, GT02b, GT05, Man04, MN00, Slo01, Yas18, GH95a, GH95b, TT90]. **quadric** [Gan91, SG90]. **Quantile** [Deh98, KN10, KZ15, RR92]. **Quantiles** [Bra97, KN16, Sun95]. **Quantitative** [DS14]. **Quantities** [AIM15]. **Quantization** [DFMS03, Der03, DV11, GLP03]. **Quantum** [AD10, FFS97, FNS99, KW15, Mat17, AK92, App93, BHL93]. **Quasi** [DM09, FGG16, Hor92, KT16, Luo15, Sad08, Ben91]. **Quasi-invariance** [Luo15, Sad08]. **Quasi-invariant** [Hor92]. **quasi-isometric** [Ben91]. **Quasi-Linear** [KT16]. **Quasi-Norms** [FGG16]. **Quasi-stationarity** [DM09]. **Quasistable** [BSF15]. **Quaternion** [YBH16]. **Quenched** [FK14, HZ07]. **Question** [Bra97, LP18]. **Quotient** [Kol16].

**Rademacher** [ARV97, UM14]. **Radial** [Che15b]. **Radii** [JQ17]. **Radon** [BL09c, Mar88]. **Random** [Abb17, Abr18, Abr19, ALL+07, Ada10, ARV97, ABKV12, AAS18, AT17, All03, ADHP97, Als02, Als03, AIM15, AB18, AD14, AKR99, AR06, Arc99, Asc01, Asc09, AFK03, AD00, AS03, AD10, Att14, Aur07, AG18, AL08b, Aya13, BP10, BP13, Bag98, BC99, BS05, Ban16, BJZ19, Bar00, BJLO04, BK09, Bed07, BPP96, BK00, Ber05a, BS88, BM02, Ber95, BES12, BL11, BEK10, BH02, BC15, Bon15, BR08b, BMS12, BS13, BT17, Bul14, BK12, BT18, Can19, CC07, CGHM06, Car88, Cas97, CLdLO18, Cha10, CR13, Che97b, Che06, CS14, CX15, CHL08, CK00, CM00, CC17, COM05a, CY11, CS00, CH99, CRS01, CFR05, CFR07, CFR09b, CFR09a, CFR10, CCFR16, CCFR19, Cum03, Cuz01, Dan14, DP17, DG18, Den04, DM13, Der03, DR10, DN12, DT17]. **Random** [DS90, DS14, Ejs14, EJU19, EM05, EP15a, EP15b, Fal02, Fan16, FH97, FG99, FJ05, FF04, FK18, FKZ07, FH15, FP10, FK14, Ful08, Fus10, GKR14, GR10, GR17, GR97, GR98, GMPV10, Gei01, GT09, Ger88, GM11, GM98, Glu99, God04, GHL18, Gri97, GK03, GP01, GPS06, GP11, GKS15, GS10, GS11, Ham01, HLX18, HH08, Her13, HP13, Hil01, HM08, HR00, Hir03, HJST97, HJKPS07, HZ07, HS98b, HN04, Hu15, ISC01, IR08, JM09, JH03, JH12, JQ17, JL08, JMPP04, Jon98, Jun14, Jur15, Kab12, KKR04, Kal12, Kar07, KM97, KM98, Kie98, Kif13, KK08, Kin00, KN10, KN16, KKH09, Kol01, Kor16, KLS03, Kov02, KV18, KM08, KN18, Kum11, Las10, Les10, LP18, LT98, LT03, LLW11, Lia97, LS15b]. **Random** [LW11, Lou16, Lyo00, Ma17, MMW13, Mad17, Mal99, McC11, MM07, Mec12, MS99, MPW18, MP10, Mil00, MM10, MM05, Mor10, MST08, MS13, MNR99a, MNR99b, Mus06, NW02, Nak13, Nem18, Nic09, Nyr09, OS15, OR16, OD07, OT17, Pac12, Pah15, Pak00, PPPA16, Par12, PG99, PT17, Per97, PP02, Raf13, Rai07, Rai04, RW02, Rev01, Rio09, Riv03, Roc17, RV04, RS08, Sch02a, Sch05, Sch08, Sen13, Sep97, Sep99, SJ98, Sha00b, Smi15, Sob10, Sol14, Sow08, Spa04, Spa10, Sta11, Ste18, Sun14, SS09, Sza12, TT98, Tak01, Tei98b, Tet91, TTQ14, TT18, TW14, Uch16, UP03, VC18, Ver16, Vir98, Voi09, Voi17b, Vol06, WW09, Wan11, WH17, Wan17, Wan18a, Wat02, Wol10, Wu99, XY10, Xu18, Yan13, Yas18, YBH16, YSH03, Zha17]. **Random** [ZWW04, dT09, Adl90, Adl92, AZ96, Ald89a, Ald89b, Beh89, BD94, Bra92, Bra96, Bra94, Buc90, CS91, CL91, CNP93, Cuz95, D'A95, Den89, Din95, DKW91, Fal89, FG92a, FG94, Far94, FKT94, GM91b, HP94, Hei96, HM95, Juh90, KLNS89, Kal90, Kal92a, Kes95, KS96, KT94, KM91, Kou96, Kuh91, KS93, Lal91, Lal95, LP93, Let93, Lew92, Lew93, LRJW95, Mae93, Mat88, Mat89, Mil94, Min90, Pal92, PS94, Pel96, Pri96, RY91, RX93, RC88, Rub95, Sch94b, Sco90, Sto91, Tal92, Zen95, Zeu94, Zho93, Zho95, Zuc89]. **Random-Time** [Jun14]. **Randomization** [Pem89]. **randomized** [GH95a, GH95b]. **Randomly** [Bri97, Kra01, BK93, RR94, Tei95]. **Randomness** [Tak01]. **Range** [CS14, CK08, Ham01, Lew01, MP14, MOP97, SV05, TV06, Xu13, Yan18, BSF15, Dur92, LP93, RS91, Zho95]. **Ranges** [Che06]. **Rank** [Can19]. **Rank-One** [Can19]. **Ranked** [CH01, CH04]. **Rapid**

[BM14, GZ98, Kon95]. **Rare** [Key92, Key96]. **Rarely** [ES99]. **Rate** [Als03, AKR99, AV15, BMT99, Ber97, CdHH97, CM15, Fan16, GP15, HJ96a, Hua14, Huj06, NN07, NP91, QZ11, Ret03, CP93, D'A95, Gri92a, Shi93a]. **Rates** [Ahm05, App02, CB04, CRY17, CY11, FJ17, Ful08, Gau16, GK88, GK91, KL07, LS05, MR96, MS01a, NP07, RY91, Ros03, Tom96, TM98, Wat16, XY10, Xue15, Fer94, Key96, RX93]. **Ratio** [Ald10, FJ95, Kha12, BB93, CGR89]. **Rayleigh** [Sch08]. **rays** [GS94]. **Reactant** [FKX06]. **Reaction** [BY16, MSY16, Fen96]. **Real** [Bag98, FK18, GLM05, HM05, MMS07, Mat12, NA11, Red11, DS88]. **Rearrangements** [CM00, CLM04]. **Reciprocal** [CDR17]. **Records** [GLS07, Key05, Key07, Riv03]. **Recovering** [Hue00]. **Rectangular** [BG11, JL15]. **Recurrence** [Abr18, Abr19, Als03, DG18, GT18, HP13, KO10, Kon98, MTU14, San14, XZZ18, CLdLO18]. **Recurrent** [AD14, Bal07a, Che99b, KM08, LL12, McG91, PGS16, Von93]. **recurrently** [KW93]. **Refined** [Wan11]. **Refinement** [LS05, LQR11]. **Refinements** [KT00]. **Reflected** [Ama12, El 09, EP15a, EP15b, Fus10, GV18, Kar19, Pis04, Sar17, Xu07, YZ15, ZZ19, Ber93]. **Reflecting** [CZ17, DFPS97, MRR04, YZ14]. **Reflection** [Kuw07]. **Reflections** [BT18]. **Reflected** [KPP14]. **Regenerative** [SS98, KC91, Num94]. **Region** [Mor10]. **regions** [Dip91]. **Regression** [BT12, DD97]. **Regular** [Jas10, ORS13, Xue15, vZ18]. **Regularity** [Aya13, Bre10, CMP00, FRZ18, Liu12, LZ16, MV98, Mim13, NO03, Sch99, WX10, Xu13, YGHL08, Arc95a]. **Regularly** [FS13]. **Reinforced** [CZ18, FP10, Vol06]. **Reinforcement** [Vol06]. **Reinforcements** [Kov08]. **Related** [Als03, AIM15, Bre10, DO11, GLS07, HNS14, KO10, Lac98, Lac06, LM08, MT98, NNR16, NO00, OT17, RYZ02, Xia98, BY96, Cha95, RC88]. **Relation** [Gra15]. **Relations** [DFPS97, Döb17, Les10]. **Relative** [BCG13, DM07, KN16, OW98]. **Remark** [Che99a, GM91a, JP93]. **Remarks** [Ada10, BMT99, Bra93, Ish92, Ros97]. **Removal** [Aus11]. **Removed** [Jun05]. **Renewal** [Bro04, Chi18, GT02a, Kor08, Sgi98, Cai90]. **Renormalized** [CX15]. **Rényi** [KS96]. **Repeated** [AD10, Ney13]. **Representation** [AL08b, Bas09, BJP01, Bob05, Bre02, Din17, ESC14, FS13, KZ06, MBP10, PAR07, Roz13, SS15, ZZ12, ZL18, BHL93, MS96, Ros94, RW96]. **Representations** [App01, Ful08, GLM05, KW15, LLL15, MRU15, Wei14, Yas10, HHV89]. **Reproducible** [BLC03]. **Rescaled** [BEK10, FKX06, He11]. **Residual** [Hu97]. **Resistance** [Zho93, Tet91]. **Resolution** [DV11]. **Respect** [AV15, Bon15, Che15b, Gei01, JV07, NO03, Wei96]. **Result** [CS14, Sha99, UB98, dSEE18, Hec96, KC91]. **Results** [Als03, AL08b, BU01, BR97, CM14, KL02, KV11, LM16b, MRR04, Oka14, PG99, SRL07, Yin01, BY96, Bra88, Cha95, DS91, Li92, Shi93b, Wei96]. **Retarded** [Liu12, Liu18]. **RETRACTED** [BP10]. **Retraction** [BP13]. **Retrieval** [CF97, FNS99, CF95]. **Return** [AV09, BS05, EP15b, Lal95, EP15a]. **reversal** [Tso93b]. **Reversals** [Sch05].

**Reverse** [CM15]. **reversed** [Pes95, Str95]. **Reversible** [CP12, DGG99, Puh99, Wil03, Ald89b, Zho95]. **Révész** [DK18]. **Revisit** [Che97a]. **revisited** [Tei95]. **Rho** [Bra01]. **Rho-Mixing** [Bra01]. **Ricci** [Che15b]. **Riemann** [Sch09]. **Riesz** [HL01, HL04, HLZ08]. **Rifle** [Lal99]. **Rigid** [Lia97]. **rigorous** [DS91]. **Rings** [Bro00]. **Risk** [ABK16, Leh15, Ruk93]. **Risk-Sensitive** [ABK16]. **Road** [Yan13]. **Robbins** [DW06]. **Roots** [Bag98]. **Rosenblatt** [Ano97, BGT15, Sun97]. **Rotation** [VA03]. **Rough** [BC18, HT13, Ina10]. **Row** [RV04]. **Rowwise** [RV04]. **Rubin** [Kol16]. **Ruin** [Leh15]. **Rule** [HN15, Fil96, Ruk93]. **Run** [Lew01, MWW15]. **Russo** [LS06].

**Saddle** [Lal91]. **Saddle-point** [Lal91]. **Sample** [BM15, Cap13, CL16, ER01, Jur18, Kös11, Lyt18, MS99, OS15, Owa16, Pri96, Ric17, Sch98, Sta98, Ver12, XZ10, ZWW04, Mat89, RR92, Str95]. **Sample-Path** [Sta98]. **Sampled** [Ros03]. **Sampler** [MZ06]. **Samples** [Bog06, Wan05]. **Sampling** [Kal99, Kaw13, HS92a]. **Sandpile** [JW14]. **Sarmanov** [Ver16]. **satisfying** [Dob90]. **Saul** [Sch16a]. **Sausage** [GP15]. **Savane** [KT00, Kha09]. **Scalar** [CdF00]. **Scale** [BHM08, DLZ04, EM18, JH03, JH12, KRS10, Mal19, Nod17, FV05]. **Scale-Distortion** [BHM08]. **Scale-Homogeneous** [EM18]. **scanned** [HS92a]. **Scenery** [GP01, Lew92, Lew93]. **Schachermayer** [Zit02]. **Scheme** [Nag15, Ros97]. **Schemes** [NN07]. **Schoenberg** [Kal12]. **Scholes** [Huj06]. **Schrödinger** [Tak18, Wad19]. **Schwartz** [Kun94b]. **Score** [GHL18]. **SDE** [AT98, CK00, Luo15]. **SDEs** [Ama12, HKU12, HKHY13, MS02, MBP10, Nag15, NN07, Qia14, Xu07]. **Search** [AAS18]. **Second** [Lin12, Rai04]. **Seen** [Mad17, Mor10, Swa09]. **Segment** [Uch16]. **Segregating** [HM18]. **Selection** [BK10]. **Selective** [Mil00]. **Self** [Bar00, BK03, BEK10, BGT04, Che99b, CHM13, Dav05, GM98, HM09, HNS14, IW99, JM15, KR03, KZ15, LS06, MSS17, Mal19, Mas06, Mas13, Par09, PS94, RW05, Spa16, Sza12, Tug14, Wan11, Wat02, WY10b, Wat16, YSL08, AI96, Fal94, Fil96, GL94, HKW90, HW92, KT94, Lew92, Tei92]. **self-affine** [GL94]. **Self-attracting** [YSL08]. **Self-Decomposability** [BK03, MSS17, WY10b]. **self-interaction** [AI96]. **Self-Intersection** [BGT04, IW99, JM15, HNS14, Sza12]. **self-normalization** [HKW90]. **Self-Normalized** [Dav05, GM98, LS06, Mas06, Mas13, RW05, CHM13, PS94, Spa16, Wan11, HW92, Tei92]. **self-organizing** [Fil96]. **Self-Similar** [Bar00, KR03, KZ15, Mal19, Par09, Wat02, BEK10, Wat16, Fal94, KT94]. **Self-Similarity** [HM09]. **Self-stabilizing** [Tug14]. **Selfdecomposability** [BJ16]. **Selfdecomposable** [AMR08, BNSS17, HT16, Sha00a]. **Selfsimilar** [MiS99]. **Semi** [BGT10, Fai98, KZ06, LLL15, MiS99, MTU14, Wan17, Fie90, RRMZ94]. **Semi-Additive** [Fai98]. **Semi-circle** [BGT10]. **Semi-groups** [KZ06]. **Semi-Lévy** [MTU14]. **Semi-martingale** [LLL15]. **semi-martingales**

[Fie90]. **Semi-Selfsimilar** [MiS99]. **Semi-Stable** [Wan17, RRMZ94].  
**Semicircle** [BB13, FL13, HKW16, KK18]. **Semicircular** [Sol14, YBH16].  
**Semiconservative** [Abr18, Abr19]. **Semicontinuous** [OW98]. **Semigroup**  
[HM03, Neu08, Neu09, BM92, Kal92b, Min90, Son95]. **Semigroups**  
[AM12, Bro00, BR97, BB98, Glo13, Raj99, Sie06, Wan14a, Bis96, BH88,  
Bor89, Bud94, BR92, DM88a, HS88, HJ96b, Nej94, Sie94, SZ90]. **Semilinear**  
[Ahm15, RZ10]. **Semimartingale** [Kob11, MU15, Mao91a, Mao91b].  
**Semimartingales** [Bas09, Fer89]. **seminorms** [Li92]. **semiregular** [Pla92].  
**semisimple** [Dan91]. **Semistable**  
[BK03, FC07, KW14, KMX18, KC09, MS06, MS97b, Meg02, HS88, MS96].  
**Sense** [BLC03, Hei90]. **Sensitive** [ABK16]. **Sensitivity** [Liu18]. **Separable**  
[CdF00, Sat92, Sie92]. **Separating** [KM19]. **Sequence**  
[AKR99, Arc99, Key05, Key07, MWW15, Per18, Sen13]. **Sequences**  
[Aur07, Ber05b, BHW10, Bra97, Cár17, CK08, DP04, DMV07, DT17, Gir17,  
GHL18, HM03, KS06, Kie98, Kra01, Mer03, MP06, O'B96, Res13, SS98,  
Wat02, Wat16, Wu04, AY94, Bra96, BS93, DR93, Eis93, HS91, Ho95, Pel96,  
PV94, TT90, Wei96, Zab95]. **Sequential** [Büc15]. **Series**  
[AKR99, App02, BJP01, Ber05a, BR08b, Bre02, Bre10, HHV89, MRU15,  
Mal08, MS96, Pin01, Sch09, Spa16, Szu92, Tan07, Yas18, AG93, Pri96, Tal92].  
**Set**  
[AR06, BI02, Bal15, BM11, Ber97, DFS99, FF04, HM06, HM09, HP13, MY09,  
Saa01, SS06, Uch18, ZWW04, DM88b, DIM94, IM96, Kal92a, Sla89, Web96].  
**Set-Indexed**  
[BIO2, HM09, Saa01, SS06, HM06, MY09, DIM94, IM96, Kal92a]. **Sets**  
[AW14, BHM08, BL11, CH99, CAMRR03, DPR00, Her13, Hu99, KV18,  
KL98, Mas06, MM10, Mou07, OW98, PS15, Riv03, Vir98, DM88a, DR93,  
Fal89, FG92a, FG94, GL94, HS92a, Pfi90, RR94]. **Setting** [NT14]. **Settings**  
[BT06]. **Severall** [KV07]. **Shape** [Ahl15, Cer00, RR08]. **Shapes** [GMW17].  
**Sharp** [AV09, CAFR07, Ilt95, MPU97, Ose09]. **Shearer** [Tem14]. **Sheet**  
[Dun00, Dun01, FIT14, KL93]. **Sheets** [BL02, Wan14c]. **Shepp** [KS96].  
**Shift** [Wat02, Wat16]. **shifted** [Eis93]. **Shifts** [DLSV05]. **Short**  
[Gra15, Tel06]. **Shot** [Bre10]. **Shrinking** [BD09]. **shuffle** [Pem89]. **Shuffles**  
[Lal99]. **Shuffling** [Dur03, NW19, HJ96a]. **sic** [MM03]. **Side** [Ben03]. **Sided**  
[Adl02, BH11, Fan18, Kno18, Pis04, Sav10, Von00, Yan09, Adl90, Adl92,  
Deb10]. **Siegmund** [DFPS97]. **Sierpiński** [HJ02, Nod17, Von96]. **Signed**  
[Nic09, Sch02b, Sch05]. **Similar**  
[Bar00, KR03, KZ15, Mal19, Par09, Wat02, BEK10, Fal94, KT94, Wat16].  
**Similarity** [HM09]. **Simple**  
[BS05, CCET06, CFR05, HS98b, Ros97, SS09, Hei96, PD91]. **Simply**  
[Neu08, Neu09, Sha00a, Neu92, Neu95, NS95, Nob91]. **Simpson** [HN15].  
**simulated** [HS92b]. **Simulation** [TT18]. **SIN** [Jaw04]. **Sine**  
[BHH10, RYZ02, BY96]. **Singular** [AT98, AT17, GT02a, HKHY13, HS92b,  
Jin17, Lou16, Luo15, Pin94, Ric17, TW14, Ger92]. **Singularities** [KS93].  
**Singularity** [EJU19, Gab11, Lyo00, MR97, MN02, Oka14]. **Singularly**



[Yin01]. **SIR** [Xue18]. **Site** [Swa09]. **Sites** [ES99, Mar01]. **Skew** [BZ14, GM18, Pah15, VA96]. **Skip** [Fil09a]. **Skip-Free** [Fil09a]. **Skitovich** [FG00, Fel15]. **Skorohod** [JP93, NP18, NP96]. **Skorokhod** [NN10, OP09]. **sleeping** [KK94]. **Slepian** [BG16]. **Slivnyak** [Kal11]. **Slivnyak-Type** [Kal11]. **SLLN** [BJLO04, CM00]. **Slow** [Sin07, Tak01]. **Slowdown** [Far11]. **Small** [AHK99, AGK<sup>+</sup>13, BL02, BR08b, Bro03, Che06, DFMS03, Der03, Dun00, Dun01, Fai98, Fan17, FGG16, GHLT04, GL06, GL07a, GL07b, GLP03, Jeg11, KT16, KL93, KLmS95, LS99, Li99, LL04, Liu18, Mar04, MS01b, Mim13, Naz09, Sav10, Shi96, Sim04, Sha93, Sto96]. **Smallest** [Per18, XZ10]. **Smooth** [AGK<sup>+</sup>13, AW14, HT13, MN00, Oss09b, Kim14]. **Smoothing** [CMP15]. **Smoothness** [AL07, BR90, KRS10]. **Snake** [Git03, MM03]. **Snakes** [JM05]. **Sobolev** [Ahm17, BT06, Kim14, LS99, NP07]. **Sobolev-Type** [Ahm17, NP07]. **Soft** [LV12]. **Sojourn** [NO00]. **Solution** [GM91b, KV03, Cai90, Ger92, Mao91b, RSS96]. **Solutions** [BM01, CK00, Fan18, Gau16, HA19, HKHY13, HZ19, Mao92, MBP10, RZ10, Roz13, TT02, Wad19, ZZ12, Kun94a]. **Solving** [LY16]. **Some** [Aur07, BY96, BL11, BR97, CD04, Cha95, CM14, CCFR16, DS91, Ejs14, GR97, Glu99, HJ96b, HN05, HT13, Jia99, Joh89, Jol06, Kal11, Kha09, KO10, KL02, KZ15, Lac98, Lac06, LTF17, LL03, LM12, Lyo00, MRR04, MS01b, Mat89, Mus06, NN07, NO00, QSS18, Ric17, Ros97, RC88, Sep97, Sto96, TT02, Uem04b, Vol10, Wat00, XZ10, XY10, Xu13, Zha01a, Bra88, Bra96, CS95, DM91, Pfi90, Pri96, Sik00, TZ96, Voi90]. **Space** [Ahm17, BC18, Bel19, Bha17a, Bha17b, Bur03, CdF00, Che97b, CM00, Cho17, CY11, DG18, DE18, DW06, EMP17, FM18, Gab11, GP15, Gri10, IR08, KW15, KK08, Kim14, KKH09, Kom08, LL12, Luo98, Maj99, MPU97, Mer03, OT17, PP02, Sau16, Sen00, TM06, WY10a, CAMBTD96, D'A95, Det89, Fie90, Gol88, GS95, Lal91, Mae93, Pap90, ST15, Sat92]. **Space-Time** [CY11, OT17, Lal91]. **Spaces** [AL08a, ARV97, AE99, AJL17, App00, Bar04, Com05b, DPR00, DFMS03, ESC14, Git03, Gra99, HH10, Hei06, KK17, KZ08, Las10, Li16, Lia14, Liu12, LZ16, Luc97, Luc10, MS06, MM03, OD07, PP18, RS04, RV04, Smi15, Ste16, Tel06, Tyk09, Wit00, XZZ18, Bab94, BGZ93, BR90, Dip91, Dob94, FJ95, GM91a, Gra94, HS93, RS94, RRMZ94, RZ90, Sie92, Sie90, Sla89, Str95, Voi96, WWLH14, Wei96]. **Spacing** [Kal02]. **Spanning** [AG18, HL03, Sol99, Sto91]. **Spatial** [DLZ04, FRZ18, FV05, Mil18, Mao91a, Mao91b, MSSW93]. **SPDE** [KHMCS01, RSS96]. **SPDEs** [BM01, CWM04, Kim08, YZ14]. **Special** [SV06]. **Spectra** [BES12, Ora07, Sob10, Tel95]. **Spectral** [BMT99, BM15, Bas09, BHS11, BMS12, CB04, FS13, GR10, GR17, JQ17, Jur18, KKM13, MS97b, TTQ14, Bra92, LR90, Ros94]. **Spectrally** [CL18, OP09, Pis04, TV16]. **Spectrum** [Bar00, FJ17, Gås06, HS98a, Mal19, Naz09, Nem18, Rai07, Tak18, Fal94]. **Speed** [CZ18, RS18, BB93]. **Speedup** [Far11]. **Sphere** [Bri97]. **Spheres** [Lia99, Ma17]. **Spherical** [BG11]. **Spider** [CCFR16, CCFR19]. **Spiked**

[Cap13]. **Spin** [MV19]. **Spitzer** [Spa99, Wit00]. **spline** [GH95a, GH95b]. **Squares** [AT17, Shi13]. **St.** [BGK17, Gut04, GML16, Pap11]. **Stability** [DM02, DM07, Fan18, FG92b, FKM18, JM09, Liu18, LT91, Mao91a, Tom96]. **Stabilization** [FNN15]. **stabilizing** [Tug14]. **Stable** [AK16, AB17, BK03, BJP01, BCG13, Bre02, Bre05, CR13, Cor16, DPR00, EM18, FMW11, Fra07, Gue09, He11, HH08, Jun14, JN99, KS08, Koc02, KR03, KM11, LLL15, LL04, LX17, MRU15, MS16, MOP97, Mou07, OT17, Pac12, PT08, PT04, RS08, Rus07, San14, San16, Sim04, Sin07, Son06, SV06, Szt10, Tak08, Uem04b, WW15, Wan17, Yan18, ZZ99, Ber94, Blo96, Bra93, HHV89, KT94, MR96, MT88, MV93, RY91, RS94, RRMZ94, Ros94, ST90, Sch94a, Sie90, Zen95]. **Stable-Like** [Koc02, San14, San16, Uem04b, WW15, Yan18]. **Standardized** [AL07]. **Star** [HA19]. **Started** [CP12]. **State** [BLP16, CC11, Git03, HLX18, LM08, LL12, RS18, RR08, Smi15, XZZ18, FJ95]. **statement** [Ano88]. **States** [FMW11, MM03, DF95]. **Stationarity** [HM09, PF91, DM09]. **Stationary** [Arc99, AB17, BM15, Bra01, BK93, CR13, Cop18, CP12, DK18, Deb10, Fil09a, Fil09b, FL16, Gir17, KL17, Kon98, KL01, Las10, MP06, NSB02, Owa16, Per18, RS08, Sar17, Xu98, AY94, BT17, CL91, CP93, Den89, Die91, Fil92, KLmS95, Pin94, Sha93, TT90, Tob90]. **Statistic** [Che99a, GM07, Sha99, BBG96, Fer94]. **Statistical** [FF04, JY02, Sen13]. **Statistically** [Bar00, GL94, Fal94]. **Statistics** [AV09, AL08a, AM14, Alb00, BU01, BW02, Bos98, BS99, CdHH97, DK18, DPR11, DS14, Han18, LPP17, Lyt18, OS15, OR16, RU00, Sun97, Tei98a, UB98, Zha01a, Arc94, BGZ93, EL95, GZ96, LT91, Mik94, RS95, Su96, Tei92, TZ96, Tom96, Zen95]. **Stefan** [KZS12]. **Stein** [Gau16, GR05]. **step** [Neu92, Neu95]. **Steps** [DP17]. **Sticky** [Fus10, GV18]. **Stieltjes** [Ber05b, BH11, Has12, Kle14]. **Stirring** [BM14, Kon95]. **Stochastic** [Ahm15, Ahm17, App01, BT10, Bal07b, BM01, BY16, BNMiS06, BS03, BSW10, BZ14, Bre02, Bre05, Bro16, CWM04, CP18, CR01, CLY13, CM14, DFPR15, DM88b, DM16a, DFS99, Fan18, FFS97, Fil09b, FL14, FIT14, FH15, Gar08, HA19, HS98a, Hsu97, HZ19, Ina10, Jeg11, KW15, Kar11, Kar19, KL14, Kim09, KZS12, Kim14, Kim17, Kob11, KM11, KL05, Kun94b, Kur07, LR12, LL89, Lee18, Lei91, Les10, Lia99, LW16, LG19, LY16, LTF17, Liu18, Luo15, LW19, MRU15, MRR04, MCR08, Mar04, MN15, MS02, MV00, MSY16, MS05, MR97, MNR99a, MNR99b, MN02, NO03, OU14, OV14, Pah15, Pri15, Raj15, RXZ10, RWZ15, Roz13, iS13, Sau16, Sta07, SS09, Tak10, Tem14, TT18, TT02, Von00, Wan13, Xu18, Zha11, ZH12, dSEE18, AD88]. **stochastic** [App93, Det89, Din88, Dip91, FG92b, Fis90, Gan91, HR18, HO96, Kou96, Kun94a, Mao91a, Mao91b, Mao92, NP96, Øks90, Pec93, RC88, SG90, Sen93, Ubø95, Vol92]. **Stochastically** [AHK99, Blo96]. **stockbroker** [KK94]. **Stokes** [Sau16]. **stopped** [Tei95]. **Stopping** [AK92, Bel19, GP98, SS06]. **strassen** [DR93, Ber97, CHM13, Ein07, GK91, Gri92a, KS16b, LW97]. **strassen-type** [DR93, CHM13]. **Strategic** [GR98]. **stratified** [Sch94a]. **Stratonovich** [Jol06]. **Stratonovich-type** [Jol06]. **Strictly** [EM18, MRU15]. **Strings** [FNN15]. **Strong**

[Bos98, BS99, BJ16, Büc15, CGHM06, CdF00, Chi18, CLM04, Cop18, CCFR92, CM15, Cuz01, DFPR15, EM05, Fil92, Fil09a, Fil09b, FL16, GV18, GP01, HJKPS07, JL08, KM17, Kie98, Kin00, LQR11, MBP10, MST08, Ose09, PP02, RR94, RYZ02, Slo01, Sun14, Sza12, Tei98a, Tei98b, Ter16, WLG03, Wit00, XY10, CG96, Cuz95, Dob94, Ger88, Mat88]. **Strongly** [Bra97, BT17, CWM04, KM08, Mer03, Ho95, MR92]. **Structure** [Fal02, Meg02, NSB02, RW02, AGK92, MV93, Nej94]. **Student** [BBG96, Sha99]. **Studentized** [JWZ15]. **Study** [EOOM17, SW09, Zha01b, AHP91, Sto91]. **Sturm** [GH95a]. **Sub** [Tel06, YWC18, Str95]. **Sub-critical** [YWC18]. **Sub-Gaussian** [Tel06]. **sub-martingale** [Str95]. **Subclass** [AMR08]. **Subcritical** [ABKV12, KK18]. **Subdiffusive** [Hu17]. **Subexponential** [AFK03, GT09, Lin12, WY17]. **Subexponentiality** [WY10b]. **Subgaussian** [Men16]. **Subgraphs** [Ahl15]. **Subgroup** [Als02, HS88]. **Subject** [Yan13]. **Sublinear** [Gra12, LL17]. **Submartingales** [MP14, Nik06, Ose11, DIM94, HS92a]. **Subordinate** [SV06]. **Subordinated** [EM05, Lin12]. **Subordinates** [Ose11, Ose14]. **Subordination** [Cap13, Ose09]. **Subordinators** [AL07, SV06]. **subpramarts** [Xue91]. **Subsequence** [MS13]. **Subsequences** [KM97, LMR02, Sla89]. **Subsets** [CFR05]. **subspaces** [D'A95]. **Subtle** [UA19]. **subtree** [Sto91]. **subtrees** [PD91]. **Sufficient** [BR99, RS04, Wu04, Bud94]. **Sum** [Dan14, JWZ15, Raf13, Ver16, ZWW04, BG95, Beh89, Lac89, Zab93]. **Summability** [Kie98]. **Summable** [CH05, Nea92]. **Summation** [GS10]. **Sums** [Ahm05, AFK03, BP10, BP13, BGK17, BK14, CV15, CHM13, Cuz01, Den04, DM13, GT09, GM98, Gri97, JL08, Jir17, JMPP04, Kab12, KW93, KN10, KN16, Kov02, LT03, Mas06, Rio09, RV04, Spa16, VC18, Wan17, Adl92, Bra94, Car88, Cuz95, FKT94, HKW90, HW92, KM92, KS96, Kou96, LRJW95, Mae93, PS94, Sch94b, Tei95, Wha92, Yu90]. **sums-revisited** [Tei95]. **Sup** [Li99, Shi96]. **sup-norms** [Shi96]. **Super** [AI01, ADHP97, DF95, DF97, FKX06, FMW11, He11, HLZ13, Hon03, HZ07, Wan10, Zha05, Zha11, Ser96]. **Super-** [FMW11]. **Super-Brownian** [DF95, Ser96]. **Super-coalescing** [HLZ13]. **Super-Diffusion** [Zha11]. **Super-Stable** [He11]. **Super-Tree** [ADHP97]. **Supercritical** [AR04, LRS11, Mil18, Wan18b, Wat02]. **Supermartingales** [Cas08]. **superprocess** [AI96]. **Superprocesses** [DLZ04, Mil18, Myt98, MX04, Sch99, Wan18b]. **Support** [BL09c]. **Supports** [RRMZ94]. **Suprema** [DM16b, TV16]. **Supremum** [Bar04, WW09, Shi96]. **Sure** [AKR99, DM07, FC07, GW02, Hör07, Hu15, KKH09, Lou16, Meg02, PG99, PT17, Wan10, XZ10, BD94, Kou96, Lac91, LRJW95, Mar88, PF91]. **Surely** [RV04]. **Surface** [HSW18]. **Survival** [CY11, GMPV10, Han97]. **Switching** [Yin01]. **Symmetric** [AR06, App00, Beh89, BR08a, Bob05, Bry03, BB98, CC07, Cas97, CR13, CRY17, CKRMT16, ESC14, GNU17, Gra99, GLM05, HM05, HL01, HL04, Kol16, Kol17, KKM13, MS12, MN97, MMS07, Pac16, RRM07, RS08, SU14,

Son06, SS09, Tak08, Tak11, Uem04b, Zei13, Bab94, Ber95, DS90, DS88, Fit89, Gra94, Juh90, KT94, Kol89, MR92, Mór95, Pal92, Vol92]. **Symmetries** [BD16, Kal92a, MM07, MV93]. **Symmetrised** [Tra08]. **Symmetrization** [DLL15]. **Symmetrizations** [GR88b]. **Symmetrized** [RRM07]. **Symmetry** [DP12, Glo91, Luc97, UA19]. **System** [AM14, Pah15, Puh99, Wer05, Fis90, Rév93]. **Systems** [BFW18, Car02, DGW01, DL00, DPR11, DS98, KS98, Lal99, LX12, Lóc19, NSB02, PGS16, SS98, Sud00, Cha90, Dur92, FS92, MSSW93, Neu92, ST15].

**Tail** [Aur07, AW14, Ben03, BGK17, BR92, Den04, Gei01, GT09, LP03, LS05, LMR02, Sar17, AG93, DM91, Die91, Li92]. **Tailed** [BJL16, EJU19, FKZ07, HN04, Lou12, MPW18, Nyr09, Owa16, dBM00, LBBB11]. **Tails** [Bog06, HK98, Has05, KK17, MS99, RRM07, dlP93]. **taking** [Fie90]. **Tanaka** [MX04, SV16, Uem04a]. **Tangent** [Fal02, Lac05]. **Taylor** [Ina10].

**Taylor-Like** [Ina10]. **Technique** [DFS99, Sob10]. **telegraph** [Jan90].

**Temperature** [KK18]. **Tempered** [Bha17a, Bha17b, MS16, Szt10, Fie90].

**ten** [Tal96a]. **Tensor** [Din17, Lyt18]. **Term** [DFPR15, KT16]. **Terms**

[AV09, Fen96, KW93]. **Tessellations** [JY02]. **Test** [HLZ13, Ran06]. **testing**

[AG91]. **Tests** [BHW10]. **th** [RR92]. **Their** [BGK17, Bre02, CL99, HKU12,

KO10, Lal99, LLL15, Lin12, Ose11, Ose14, RRM07, iSU13, Sch98, SS15,

Slo01, Ahm05, BLBE<sup>+</sup>94, GR07, KZ06, KW93, MS96, ST15]. **Theor**

[Cuz01, Dun01]. **Theorem**

[AZ01, Aus11, BK15, BM99, BG16, BCK15, Bob18, Bos98, Bou05, BT17, CV15, CD04, Chi18, CH99, CAFR07, CP12, DE18, DLSV05, ESC14, FJ12, FC07, FG00, Fel04, Fel15, Fus10, HK16, HJST97, Hsu97, Kal12, KS06, Kha12, Kol16, Kor08, KV18, LW04, Lyt18, Mil18, OR16, OV14, PS13, Raj99, Sha00b, Wad19, Wan10, WY16, Wil03, Xu18, YY15, Zei13, Zit02, AD88, BD93, BHL93, BB93, BD94, Blo96, Bra96, Chu93, DM95, DF88, Dob90, Fer89, Gra94, Has88, HS91, Ish92, MR96, MT88, McG91, Nej94, Neu95, NP91, PS94, RX93, Sif95, TT90, Zab93, Zeu89, DS14, DT14, Fra07, GW02, Gru14, LBBB11, Mal99, MS97a, Mer03, Per97, RS04, Saw01, Vol10, YSH03, Zha05].

**Theorems**

[ABKV12, Ahm05, Ban19, BM18, BH99, Bjö10, BL09c, COM05a, CCFR16, CCFR19, Del15, FY08, GT02a, GT05, Gra99, JH03, JL08, Kal11, Kol98, KL01, KZ15, LM08, LRR03, Mal06, Meg02, Men16, Mil00, NNR16, NN10, NT14, NPPS16, Par12, Raf13, RW02, SS15, SS98, Sze09, Voi17b, Wan05, Wan18b, Zha11, Zwe07, Adl92, AY94, BGZ93, Bin88, DF88, EM89, Fer94, KM92, Krö90, Lac91, Mil94, Nob91, Res94, Voi96, BD06, GT01, JH12, NP07].

**Theoretic** [CR13, SVT12, Sta07]. **Theory**

[AB18, BBH16, BT12, Bro04, Fil92, Hör07, Ina10, Kim08, Kim14, Owa16, Smi15, SV06, Yas18, GH95a, GH95b, HJ96b, Kim09, Kim17, O'B96, SG90].

**Thin** [BF13]. **Third** [Ejs14]. **Three** [CC11, Mil94]. **Three-State** [CC11].

**Threshold** [Ald91, BU01, DJ18, Han97, Tyk09, Xue15, Dur92]. **Thresholds**

[NPPS16]. **Tight** [Bro03]. **Tightness** [CW10, Fan17, DM88a]. **Time**

[AV09, AAO17, AHK99, AP10, AP97, AD11, AK16, BC18, BLP16, BNMiS06, BGT04, Can19, CC11, Cho17, CY11, Cop18, Cor16, CFR05, DGW01, Fil09b, Fit89, FY08, FKZ07, FNN15, GMZ12, GS95, Gra15, GP11, GPT15, HKU12, HLZ13, HNS14, Iso09, Jeg11, Jin17, JV07, Jun14, JM15, Kar19, KO99, KM17, Kli13, Kob11, Kur07, Lac00, Lac06, Law08, LX12, LW04, LZ16, LS11, Luo15, Ma17, MZ06, MP14, MU15, Myt98, NOL07, OT17, Pes01, Pes05, Ros03, RR00, Sau16, Sav10, Sen00, Shi97, Sza12, Tak18, Tan07, Tel06, Tso93b, Uch12a, Uch12b, Von00, WH17, Yas18, Zei18, BGT15, BK89, CS95, CCFR96, Fil92, GS96, HS98b, KLNS89, Lal91, Mat88, Øks90, PF91, Pem89, Pem90, Von93, Xue91]. **Time-Changed** [HKU12, Kob11, Tak18, Von93]. **Time-Delayed** [Kar19]. **Time-Dependent** [HLZ13, Jin17, Kli13, Kur07, Luo15, Pem90]. **Time-Fractional** [HKU12]. **Time-Inversion** [AP10, Law08]. **Time-Sampled** [Ros03]. **Time-Space** [Sen00, GS95]. **Times** [BK09, Bla00, BK14, CL18, Cop18, CCFR19, DM09, EF01, Fan17, Fil09a, FL14, FK14, Glu99, Gue09, Hu17, IW99, Kon98, KPP14, Lac98, LS15a, LM16a, MMW13, PS15, SV05, WX10, WZY17, Xia98, Yan17, vD17, AK92, Ald89b, Ald91, AHP91, GS94, MR92, Pal92, Shi96, Shi93b, Zuc89]. **Tip** [Mad17]. **Toeplitz** [Ada10, HM05, JMP12, LLW11, LW11, MMS07]. **topological** [BM92, Min90]. **Topology** [BK15, Eic97, JP93]. **Tortrat** [DR98, Eis93]. **Torus** [Shi13]. **Tossing** [EV18]. **Total** [KLL04, KLLW05, YWC18]. **Totally** [AE99, Eva89]. **Tour** [Git03, MM03]. **Tour-Convergence** [Git03, MM03]. **Trace** [Bet95]. **Traces** [Kol89]. **trajectories** [DL94, Sch94b]. **Trajectory** [ZZ19]. **transfer** [LR88]. **Transformation** [BG11, BL09c, Maj99, Pin11]. **Transformations** [BZ06, Cha00, MS12]. **Transformations** [Döb17, FP10, GR05, MN97, Oka14, Oss09a, Zwe07, FG92b]. **Transforms** [Has12, Son06]. **Transience** [Abr18, CLdLO18, DG18, KO10, Lac98, MTU14, San14, Abr19]. **Transient** [AP97, BK09, CFR09b, CFR09a, CFR10, Kor08, Sin07, YY15]. **Transition** [AHK99, EMP17, Har01, JS99, KKR04, KZ06, KS12, Li18, Son06, Uch18, Vol06, YGHL08, Sal92]. **Translated** [BL06, BL09b, RZ90]. **transportation** [DY95]. **Transposed** [BN13]. **transpositions** [HJ96a, Mat88]. **Trap** [BSF15]. **Traps** [PV98]. **Travelling** [Kno18]. **Tree** [ADHP97, Bro04, BK12, DMS09, MRS07, Puh99, CS91, Lal91]. **Trees** [ADG18, AAS18, BK00, BES12, Bro16, CZ18, GMW17, He17, Hir03, Hu17, Kor16, Lin18, NW02, Ste18, TT98, Xue15, DKW91, KM91, PD91, Zuc89]. **Triangle** [Mil00]. **Triangular** [Adl02, D'A00, Dav05, HP97, Mas13, Pak00, Neu92]. **Tridiagonal** [Zha17]. **trigonometric** [Far94]. **Trimèche** [Zeu89]. **Trimmed** [BGK17, Fan17, Mae93, HW92, KM92, Neu95, Wha92]. **Truncated** [FK18, KS08]. **Tube** [BT18]. **Turbulence** [LR12]. **Turning** [EV18]. **Tusnady** [Kol94b]. **Two** [AG18, Cer00, CK99, Cov11, Deb10, Gab11, Håg13, Hue00, Jia99, KV07,

Kua18, LM16b, LLL15, LT98, MSS17, NOL07, Pak00, San14, Sau16, Shi93a, Sta98, Sta11, Uch16, WY17, Xu07, YZ14, Beh89, BX16, NP96, Voi96].

**Two-Boundary** [KV07]. **Two-Dimensional**

[Cer00, Hue00, LT98, Sau16, Uch16, Sta11]. **Two-Feature** [LM16b].

**Two-Parameter** [CK99, Cov11]. **two-point** [Voi96]. **Two-sided** [Deb10].

**Type** [ARV97, Ahm17, AMR08, Bal15, BHS11, Che99a, CH99, CHM13, DK18, Def13, EM00, Fan18, FNN15, Gra99, HJ02, HJMLX16, JWZ15, Kal11, LS99, LS06, MR02, Men16, MSM07, NP07, NO00, Sha99, SU14, Sun14, Tak10, Tan07, Voi17b, VA01, Wad19, Wan14a, ADG18, Cha90, Dan91, DR93, DS88, Fer94, Fer89, Gra94, GH95a, GH95b, HS91, Jol06, KT96, KM91, ML17, Res94, Ste18, TZ96, VA96, AT17, KS12, Wan13, RW05]. **Types** [NW02, RR97]. **Typical** [KS16a, Lin18, Swa09].

**Uhlenbeck** [AM14, Cha90, Hec99, Kaw13, Liu12, LZ16, PS05, ZZ19].

**Ultrametric** [DG18, DMS09]. **Unbounded**

[CH99, DFPR15, DFS99, EMP17, MSY16, Wan18a, Xu13]. **Uncertainty** [Che13]. **Uniform** [ALL<sup>+</sup>07, AHK99, Asc01, Asc09, BL95a, BD09, Ber97, CdF00, CCF<sup>+</sup>02, CAMRR03, DO13, Dem90, DL94, DGZ91, EM00, HR00, KM16, KN16, LL03, Par12, Pel01, Pes95, QSS18, RRM07, SK07, KL96, Lev89, Mao91a, Mat88, ST15]. **Uniform-in-Bandwidth** [DO13].

**Uniformities** [RRS92]. **Uniformly**

[KN10, Mil09, ZL18, BR90, Lev89, RZ90]. **Unimodality** [HT16].

**Unimodular** [Mus06]. **Uniquely** [KM16]. **Uniqueness**

[AT98, BS03, DFPR15, Don08, EMP17, Fan18, Her13, JGM11, Kuw07, MSY16, Neu08, RZ10, Sau16, Tyk09, YZ14, dSEE18, Las96, Ros94, Neu09].

**Unit** [Ban16]. **Unitarily** [Kal12]. **Unitary** [App01, AD10]. **Univariate**

[BGCD10]. **Universal** [Jur15, DGZ91]. **Universality**

[BT16, LMS12, NPPS16]. **Unknown** [AMS12]. **Until** [CL18]. **Upper**

[AB17, BHW10, Chi03, HK98, KN16, OW98, Pak00, Par09, dAC98].

**Upper-Lower** [BHW10]. **Urn** [BD06, KV03, MJM14, NW19, Pem90]. **Urns**

[CMP15]. **Using** [CCET06, CM14, FL14, Leh15, Mal19, Gri92b].

**Value** [BM14, CLY13, Jun05, Naz09, Sol03, TW14, Wei14, Xue18]. **Valued**

[AMS12, App01, Bur03, Che97b, CRY17, Den04, Gei01, HJST97, KK08, LT98, PP02, Sol14, Arc94, Det89, Din88, FG92b, KK94, Mae93, PF91, ST90, Su96, Tal92, Tso93a, Ubø95]. **Values** [AT17, App02, CdF00, CH99, Fai98,

Lou16, Mer03, Sep01, Bra91, Fie90, Juh90, Pfi90]. **Vandermonde** [TW14].

**Vanishing** [Nik06]. **Variable** [Deb10, LM16b, Pes05, Ryv15, GM91b].

**Variable-Length** [Deb10]. **Variables**

[AFK03, BP10, BP13, BJLO04, BU01, Ber05a, BC15, Bon15, BR08b, CV15, Che97b, CM00, COM05a, Cuz01, Dan14, Den04, Ejs14, EJU19, Gei01, GT09, GM98, HJKPS07, Hue00, JM09, JH03, JH12, JL08, JMPP04, KM19, Kar07, Kie98, KN10, KN16, KKH09, Les10, LT98, LT03, LS15b, MN97, MP10, MM05, PG99, PP02, Rio09, Sha00b, Sol14, Sun14, Tei98b, UB98, UP03, VC18, Ver16,

Wan11, XY10, ZWW04, Adl90, Adl92, Beh89, BD94, Bra94, Cuz95, Den89, HP94, Hei96, HK95, KS96, Kou96, LRJW95, Mae93, PS94, Pel96, Sch94b]. **Variance** [BH02, CMP00, Gra12, HK95, Hu97, LS15a, Lin18, PS13, BD94]. **Variate** [YY15]. **variate** [EL95]. **Variation** [BLS12, BJP01, HNS14, Kul11, MT08, Ney13, Sim04, Slo01, Xia97, Din88]. **Variational** [MN15]. **Variations** [Zei18, Joh89]. **Variety** [GMW17]. **Varying** [Ban19, FG14, FS13, HJ02, Ma17, BPP96]. **Vector** [DM01, DV11, Din88, DJ18, Gei01, HJST97, Luc97, Luc10, Ma17, MS06, D'A95, HS93, Tal92, Din88]. **Vector-valued** [Din88, Tal92]. **Vectors** [Arc99, Asc01, Asc09, BJP01, DM13, Fan16, HM08, Kov02, MM07, Mec12, MS99, Rai04, Sep97, Sep99, Sta11, Wan17, Wu09]. **Version** [Bou05, Kha09, Lyt18, Zit02, Pem90]. **Versions** [BHH10, FM18, DF88]. **Versus** [CLdLO18]. **Vertex** [CZ18, Vol06]. **Vertex-Reinforced** [CZ18, Vol06]. **Vervaat** [Cha00, CCF<sup>+</sup>02, CK08]. **Via** [Gau16, Pel01, Pin01, AL07, BL02, Ber93, BT12, DE13, HKW90, HM08, JM09, KV03, LL04, Lia09, Mao92, MR92, Mer03, Pin11, Pin18, Zen95]. **Viability** [LW19]. **View** [HN04, KZ08]. **Viscous** [Roz13]. **Visited** [AD14, ES99, Föl03, Mar01]. **Visits** [AIM15]. **Vlasov** [Tug18]. **Volatility** [DJ18]. **Volterra** [Cho17, He11]. **volume** [Ben91]. **Voronoi** [JY02]. **Voter** [Han03].

**Waiting** [Kon98, Shi93b]. **Wald** [dlP93]. **Walk** [Als02, Att14, Ban16, BJJ19, BK09, Bul14, CS14, CRS01, CFR05, CFR07, CFR09b, CFR09a, CFR10, EP15a, EP15b, FK14, Ful08, Fus10, GK03, HS98b, Hu15, IR08, KM97, Kor16, KM08, Mad17, Rev01, Sch08, Smi15, Tak01, TT18, WW09, WH17, Wan18a, Yan13, D'A95, Din95, HM95, Kes95, Lal91, Lal95, Let93, Lew92, Lew93, Mat89, Sco90, Zho93]. **Walks** [Abr18, Abr19, AIM15, AB18, AD14, AD10, BC99, BS05, BK12, CLdLO18, Che06, CC17, CY11, CS00, CCFR16, CCFR19, Cum03, DP17, DG18, EM05, FKZ07, FH15, FP10, GR97, GR98, GMPV10, GM11, Glu99, God04, GP01, GPS06, GP11, GKS15, Ham01, HP13, Hil01, HN04, Hu17, KKR04, KM98, KN18, Kum11, LP18, MMW13, McC11, MPW18, Mil00, Mus06, NW02, Nak13, Nyr09, Pak00, Sch02a, Sob10, Spa10, SS09, Sza12, TT98, Uch16, Vir98, Voi09, Voi17b, Vol06, Wu99, Ald89a, Ald89b, BPP96, BS88, Car88, CS91, DS90, Ger88, KLNS89, KM91, Kuh91, LP93, Pal92, RX93, Tet91, Zeu94, Zho95, Zuc89]. **Wall** [DFPS97]. **Walls** [YZ14]. **Walsh** [VA01]. **Wasserstein** [CAMBTD96, LL17, XZ09]. **Watson** [ADG18, AR04, BK00, Bro16, CZ18, He17, Lin18, Ste18, YWC18]. **Wave** [BSW10, Mar04]. **Wavelet** [AL08b, Sch09]. **Waves** [Kno18]. **Weak** [ARV97, BM01, BK15, BK14, Büc15, CW10, CNP93, CK08, Cun03, CM05, DMV07, FRZ18, Fus10, Gir17, Gri92b, Gut04, JM09, Jas10, Jir17, Jur18, Kol01, KM11, KV11, LL17, Mer03, MP06, Mik94, MR97, OV14, RZ10, RV04, RZ97, Roz13, San07, iSU13, Xia97, ZZ12, JP93, Pel96, Swe89]. **Weakly** [ABKV12, BL09a, Dob94, LX12, Per97, Rus07, UP03, Bra92, PS94]. **Wedges**

[MMW13]. **Weibull** [Bog06]. **weight** [Kal92b]. **Weighted** [AAS18, BP10, BP13, BJLO04, BHW10, BR08b, CW17, Cuz01, JL08, Kim14, KL02, LT03, RU00, Zei18, dBM00, CG96, Cuz95, DKW91, KS96, LRJW95, Mik94, PV94, Shi96, Yu90]. **Weights** [CH05]. **Weingarten** [Mat12]. **Weiss** [KK18]. **Well** [Bon15, Tug18]. **wells** [Tug14]. **Which** [Bra01, KW93, NSB02, BL97, MT08, OV08, Xue91]. **White** [Sau16, Bet95]. **Whose** [AMS12, RS91]. **Wick** [MR99]. **Widder** [ESC14]. **width** [Yu89]. **Wielandt** [ABK16]. **Wiener** [Pri15, DR93, FIT14, GP15, HPLVS95, Hu97, Jan90, KP14, Kol01, Luo98, PT08, Rév93, Rév98, Shi96]. **Wigner** [BMT99, Cap13, Mal19, ORS13, OS15, PAS12]. **Williams** [McG91]. **Winding** [BPY03, BP14]. **Winsorized** [HKW90]. **wise** [MRS07]. **Wishart** [AW04, BN13, Bru91, CDM05, GLM05, Let89, MN97, Mat12, Red11]. **Without** [BS03, BEG18, Döb17, Kol16, Adl90, Mar88]. **Wittmann** [Den04]. **Wold** [BL09c, CAFR07]. **Wolfowitz** [Gol88]. **Wong** [Fer89]. **Words** [BB13]. **Wreath** [Sch02a, Wie03]. **Wyner** [Shi93b].

**years** [Tal96a]. **Yor** [Kol17].

**Zakai** [Fer89]. **Zakai-type** [Fer89]. **Zero** [BM11, BB98, DM02, FG99, Hei96, MMW13, Sav10, SVT12, Sik00, Xu98, MSSW93, RS91]. **zero-one** [MSSW93]. **Zeros** [BRZ96, FG99, LR88]. **Ziv** [Shi93b]. **Zygmund** [HH10, LQR11, Sun14, Tei98a].

## References

Akahori:2017:DTC

[AAO17] Jirô Akahori, Takafumi Amaba, and Kaori Okuma. A discrete-time Clark–Ocone formula and its application to an error analysis. *Journal of Theoretical Probability*, 30(3):932–960, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

Aguech:2018:WDR

[AAS18] Rafik Aguech, Anis Amri, and Henning Sulzbach. On weighted depths in random binary search trees. *Journal of Theoretical Probability*, 31(4):1929–1951, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0773-1.pdf>.

Ayache:2017:SIH

[AB17] Antoine Ayache and Geoffrey Boutard. Stationary increments harmonizable stable fields: Upper estimates on path behaviour.



*Journal of Theoretical Probability*, 30(4):1369–1423, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Alsmeyer:2018:FTM**

- [AB18] Gerold Alsmeyer and Fabian Buckmann. Fluctuation theory for Markov random walks. *Journal of Theoretical Probability*, 31(4):2266–2342, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Abbes:2017:CIL**

- [Abb17] Samy Abbes. A cut-invariant law of large numbers for random heaps. *Journal of Theoretical Probability*, 30(4):1692–1725, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Arapostathis:2016:RSC**

- [ABK16] Ari Arapostathis, Vivek S. Borkar, and K. Suresh Kumar. Risk-sensitive control and an abstract Collatz–Wielandt formula. *Journal of Theoretical Probability*, 29(4):1458–1484, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0616-x>.

**Afanasyev:2012:LTW**

- [ABKV12] V. I. Afanasyev, C. Böinghoff, G. Kersting, and V. A. Vatutin. Limit theorems for weakly subcritical branching processes in random environment. *Journal of Theoretical Probability*, 25(3):703–732, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0331-6>.

**Abramov:2018:CSR**

- [Abr18] Vyacheslav M. Abramov. Conservative and semiconservative random walks: Recurrence and transience. *Journal of Theoretical Probability*, 31(3):1900–1922, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). See correction [Abr19].

**Abramov:2019:CCS**

- [Abr19] Vyacheslav M. Abramov. Correction to: Conservative and Semiconservative Random Walks: Recurrence and Transience. *Journal of Theoretical Probability*, 32(1):541–543, March 2019.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-018-0871-8.pdf>. See [Abr18].

**Alberts:2019:NCP**

- [AC19] Tom Alberts and Jeremy Clark. Nested critical points for a directed polymer on a disordered diamond lattice. *Journal of Theoretical Probability*, 32(1):64–89, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Andersen:1988:CLT**

- [AD88] N. T. Andersen and V. Dobric. The central limit theorem for stochastic processes II. *Journal of Theoretical Probability*, 1(3):287–303, July 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01246631>.

**Athreya:2000:RLM**

- [AD00] K. B. Athreya and Jack Dai. Random logistic maps. I. *Journal of Theoretical Probability*, 13(2):595–608, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007828804691>.

**Abraham:2007:FPI**

- [AD07] Romain Abraham and Jean-François Delmas. Feller property and infinitesimal generator of the exploration process. *Journal of Theoretical Probability*, 20(2):355–370, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0082-1>.

**Attal:2010:RQI**

- [AD10] Stéphane Attal and Ameer Dhahri. Repeated quantum interactions and unitary random walks. *Journal of Theoretical Probability*, 23(2):345–361, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0281-z>.

**Andreoletti:2011:LLL**

- [AD11] Pierre Andreoletti and Roland Diel. Limit law of the local time for Brox’s diffusion. *Journal of Theoretical Probability*, 24(3):634–656, September 2011. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0314-7>.

**Andreoletti:2014:NGE**

- [AD14] P. Andreoletti and P. Debs. The number of generations entirely visited for recurrent random walks in a random environment. *Journal of Theoretical Probability*, 27(2):518–538, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0449-9>.

**Adamczak:2010:FRO**

- [Ada10] Radosław Adamczak. A few remarks on the operator norm of random Toeplitz matrices. *Journal of Theoretical Probability*, 23(1):85–108, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0201-7>.

**Abraham:2018:CMT**

- [ADG18] Romain Abraham, Jean-François Delmas, and Hongsong Guo. Critical multi-type Galton–Watson trees conditioned to be large. *Journal of Theoretical Probability*, 31(2):757–788, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Allouba:1997:STR**

- [ADHP97] Hassan Allouba, Rick Durrett, John Hawkes, and Edwin Perkins. Super-tree random measures. *Journal of Theoretical Probability*, 10(3):773–794, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022666030740>.

**Adler:1990:GOS**

- [Adl90] André Adler. Generalized one-sided laws of the iterated logarithm for random variables barely with or without finite mean. *Journal of Theoretical Probability*, 3(4):587–597, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046098>.

**Adler:1992:OSL**

- [Adl92] André Adler. One-sided limit theorems for sums of multidimensional indexed random variables. *Journal of Theoretical Probability*, 5(4):707–726, October 1992. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058726>.

**Adler:2002:GOS**

- [Adl02] André Adler. Generalized one-sided laws for the larger observations of a triangular array. *Journal of Theoretical Probability*, 15(4):939–949, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020640704437>.

**Aldous:1999:DFT**

- [AE99] David Aldous and Steven N. Evans. Dirichlet forms on totally disconnected spaces and bipartite Markov chains. *Journal of Theoretical Probability*, 12(3):839–857, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021640218459>.

**Asmussen:2003:ASR**

- [AFK03] Søren Asmussen, Serguei Foss, and Dmitry Korshunov. Asymptotics for sums of random variables with local subexponential behaviour. *Journal of Theoretical Probability*, 16(2):489–518, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023535030388>.

**Abramson:1991:ENT**

- [AG91] Ian Abramson and Larry Goldstein. Efficient nonparametric testing by functional estimation. *Journal of Theoretical Probability*, 4(1):137–159, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046998>.

**Arcones:1993:DSE**

- [AG93] Miguel A. Arcones and Evarist Giné. On decoupling, series expansions, and tail behavior of chaos processes. *Journal of Theoretical Probability*, 6(1):101–122, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046771>.

**Avena:2018:TAR**

- [AG18] L. Avena and A. Gaudillièrè. Two applications of random spanning forests. *Journal of Theoretical Probability*, 31(4):1975–2004, December 2018. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0771-3.pdf>.

**Aaronson:1992:SDM**

- [AGK92] Jon Aaronson, David Gilat, and Michael Keane. On the structure of 1-dependent Markov chains. *Journal of Theoretical Probability*, 5(3):545–561, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060435>.

**Aurzada:2013:SDF**

- [AGK<sup>+</sup>13] Frank Aurzada, Fuchang Gao, Thomas Kühn, Wenbo V. Li, and Qi-Man Shao. Small deviations for a family of smooth Gaussian processes. *Journal of Theoretical Probability*, 26(1):153–168, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0380-5>.

**Albeverio:1999:EUT**

- [AHK99] Sergio Albeverio, Astrid Hilbert, and Vassili Kolokoltsov. Estimates uniform in time for the transition probability of diffusions with small drift and for stochastically perturbed Newton equations. *Journal of Theoretical Probability*, 12(2):293–300, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021665708716>.

**Ahlberg:2015:CTA**

- [Ahl15] Daniel Ahlberg. Convergence towards an asymptotic shape in first-passage percolation on cone-like subgraphs of the integer lattice. *Journal of Theoretical Probability*, 28(1):198–222, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0521-0>.

**Ahmad:2005:MLT**

- [Ahm05] Ibrahim A. Ahmad. Mixing limit theorems of maximum of absolute sums and their convergence rates. *Journal of Theoretical Probability*, 18(4):813–826, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7526-2>.

**Ahmed:2015:SNF**

- [Ahm15] Hamdy M. Ahmed. Semilinear neutral fractional stochastic integro-differential equations with nonlocal conditions. *Journal of Theoretical Probability*, 28(2):667–680, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0520-1>.

**Ahmed:2017:STF**

- [Ahm17] Hamdy M. Ahmed. Sobolev-type fractional stochastic integro-differential equations with nonlocal conditions in Hilbert space. *Journal of Theoretical Probability*, 30(3):771–783, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Anderson:1991:ELT**

- [AHP91] J. M. Anderson, Joseph Horowitz, and L. D. Pitt. On the existence of local times: A geometric study. *Journal of Theoretical Probability*, 4(3):563–603, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210325>.

**Adler:1996:SDS**

- [AI96] Robert J. Adler and Lidia Ivanitskaya. A superprocess with a disappearing self-interaction. *Journal of Theoretical Probability*, 9(1):245–261, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213743>.

**Adler:2001:CMS**

- [AI01] Robert J. Adler and Srikanth K. Iyer. On changes of measure for super Brownian motion. *Journal of Theoretical Probability*, 14(2):527–557, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011124000185>.

**Alsmeyer:2015:PEM**

- [AIM15] Gerold Alsmeyer, Alexander Iksanov, and Matthias Meiners. Power and exponential moments of the number of visits and related quantities for perturbed random walks. *Journal of Theoretical Probability*, 28(1):1–40, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0475-7>.

**Alsmeyer:2009:DPP**

- [AIR09] Gerold Alsmeyer, Alex Iksanov, and Uwe Rösler. On distributional properties of perpetuities. *Journal of Theoretical Probability*, 22(3):666–682, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0156-8>.

**Alpay:2017:EPS**

- [AJL17] Daniel Alpay, Palle Jorgensen, and David Levanony. On the equivalence of probability spaces. *Journal of Theoretical Probability*, 30(3):813–841, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Accardi:1992:STQ**

- [AK92] L. Accardi and D. Koroliuk. Stopping times for quantum Markov chains. *Journal of Theoretical Probability*, 5(3):521–535, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060433>.

**Aurzada:2016:FPT**

- [AK16] Frank Aurzada and Tanja Kramm. The first passage time problem over a moving boundary for asymptotically stable Lévy processes. *Journal of Theoretical Probability*, 29(3):737–760, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0596-x>.

**Appel:1999:SCA**

- [AKR99] Martin J. B. Appel, Michael J. Klass, and Ralph P. Russo. A series criterion for the almost-sure growth rate of the generalized diameter of an increasing sequence of random points. *Journal of Theoretical Probability*, 12(1):27–47, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021788309026>.

**Adell:2007:BEB**

- [AL07] José Antonio Adell and Alberto Lekuona. Berry–Esséen bounds for standardized subordinators via moduli of smoothness. *Journal of Theoretical Probability*, 20(2):221–235, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

URL <http://link.springer.com/article/10.1007/s10959-007-0062-5>.

**Adamczak:2008:LSH**

- [AL08a] Radosław Adamczak and Rafał Łatała. The LIL for  $U$ -statistics in Hilbert spaces. *Journal of Theoretical Probability*, 21(3):704–744, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0134-6>.

**Ayache:2008:AGR**

- [AL08b] Antoine Ayache and Werner Linde. Approximation of Gaussian random fields: General results and optimal wavelet representation of the Lévy fractional motion. *Journal of Theoretical Probability*, 21(1):69–96, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0101-2>.

**Alberink:2000:BEB**

- [Alb00] I. B. Alberink. A Berry–Esséen bound for  $U$ -statistics in the non-I.I.D. case. *Journal of Theoretical Probability*, 13(2):519–533, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007889323347>.

**Aldous:1989:ICP**

- [Ald89a] David Aldous. An introduction to covering problems for random walks on graphs. *Journal of Theoretical Probability*, 2(1):87–89, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048271>.

**Aldous:1989:LBC**

- [Ald89b] David J. Aldous. Lower bounds for covering times for reversible Markov chains and random walks on graphs. *Journal of Theoretical Probability*, 2(1):91–100, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048272>.

**Aldous:1991:TLC**

- [Ald91] David J. Aldous. Threshold limits for cover times. *Journal of Theoretical Probability*, 4(1):197–211, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047002>.



**Aldaz:2010:CRB**

- [Ald10] J. M. Aldaz. Concentration of the ratio between the geometric and arithmetic means. *Journal of Theoretical Probability*, 23(2):498–508, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0215-9>.

**Allaart:2003:MMD**

- [All03] Pieter Allaart. Moments of the mean of Dubins–Freedman random probability distributions. *Journal of Theoretical Probability*, 16(2):471–488, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023582913550>.

**Abrams:2007:RMA**

- [ALL<sup>+</sup>07] A. Abrams, H. Landau, Z. Landau, J. Pommersheim, and E. Zaslowski. Random multiplication approaches uniform measure in finite groups. *Journal of Theoretical Probability*, 20(1):107–118, March 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0051-0>.

**Alsmeyer:2002:MSR**

- [Als02] Gerold Alsmeyer. The minimal subgroup of a random walk. *Journal of Theoretical Probability*, 15(2):259–283, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1014884725213>.

**Alsmeyer:2003:HRI**

- [Als03] Gerold Alsmeyer. On the Harris recurrence of iterated random Lipschitz functions and related convergence rate results. *Journal of Theoretical Probability*, 16(1):217–247, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022290807360>.

**Anshelevich:2012:SDL**

- [AM12] Michael Anshelevich and Wojciech Mlotkowski. Semigroups of distributions with linear Jacobi parameters. *Journal of Theoretical Probability*, 25(4):1173–1206, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

URL <http://link.springer.com/article/10.1007/s10959-012-0403-x>.

**Adamczak:2014:SOU**

- [AM14] Radoslaw Adamczak and Piotr Miloś.  $U$ -statistics of Ornstein–Uhlenbeck branching particle system. *Journal of Theoretical Probability*, 27(4):1071–1111, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-013-0503-2.pdf>.

**Aman:2012:RGB**

- [Ama12] Auguste Aman. Reflected generalized backward doubly SDEs driven by Lévy processes and applications. *Journal of Theoretical Probability*, 25(4):1153–1172, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0328-1>.

**Aoyama:2008:STS**

- [AMR08] Takahiro Aoyama, Makoto Maejima, and Jan Rosiński. A subclass of type  $G$  selfdecomposable distributions on  $R^d$ . *Journal of Theoretical Probability*, 21(1):14–34, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0129-3>.

**Aletti:2012:FEW**

- [AMS12] Giacomo Aletti, Caterina May, and Piercesare Secchi. A functional equation whose unknown is  $\mathcal{P}([0, 1])$  valued. *Journal of Theoretical Probability*, 25(4):1207–1232, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0399-7>.

**Alos:1998:EIF**

- [AN98] Elisa Alos and David Nualart. An extension of Itô’s formula for anticipating processes. *Journal of Theoretical Probability*, 11(2):493–514, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022692024364>.

**Anonymous:1988:IS**

- [Ano88] Anonymous. Introductory statement. *Journal of Theoretical Probability*, 1(1):1, January 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01076285>.

**Anonymous:1989:IA**

- [Ano89] Anonymous. Important announcement. *Journal of Theoretical Probability*, 2(1):1, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048265>.

**Anonymous:1990:IA**

- [Ano90] Anonymous. Important announcement. *Journal of Theoretical Probability*, 3(1):i, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063324>.

**Anonymous:1991:IA**

- [Ano91] Anonymous. Important announcement. *Journal of Theoretical Probability*, 4(1):1, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046991>.

**Anonymous:1993:IA**

- [Ano93] Anonymous. Important announcement. *Journal of Theoretical Probability*, 6(4):i, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049166>.

**Anonymous:1996:IA**

- [Ano96] Anonymous. Important announcement. *Journal of Theoretical Probability*, 9(1):1, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213731>.

**Anonymous:1997:PMR**

- [Ano97] Anonymous. Publications of Murray Rosenblatt. *Journal of Theoretical Probability*, 10(2):287-293, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022652230974>.

**Anderson:1997:LTA**

- [AP97] J. M. Anderson and Loren D. Pitt. Large time asymptotics for Brownian hitting densities of transient concave curves. *Journal of Theoretical Probability*, 10(4):921–934, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022662616608>.

**Alili:2010:BCI**

- [AP10] L. Alili and P. Patie. Boundary-crossing identities for diffusions having the time-inversion property. *Journal of Theoretical Probability*, 23(1):65–84, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0245-3>.

**Applebaum:1993:CSF**

- [App93] David Applebaum. On a class of stochastic flows driven by quantum Brownian motion. *Journal of Theoretical Probability*, 6(1):17–32, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046766>.

**Applebaum:2000:CPP**

- [App00] David Applebaum. Compound Poisson processes and Lévy processes in groups and symmetric spaces. *Journal of Theoretical Probability*, 13(2):383–425, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007845508326>.

**Applebaum:2001:OVS**

- [App01] David Applebaum. Operator-valued stochastic differential equations arising from unitary group representations. *Journal of Theoretical Probability*, 14(1):61–76, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007816930696>.

**Appel:2002:SCG**

- [App02] M. J. Appel. Series criteria for growth rates of partial maxima of iterated ergodic map values. *Journal of Theoretical Probability*, 15(1):153–159, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013843518677>.

**Alsmeyer:2004:EML**

- [AR04] G. Alsmeyer and U. Rösler. On the existence of  $\phi$ -moments of the limit of a normalized supercritical Galton–Watson process. *Journal of Theoretical Probability*, 17(4):905–928, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0582-1>.

**Appel:2006:LDM**

- [AR06] M. J. Appel and R. P. Russo. Limiting distributions for the maximum of a symmetric function on a random point set. *Journal of Theoretical Probability*, 19(2):365–375, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0013-6>.

**Arcones:1994:LCP**

- [Arc94] M. A. Arcones. Limits of canonical  $U$ -processes and  $B$ -valued  $U$ -statistics. *Journal of Theoretical Probability*, 7(2):339–349, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214273>.

**Arcones:1995:LILa**

- [Arc95a] Miguel A. Arcones. The law of the iterated logarithm for empirical processes under absolute regularity. *Journal of Theoretical Probability*, 8(2):433–451, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212887>.

**Arcones:1995:LILb**

- [Arc95b] Miguel A. Arcones. On the law of the iterated logarithm for Gaussian processes. *Journal of Theoretical Probability*, 8(4):877–903, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410116>.

**Arcones:1999:LIL**

- [Arc99] Miguel A. Arcones. The law of the iterated logarithm over a stationary Gaussian sequence of random vectors. *Journal of Theoretical Probability*, 12(3):615–641, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021667529846>.

**Adler:1997:WLR**

- [ARV97] André Adler, Andrew Rosalsky, and Andrej I. Volodin. Weak laws with random indices for arrays of random elements in Rademacher type  $p$  Banach spaces. *Journal of Theoretical Probability*, 10(3):605–623, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022645526197>.

**Athreya:2003:RLM**

- [AS03] K. B. Athreya and H.-J. Schuh. Random logistic maps II. The critical case. *Journal of Theoretical Probability*, 16(4):813–830, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000011994.90898.81>.

**Asci:2001:GUR**

- [Asc01] Claudio Asci. Generating uniform random vectors. *Journal of Theoretical Probability*, 14(2):333–356, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011155412481>.

**Asci:2009:GUR**

- [Asc09] Claudio Asci. Generating uniform random vectors in  $Z_p^k$ : The general case. *Journal of Theoretical Probability*, 22(3):791–809, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0172-8>.

**Adler:1998:UHS**

- [AT98] Robert Adler and Roger Tribe. Uniqueness for a historical SDE with a singular interaction. *Journal of Theoretical Probability*, 11(2):515–533, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022644108434>.

**Alexeev:2017:SVD**

- [AT17] Nikita Alexeev and Alexander Tikhomirov. Singular values distribution of squares of elliptic random matrices and Type B Narayana polynomials. *Journal of Theoretical Probability*, 30(3):1170–1190, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Attia:2014:MAB**

- [Att14] Najmeddine Attia. On the multifractal analysis of the branching random walk in  $\mathbf{R}^d$ . *Journal of Theoretical Probability*, 27(4): 1329–1349, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0488-x>.

**Aurzada:2007:LTP**

- [Aur07] Frank Aurzada. On the lower tail probabilities of some random sequences in  $l_p$ . *Journal of Theoretical Probability*, 20(4): 843–858, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0095-9>.

**Austin:2011:DDH**

- [Aus11] Tim Austin. Deducing the density Hales–Jewett theorem from an infinitary removal lemma. *Journal of Theoretical Probability*, 24(3):615–633, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0373-4>.

**Abadi:2009:SET**

- [AV09] Miguel Abadi and Nicolas Vergne. Sharp error terms for return time statistics under mixing conditions. *Journal of Theoretical Probability*, 22(1):18–37, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0199-x>.

**Azmoodeh:2015:RCD**

- [AV15] Ehsan Azmoodeh and Lauri Viitasaari. Rate of convergence for discretization of integrals with respect to fractional Brownian motion. *Journal of Theoretical Probability*, 28(1):396–422, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0495-y>.

**Andersson:2004:WDH**

- [AW04] S. A. Andersson and G. G. Wojnar. Wishart distributions on homogeneous cones. *Journal of Theoretical Probability*, 17(4): 781–818, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0576-z>.

**Azais:2014:TMS**

- [AW14] Jean-Marc Azaïs and Mario Wschebor. The tail of the maximum of smooth Gaussian fields on fractal sets. *Journal of Theoretical Probability*, 27(3):932–944, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0429-0>.

**Arcones:1994:CLT**

- [AY94] M. A. Arcones and B. Yu. Central limit theorems for empirical and  $U$ -processes of stationary mixing sequences. *Journal of Theoretical Probability*, 7(1):47–71, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213360>.

**Ayache:2013:CGM**

- [Aya13] Antoine Ayache. Continuous Gaussian multifractional processes with random pointwise Hölder regularity. *Journal of Theoretical Probability*, 26(1):72–93, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0418-3>.

**Albeverio:1996:MAD**

- [AZ96] Sergio Albeverio and Xian Yin Zhou. A martingale approach to directed polymers in a random environment. *Journal of Theoretical Probability*, 9(1):171–189, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213739>.

**Albeverio:2001:DTL**

- [AZ01] Sergio Albeverio and Xuelei Zhao. A decomposition theorem for Lévy processes on local fields. *Journal of Theoretical Probability*, 14(1):1–19, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007878412949>.

**Ankirchner:2011:IEF**

- [AZ11] Stefan Ankirchner and Jakub Zwiery. Initial enlargement of filtrations and entropy of Poisson compensators. *Journal of Theoretical Probability*, 24(1):93–117, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-010-0292-9.pdf>.



**Ben-Ari:2015:IDP**

- [BA15] Iddo Ben-Ari. On independence and determination of probability measures. *Journal of Theoretical Probability*, 28(3):968–975, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0513-0>.

**Babillot:1994:PAH**

- [Bab94] M. Babillot. A probabilistic approach to heat diffusion on symmetric spaces. *Journal of Theoretical Probability*, 7(3):599–607, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213570>.

**Bagh:1998:ANR**

- [Bag98] S. Bagh. Average number of real roots of random harmonic equations. *Journal of Theoretical Probability*, 11(4):857–868, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022616313073>.

**Baldini:2007:IMP**

- [Bal07a] Michele Baldini. On the invariant measure of a positive recurrent diffusion in  $\mathbf{R}$ . *Journal of Theoretical Probability*, 20(1):65–86, March 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0046-x>.

**Baldini:2007:LEM**

- [Bal07b] Michele Baldini. On the Lyapunov exponent of a multidimensional stochastic flow. *Journal of Theoretical Probability*, 20(2):327–337, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0071-4>.

**Balanca:2015:ITS**

- [Bal15] Paul Balança. An increment-type set-indexed Markov property. *Journal of Theoretical Probability*, 28(4):1271–1310, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0555-y>.

**Banek:2016:BRW**

- [Ban16] Tadeusz Banek. Banach random walk in the unit ball  $S \subset l^2$  and chaotic decomposition of  $l^2(S, \mathbf{P})$ . *Journal of Theoretical Probability*, 29(4):1728–1735, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-015-0620-1.pdf>.

**Bansaye:2019:ALL**

- [Ban19] Vincent Bansaye. Ancestral lineages and limit theorems for branching Markov chains in varying environment. *Journal of Theoretical Probability*, 32(1):249–281, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Barral:2000:CMS**

- [Bar00] Julien Barral. Continuity of the multifractal spectrum of a random statistically self-similar measure. *Journal of Theoretical Probability*, 13(4):1027–1060, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007866024819>.

**Barthe:2004:IDI**

- [Bar04] F. Barthe. Infinite dimensional isoperimetric inequalities in product spaces with the supremum distance. *Journal of Theoretical Probability*, 17(2):293–308, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000020695.25095.c1>.

**Basse:2009:SRG**

- [Bas09] Andreas Basse. Spectral representation of Gaussian semimartingales. *Journal of Theoretical Probability*, 22(4):811–826, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0246-2>.

**Bauer:2004:LEN**

- [Bau04] R. O. Bauer. Löwner’s equation from a noncommutative probability perspective. *Journal of Theoretical Probability*, 17(2):435–457, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000020702.23996.8f>.

**Basu:1993:SCC**

- [BB93] A. K. Basu and D. Bhattacharya. On the speed of convergence in the central limit theorem of log-likelihood ratio processes. *Journal of Theoretical Probability*, 6(4):619–634, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049167>.

**Bickel:1997:CLP**

- [BB97] Peter J. Bickel and Peter Bühlmann. Closure of linear processes. *Journal of Theoretical Probability*, 10(2):445–479, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022616601841>.

**Byczkowska:1998:ZOL**

- [BB98] H. Byczkowska and T. Byczkowski. Zero–one law for symmetric convolution semigroups of measures on groups. *Journal of Theoretical Probability*, 11(3):633–643, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022698413824>.

**Banerjee:2013:NPC**

- [BB13] Sayan Banerjee and Arup Bose. Noncrossing partitions, Catalan words, and the semicircle law. *Journal of Theoretical Probability*, 26(2):386–409, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0365-4>.

**Brassesso:1998:IFC**

- [BBDP98] S. Brassesso, P. Buttà, A. De Masi, and E. Presutti. Interface fluctuations and couplings in the  $D = 1$  Ginzburg–Landau equation with noise. *Journal of Theoretical Probability*, 11(1):25–80, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021642824394>.

**Bentkus:1996:BEB**

- [BBG96] V. Bentkus, M. Bloznelis, and F. Götze. A Berry–Esséen bound for Student’s statistic in the non-I.I.D. case. *Journal of Theoretical Probability*, 9(3):765–796, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214086>.

**Bazarova:2016:ETC**

- [BBH16] Alina Bazarova, István Berkes, and Lajos Horváth. On the extremal theory of continued fractions. *Journal of Theoretical Probability*, 29(1):248–266, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0577-5>.

**Baldi:1999:LMD**

- [BC99] Paolo Baldi and Lucia Caramellino. Large and moderate deviations for random walks on nilpotent groups. *Journal of Theoretical Probability*, 12(3):779–809, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021684000713>.

**Bobkov:2015:CFR**

- [BC15] Sergey G. Bobkov and Gennadiy P. Chistyakov. On concentration functions of random variables. *Journal of Theoretical Probability*, 28(3):976–988, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0504-1>.

**Balan:2018:PAM**

- [BC18] Raluca M. Balan and Le Chen. Parabolic Anderson model with space–time homogeneous Gaussian noise and rough initial condition. *Journal of Theoretical Probability*, 31(4):2216–2265, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Bobkov:2013:CSL**

- [BCG13] S. G. Bobkov, G. P. Chistyakov, and F. Götze. Convergence to stable laws in relative entropy. *Journal of Theoretical Probability*, 26(3):803–818, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0377-0>.

**Broman:2013:DEH**

- [BCJM13] Erik I. Broman, Federico Camia, Matthijs Joosten, and Ronald Meester. Dimension (in)equalities and Hölder continuous curves in fractal percolation. *Journal of Theoretical Probability*, 26(3):836–854, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0413-8.pdf>.

**Bobkov:2015:EEK**

- [BCK15] S. G. Bobkov, G. P. Chistyakov, and H. Kösters. The entropic Erdős–Kac limit theorem. *Journal of Theoretical Probability*, 28(4):1520–1555, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0550-3>.

**Baez-Duarte:1993:CLT**

- [BD93] L. Báez-Duarte. Central limit theorem for complex measures. *Journal of Theoretical Probability*, 6(1):33–56, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046767>.

**Berkes:1994:ASC**

- [BD94] I. Berkes and H. Dehling. On the almost sure (a.s.) central limit theorem for random variables with infinite variance. *Journal of Theoretical Probability*, 7(3):667–680, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213575>.

**Bryc:1997:LDQ**

- [BD97] Włodzimierz Bryc and Amir Dembo. Large deviations for quadratic functionals of Gaussian processes. *Journal of Theoretical Probability*, 10(2):307–332, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022656331883>.

**Basak:2006:CFC**

- [BD06] Gopal K. Basak and Amites Dasgupta. Central and functional Central Limit Theorems for a class of urn models. *Journal of Theoretical Probability*, 19(3):741–756, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0048-8>.

**Baxendale:2009:USE**

- [BD09] Peter Baxendale and Georgi Dimitroff. Uniform shrinking and expansion under isotropic Brownian flows. *Journal of Theoretical Probability*, 22(3):620–639, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0193-3>.

**Berglund:2016:EKL**

- [BD16] Nils Berglund and Sébastien Dutercq. The Eyring–Kramers law for Markovian jump processes with symmetries. *Journal of Theoretical Probability*, 29(4):1240–1279, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0617-9>.

**Bednorz:2007:HCR**

- [Bed07] Witold Bednorz. Hölder continuity of random processes. *Journal of Theoretical Probability*, 20(4):917–934, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0094-x>.

**Bodmann:2018:LHD**

- [BEG18] Bernhard G. Bodmann, Martin Ehler, and Manuel Gräf. From low- to high-dimensional moments without magic. *Journal of Theoretical Probability*, 31(4):2167–2193, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0785-x.pdf>.

**Behboodian:1989:SSS**

- [Beh89] J. Behboodian. Symmetric sum and symmetric product of two independent random variables. *Journal of Theoretical Probability*, 2(2):267–270, April 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01053413>.

**Bierme:2010:SSR**

- [BEK10] Hermine Biermé, Anne Estrade, and Ingemar Kaj. Self-similar random fields and rescaled random balls models. *Journal of Theoretical Probability*, 23(4):1110–1141, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0259-x>.

**Belton:2019:SFS**

- [Bel19] Alexander C. R. Belton. On stopping Fock-space processes. *Journal of Theoretical Probability*, 32(1):484–526, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Benjamini:1991:ILP**

- [Ben91] Itai Benjamini. Instability of the Liouville property for quasi-isometric graphs and manifolds of polynomial volume growth. *Journal of Theoretical Probability*, 4(3):631–637, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210328>.

**Bentkus:1994:ABC**

- [Ben94] Vidmantas Bentkus. On the asymptotical behavior of the constant in the Berry–Esséen inequality. *Journal of Theoretical Probability*, 7(2):211–224, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214268>.

**Bentkus:2003:ITP**

- [Ben03] V. Bentkus. An inequality for tail probabilities of martingales with differences bounded from one side. *Journal of Theoretical Probability*, 16(1):161–173, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022234622381>.

**Bertoin:1993:CRO**

- [Ber93] Jean Bertoin. Conditioning a reflected one-dimensional diffusion via its canonical decomposition. *Journal of Theoretical Probability*, 6(2):303–321, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047576>.

**Bertoin:1994:ISP**

- [Ber94] Jean Bertoin. Increase of stable processes. *Journal of Theoretical Probability*, 7(3):551–563, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213568>.

**Bernadac:1995:RCF**

- [Ber95] Evelyne Bernadac. Random continued fractions and inverse Gaussian distribution on a symmetric cone. *Journal of Theoretical Probability*, 8(2):221–259, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212879>.

**Berthet:1997:RCS**

- [Ber97] Philippe Berthet. On the rate of clustering to the Strassen set for increments of the uniform empirical process. *Journal of Theoretical Probability*, 10(3):557–579, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022632825288>.

**Bercovici:2005:SFR**

- [Ber05a] Hari Bercovici. Series of free random variables. *Journal of Theoretical Probability*, 18(4):957–965, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7540-4>.

**Berg:2005:PSM**

- [Ber05b] Christian Berg. On powers of Stieltjes moment sequences, I. *Journal of Theoretical Probability*, 18(4):871–889, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7530-6>.

**Bhamidi:2012:SLR**

- [BES12] Shankar Bhamidi, Steven N. Evans, and Arnab Sen. Spectra of large random trees. *Journal of Theoretical Probability*, 25(3):613–654, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0360-9>.

**Betounes:1995:TOF**

- [Bet95] David Betounes. Trace operators, Feynman distributions, and multiparameter white noise. *Journal of Theoretical Probability*, 8(1):119–138, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213457>.

**Borisov:2013:AEL**

- [BF13] Denis Borisov and Pedro Freitas. Asymptotics for the expected lifetime of Brownian motion on thin domains in  $R^n$ . *Journal of Theoretical Probability*, 26(1):284–309, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0363-6>.



**Budhiraja:2018:LDB**

- [BFW18] Amarjit Budhiraja, Wai-Tong (Louis) Fan, and Ruoyu Wu. Large deviations for Brownian particle systems with Killing. *Journal of Theoretical Probability*, 31(3):1779–1818, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Barbour:1995:FDS**

- [BG95] A. D. Barbour and R. Grübel. The first divisible sum. *Journal of Theoretical Probability*, 8(1):39–47, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213453>.

**Benaych-Georges:2011:RTL**

- [BG11] Florent Benaych-Georges. Rectangular  $R$ -transform as the limit of rectangular spherical integrals. *Journal of Theoretical Probability*, 24(4):969–987, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0362-7>.

**Bischoff:2016:CMT**

- [BG16] Wolfgang Bischoff and Andreas Gegg. The Cameron–Martin theorem for ( $p$ -)Slepian processes. *Journal of Theoretical Probability*, 29(2):707–715, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0591-7>.

**Benaych-Georges:2010:MIB**

- [BGCD10] Florent Benaych-Georges and Thierry Cabanal-Duvillard. A matrix interpolation between classical and free max operations. I. The univariate case. *Journal of Theoretical Probability*, 23(2):447–465, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0210-1>.

**Berkes:2017:TPS**

- [BGK17] István Berkes, László Györfi, and Péter Kevei. Tail probabilities of St. Petersburg sums, trimmed sums, and their limit. *Journal of Theoretical Probability*, 30(3):1104–1129, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Bojdecki:2004:FBD**

- [BGT04] T. Bojdecki, L. G. Gorostiza, and A. Talarczyk. Fractional Brownian density process and its self-intersection local time of order  $k$ . *Journal of Theoretical Probability*, 17(3):717–739, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJOTP.0000040296.95910.e1>.

**Bobkov:2010:CEM**

- [BGT10] S. G. Bobkov, F. Götze, and A. N. Tikhomirov. On concentration of empirical measures and convergence to the semi-circle law. *Journal of Theoretical Probability*, 23(3):792–823, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0286-7>.

**Bojdecki:2015:ILT**

- [BGT15] Tomasz Bojdecki, Luis G. Gorostiza, and Anna Talarczyk. From intersection local time to the Rosenblatt process. *Journal of Theoretical Probability*, 28(3):1227–1249, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-013-0535-7.pdf>.

**Bentkus:1993:AEI**

- [BGZ93] Vidmantas Bentkus, Friedrich Götze, and Ricardas Zitikis. Asymptotic expansions in the integral and local limit theorems in Banach spaces with applications to  $\omega$ -statistics. *Journal of Theoretical Probability*, 6(4):727–780, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049174>.

**Bloom:1988:CCS**

- [BH88] Walter R. Bloom and Herbert Heyer. Continuity of convolution semigroups on hypergroups. *Journal of Theoretical Probability*, 1(3):271–286, July 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01246630>.

**Berkes:1999:LTL**

- [BH99] István Berkes and Lajos Horváth. Limit theorems for logarithmic averages of fractional Brownian motions. *Journal of Theoretical*

*Probability*, 12(4):985–1009, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021641020103>.

**Bloomer:2002:RPM**

- [BH02] Lisa Bloomer and Theodore P. Hill. Random probability measures with given mean and variance. *Journal of Theoretical Probability*, 15(4):919–937, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020688620366>.

**Bryc:2011:OSC**

- [BH11] Włodzimierz Bryc and Abdelhamid Hassairi. One-sided Cauchy–Stieltjes kernel families. *Journal of Theoretical Probability*, 24(2):577–594, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0303-x>.

**Bhar:2017:CIF**

- [Bha17a] Suprio Bhar. Correction to: An Itô Formula in the Space of Tempered Distributions. *Journal of Theoretical Probability*, 30(4):1786–1787, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0792-y.pdf>. See [Bha17b].

**Bhar:2017:IFS**

- [Bha17b] Suprio Bhar. An Itô formula in the space of tempered distributions. *Journal of Theoretical Probability*, 30(2):510–528, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). See correction [Bha17a].

**Berkes:2010:FVA**

- [BHH10] István Berkes, Siegfried Hörmann, and Lajos Horváth. On functional versions of the arc-sine law. *Journal of Theoretical Probability*, 23(1):109–126, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0181-7>.

**Barchielli:1993:AHR**

- [BHL93] A. Barchielli, A. S. Holevo, and G. Lupieri. An analogue of Hunt’s representation theorem in quantum probability. *Journal of Theoretical Probability*, 6(2):231–265, April 1993. CODEN

JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047573>.

**Berger:2008:SDI**

- [BHM08] Arno Berger, Theodore P. Hill, and Kent E. Morrison. Scale-distortion inequalities for mantissas of finite data sets. *Journal of Theoretical Probability*, 21(1):97–117, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0112-z>.

**Bose:2011:SNC**

- [BHS11] Arup Bose, Rajat Subhra Hazra, and Koushik Saha. Spectral norm of circulant-type matrices. *Journal of Theoretical Probability*, 24(2):479–516, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0257-z>.

**Berkes:2010:ULC**

- [BHW10] István Berkes, Siegfried Hörmann, and Michel Weber. Upper-lower class tests for weighted i.i.d. sequences and martingales. *Journal of Theoretical Probability*, 23(2):428–446, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0219-5>.

**Balan:2002:MPS**

- [BI02] R. M. Balan and B. G. Ivanoff. A Markov property for set-indexed processes. *Journal of Theoretical Probability*, 15(3):553–588, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016296330187>.

**Bingham:1988:FCL**

- [Bin88] Michael S. Bingham. Functional central limit theorems for approximate martingale arrays in a locally compact Abelian group. *Journal of Theoretical Probability*, 1(1):3–26, January 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01076286>.

**Bingham:1993:CAM**

- [Bin93] Michael S. Bingham. Convergence of approximate martingale arrays to mixtures of infinitely divisible distributions in locally

compact abelian groups. *Journal of Theoretical Probability*, 6 (1):123–152, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046772>.

**Bisgaard:1990:HIC**

- [Bis90] Torben Maack Bisgaard. Hoeffding’s inequalities: A counterexample. *Journal of Theoretical Probability*, 3(1):71–80, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063329>.

**Bisgaard:1996:MMS**

- [Bis96] Torben Maack Bisgaard. Method of moments on semigroups. *Journal of Theoretical Probability*, 9(3):631–645, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214079>.

**Bardina:2002:EDH**

- [BJ02] Xavier Bardina and Maria Jolis. Estimation of the density of hypoelliptic diffusion processes with application to an extended Itô’s formula. *Journal of Theoretical Probability*, 15(1):223–247, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013899603656>.

**Bradley:2016:SMO**

- [BJ16] Richard C. Bradley and Zbigniew J. Jurek. Strong mixing and operator-selfdecomposability. *Journal of Theoretical Probability*, 29(1):292–306, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0575-7>.

**Balan:2016:FCL**

- [BJL16] Raluca Balan, Adam Jakubowski, and Sana Louhichi. Functional convergence of linear processes with heavy-tailed innovations. *Journal of Theoretical Probability*, 29(2):491–526, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-014-0581-9.pdf>.

**Baxter:2004:SWI**

- [BJLO04] John Baxter, Roger Jones, Michael Lin, and James Olsen. SLLN for weighted independent identically distributed random variables. *Journal of Theoretical Probability*, 17(1):165–181, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000020480.84425.8d>.

**Bjorklund:2010:CLT**

- [Bjö10] Michael Björklund. Central limit theorems for Gromov hyperbolic groups. *Journal of Theoretical Probability*, 23(3):871–887, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0230-x>.

**Bentkus:2001:LLS**

- [BJP01] V. Bentkus, A. Juozulynas, and V. Paulauskas. Lévy–LePage series representation of stable vectors: Convergence in variation. *Journal of Theoretical Probability*, 14(4):949–978, October 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017520702943>.

**Banek:2019:LDB**

- [BJZ19] Tadeusz Banek, Patrycja Jedrzejewska, and August M. Zapala. Limit distribution of the Banach random walk. *Journal of Theoretical Probability*, 32(1):47–63, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-018-0858-5.pdf>.

**Broder:1989:BCT**

- [BK89] Andrei Z. Broder and Anna R. Karlin. Bounds on the cover time. *Journal of Theoretical Probability*, 2(1):101–120, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048273>.

**Burton:1993:SMR**

- [BK93] Robert M. Burton and Gerhard Keller. Stationary measures for randomly chosen maps. *Journal of Theoretical Probability*, 6(1):1–16, January 1993. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046765>.

**Bennies:2000:RWA**

- [BK00] Jürgen Bennies and Götz Kersting. A random walk approach to Galton–Watson trees. *Journal of Theoretical Probability*, 13(3):777–803, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007862612753>.

**Becker-Kern:2003:SSH**

- [BK03] Peter Becker-Kern. Stable and semistable hemigroups: Domains of attraction and self-decomposability. *Journal of Theoretical Probability*, 16(3):573–598, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025664314657>.

**Becker:2009:MDL**

- [BK09] Mathias Becker and Wolfgang König. Moments and distribution of the local times of a transient random walk on  $Z^d$ . *Journal of Theoretical Probability*, 22(2):365–374, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0168-4>.

**Borkar:2010:NMS**

- [BK10] V. S. Borkar and K. Suresh Kumar. A new Markov selection procedure for degenerate diffusions. *Journal of Theoretical Probability*, 23(3):729–747, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0242-6>.

**Buraczewski:2012:RWA**

- [BK12] Dariusz Buraczewski and Konrad Kolesko. Random walks on the affine group of a homogeneous tree in the drift-free case. *Journal of Theoretical Probability*, 25(1):189–204, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-010-0323-6.pdf>.

**Bromberg:2014:WIP**

- [BK14] Michael Bromberg and Zemer Kosloff. Weak invariance principle for the local times of partial sums of Markov chains. *Jour-*

*Journal of Theoretical Probability*, 27(2):493–517, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0438-z>.

**Basrak:2015:MFL**

- [BK15] Bojan Basrak and Danijel Krizmanić. A multivariate functional limit theorem in weak  $M_1$  topology. *Journal of Theoretical Probability*, 28(1):119–136, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0510-3>.

**Bae:1995:UCM**

- [BL95a] Jongsig Bae and Shlomo Levental. Uniform CLT for Markov chains and its invariance principle: A martingale approach. *Journal of Theoretical Probability*, 8(3):549–570, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218044>.

**Bhattacharya:1995:ENF**

- [BL95b] Rabi N. Bhattacharya and Chanho Lee. Ergodicity of nonlinear first order autoregressive models. *Journal of Theoretical Probability*, 8(1):207–219, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213462>.

**Benjamini:1997:CDW**

- [BL97] Itai Benjamini and Susan Lee. Conditioned diffusions which are Brownian bridges. *Journal of Theoretical Probability*, 10(3):733–736, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022657828923>.

**Belinsky:2002:SBP**

- [BL02] Eduard Belinsky and Werner Linde. Small ball probabilities of fractional Brownian sheets via fractional integration operators. *Journal of Theoretical Probability*, 15(3):589–612, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016263614257>.

**Barbour:2006:TPA**

- [BL06] A. D. Barbour and Torgny Lindvall. Translated Poisson approximation for Markov chains. *Journal of Theoretical Probability*, 19(1):1–14, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-9010-1>.



*bility*, 19(3):609–630, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0047-9>.

**Balan:2009:CPP**

- [BL09a] Raluca M. Balan and Sana Louhichi. Convergence of point processes with weakly dependent points. *Journal of Theoretical Probability*, 22(4):955–982, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0176-4>.

**Barbour:2009:TPA**

- [BL09b] A. D. Barbour and Torgny Lindvall. Translated Poisson approximation for Markov chains. *Journal of Theoretical Probability*, 22(1):279–280, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-008-0190-6.pdf>.

**Boman:2009:STR**

- [BL09c] Jan Boman and Filip Lindskog. Support theorems for the Radon transform and Cramér–Wold theorems. *Journal of Theoretical Probability*, 22(3):683–710, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0151-0>.

**Biane:2011:MPS**

- [BL11] Philippe Biane and Gérard Letac. The mean perimeter of some random plane convex sets generated by a Brownian motion. *Journal of Theoretical Probability*, 24(2):330–341, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0272-0>.

**Bryc:2013:MME**

- [BL13] Włodzimierz Bryc and Gérard Letac. Meixner matrix ensembles. *Journal of Theoretical Probability*, 26(1):107–152, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0368-1>.

**Behme:2015:EFL**

- [BL15] Anita Behme and Alexander Lindner. On exponential functionals of Lévy processes. *Journal of Theoretical Probability*, 28

(2):681–720, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0507-y>.

**Blackburn:2000:LDL**

- [Bla00] Robert Blackburn. Large deviations of local times of Lévy processes. *Journal of Theoretical Probability*, 13(3):825–842, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007866713661>.

**Bar-Lev:1994:DMN**

- [BLBE<sup>+</sup>94] Shaul K. Bar-Lev, Daoud Bshouty, Peter Enis, Gérard Letac, I-Li Lu, and Donald Richards. The diagonal multivariate natural exponential families and their classification. *Journal of Theoretical Probability*, 7(4):883–929, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214378>.

**Bar-Lev:2003:CRN**

- [BLC03] Shaul K. Bar-Lev and Muriel Casalis. A classification of reproducible natural exponential families in the broad sense. *Journal of Theoretical Probability*, 16(1):175–196, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022286606451>.

**Bloznelis:1996:CLT**

- [Blo96] M. Bloznelis. Central limit theorem for stochastically continuous processes. Convergence to stable limit. *Journal of Theoretical Probability*, 9(3):541–560, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214074>.

**Barczy:2016:MFM**

- [BLP16] Mátyás Barczy, Zenghu Li, and Gyula Pap. Moment formulas for multitype continuous state and continuous time branching process with immigration. *Journal of Theoretical Probability*, 29(3):958–995, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0605-0>.

**Bender:2012:FVF**

- [BLS12] Christian Bender, Alexander Lindner, and Markus Schicks. Finite variation of fractional Lévy processes. *Journal of Theoretical Probability*, 25(2):594–612, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0339-y>.

**Brydges:1991:ABI**

- [BM91] David C. Brydges and Ismael Muñoz Maya. An application of Berezin integration to large deviations. *Journal of Theoretical Probability*, 4(2):371–389, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258743>.

**Budzban:1992:CPN**

- [BM92] Greg Budzban and Arunava Mukherjea. Convolution products of nonidentical distributions on a topological semigroup. *Journal of Theoretical Probability*, 5(2):283–307, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046736>.

**Broniatowski:1994:ELD**

- [BM94] Michel Broniatowski and David M. Mason. Extended large deviations. *Journal of Theoretical Probability*, 7(3):647–666, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213574>.

**Bhattacharya:1999:TDF**

- [BM99] Rabi Bhattacharya and Mukul Majumdar. On a theorem of Dubins and Freedman. *Journal of Theoretical Probability*, 12(4):1067–1087, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021601421920>.

**Bally:2001:WSS**

- [BM01] V. Bally and A. Matoussi. Weak solutions for SPDEs and backward doubly stochastic differential equations. *Journal of Theoretical Probability*, 14(1):125–164, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007825232513>.

**Berlinkov:2002:PMD**

- [BM02] Artemi Berlinkov and R. Daniel Mauldin. Packing measure and dimension of random fractals. *Journal of Theoretical Probability*, 15(3):695–713, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016271916074>.

**Baraka:2011:EHM**

- [BM11] D. Baraka and T. S. Mountford. The exact Hausdorff measure of the zero set of fractional Brownian motion. *Journal of Theoretical Probability*, 24(1):271–293, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0271-1>.

**Berezin:2014:ABC**

- [BM14] Roman Berezin and Leonid Mytnik. Asymptotic behaviour of the critical value for the contact process with rapid stirring. *Journal of Theoretical Probability*, 27(3):1045–1057, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0470-z>.

**Banna:2015:LSD**

- [BM15] Marwa Banna and Florence Merlevède. Limiting spectral distribution of large sample covariance matrices associated with a class of stationary processes. *Journal of Theoretical Probability*, 28(2):745–783, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0508-x>.

**Berckmoes:2018:ACL**

- [BM18] Ben Berckmoes and Geert Molenberghs. Approximate central limit theorems. *Journal of Theoretical Probability*, 31(3):1590–1605, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Bose:2012:LSD**

- [BMS12] Arup Bose, Joydip Mitra, and Arnab Sen. Limiting spectral distribution of random  $k$ -circulants. *Journal of Theoretical Probability*, 25(3):771–797, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0312-9>.

**Bai:1999:RCR**

- [BMT99] Z. D. Bai, Baiqi Miao, and Jhishen Tsay. Remarks on the convergence rate of the spectral distributions of Wigner matrices. *Journal of Theoretical Probability*, 12(2):301–311, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021617825555>.

**Banica:2013:AED**

- [BN13] Teodor Banica and Ion Nechita. Asymptotic eigenvalue distributions of block-transposed Wishart matrices. *Journal of Theoretical Probability*, 26(3):855–869, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0409-4>.

**Barndorff-Nielsen:2006:IDS**

- [BNMiS06] Ole E. Barndorff-Nielsen, Makoto Maejima, and Ken iti Sato. Infinite divisibility for stochastic processes and time change. *Journal of Theoretical Probability*, 19(2):411–446, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0020-7>.

**Barndorff-Nielsen:2017:SF**

- [BNSS17] Ole E. Barndorff-Nielsen, Orimar Sauri, and Benedykt Szozda. Selfdecomposable fields. *Journal of Theoretical Probability*, 30(1):233–267, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0630-z>.

**Bobkov:2005:GSP**

- [Bob05] Sergey G. Bobkov. Generalized symmetric polynomials and an approximate de Finetti representation. *Journal of Theoretical Probability*, 18(2):399–412, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3509-6>.

**Bobkov:2018:CLT**

- [Bob18] Sergey G. Bobkov. Central limit theorem and Diophantine approximations. *Journal of Theoretical Probability*, 31(4):2390–2411, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Bogachev:2006:LLN**

- [Bog06] Leonid Bogachev. Limit laws for norms of IID samples with Weibull tails. *Journal of Theoretical Probability*, 19(4):849–873, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0036-z>.

**Bondesson:2015:CPD**

- [Bon15] Lennart Bondesson. A class of probability distributions that is closed with respect to addition as well as multiplication of independent random variables. *Journal of Theoretical Probability*, 28(3):1063–1081, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0523-y>.

**Born:1989:ELH**

- [Bor89] Eike Born. An explicit Lévy-Hincin formula for convolution semigroups on locally compact groups. *Journal of Theoretical Probability*, 2(3):325–342, July 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054020>.

**Bose:1998:GCT**

- [Bos98] Arup Bose. A Glivenko–Cantelli theorem and strong laws for  $L$ -statistics. *Journal of Theoretical Probability*, 11(4):921–933, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022660730820>.

**Bouchard:2005:VCB**

- [Bou05] B. Bouchard. A version of the  $\mathcal{G}$ -conditional bipolar theorem in  $L^0(\mathbf{R}_+^d; \Omega, \mathcal{F}, \mathbf{P})$ . *Journal of Theoretical Probability*, 18(2):439–467, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3512-y>.

**Bentkus:1996:AGA**

- [BP96] Vidmantas Bentkus and Gyula Pap. The accuracy of Gaussian approximations in nilpotent Lie groups. *Journal of Theoretical Probability*, 9(4):995–1017, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214261>.

**Baek:2010:RAC**

- [BP10] Jong-Il Baek and Sung-Tae Park. [RETRACTED ARTICLE]: Convergence of weighted sums for arrays of negatively dependent random variables and its applications. *Journal of Theoretical Probability*, 23(2):362–377, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0198-y>. See retraction [BP13].

**Baek:2013:RNC**

- [BP13] Jong-Il Baek and Sung-Tae Park. Retraction note to: Convergence of Weighted Sums for Arrays of Negatively Dependent Random Variables and Its Applications. *Journal of Theoretical Probability*, 26(3):899–900, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-013-0493-0.pdf>. See [BP10].

**Brassesso:2014:DWN**

- [BP14] Stella Brassesso and Silvana C. García Pire. On the density of the winding number of planar Brownian motion. *Journal of Theoretical Probability*, 27(3):899–914, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0462-z>.

**Benjamini:1996:RWV**

- [BPP96] Itai Benjamini, Robin Pemantle, and Yuval Peres. Random walks in varying dimensions. *Journal of Theoretical Probability*, 9(1):231–244, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213742>.

**Berti:2013:FAE**

- [BPR13] Patrizia Berti, Luca Pratelli, and Pietro Rigo. Finitely additive equivalent martingale measures. *Journal of Theoretical Probability*, 26(1):46–57, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0337-0>.

**Bentkus:2003:OBC**

- [BPY03] V. Bentkus, G. Pap, and M. Yor. Optimal bounds for Cauchy approximations for the winding distribution of planar Brown-

ian motion. *Journal of Theoretical Probability*, 16(2):345–361, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023566409916>.

**Byczkowski:1990:SDN**

- [BR90] Tomasz Byczkowski and Michał Ryznar. Smoothness of the distribution of the norm in uniformly convex Banach spaces. *Journal of Theoretical Probability*, 3(3):433–448, July 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01061261>.

**Byczkowski:1992:TBS**

- [BR92] Tomasz Byczkowski and Balram S. Rajput. Tail behavior for semigroups of measures on groups. *Journal of Theoretical Probability*, 5(3):537–544, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060434>.

**Budzban:1997:SRC**

- [BR97] Greg Budzban and Imre Ruzsa. Some results concerning convergence of convolution products of probability measures on discrete semigroups. *Journal of Theoretical Probability*, 10(1):185–200, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022602700716>.

**Berti:1999:SCE**

- [BR99] Patrizia Berti and Pietro Rigo. Sufficient conditions for the existence of disintegrations. *Journal of Theoretical Probability*, 12(1):75–86, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021792409934>.

**Berti:2008:CLS**

- [BR08a] Patrizia Berti and Pietro Rigo. A conditional 0–1 law for the symmetric  $\sigma$ -field. *Journal of Theoretical Probability*, 21(3):517–526, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0174-6>.

**Borovkov:2008:SDS**

- [BR08b] A. A. Borovkov and P. S. Ruzankin. On small deviations of series of weighted random variables. *Journal of Theoretical Probabil-*



*ity*, 21(3):628–649, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0130-x>.

**Bradley:1988:SRM**

- [Bra88] Richard C. Bradley. On some results of M. I. Gordin: A clarification of a misunderstanding. *Journal of Theoretical Probability*, 1(2):115–119, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046930>.

**Braverman:1991:CPD**

- [Bra91] Michael Braverman. A characterization of probability distributions by mean values. *Journal of Theoretical Probability*, 4(4):691–700, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259550>.

**Bradley:1992:SDA**

- [Bra92] Richard C. Bradley. On the spectral density and asymptotic normality of weakly dependent random fields. *Journal of Theoretical Probability*, 5(2):355–373, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046741>.

**Braverman:1993:RCN**

- [Bra93] M. Sh. Braverman. Remarks on characterization of normal and stable distributions. *Journal of Theoretical Probability*, 6(2):407–415, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047582>.

**Braverman:1994:CPD**

- [Bra94] Michael Braverman. A characterization of probability distributions by moments of sums of independent random variables. *Journal of Theoretical Probability*, 7(1):187–198, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213367>.

**Bradley:1996:MCT**

- [Bra96] Richard C. Bradley. A “multiplicative coboundary” theorem for some sequences of random matrices. *Journal of Theoretical*

*Probability*, 9(3):659–678, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214081>.

**Bradley:1997:QCL**

- [Bra97] Richard C. Bradley. On quantiles and the central limit question for strongly mixing sequences. *Journal of Theoretical Probability*, 10(2):507–555, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022624919588>.

**Bradley:2001:SRM**

- [Bra01] Richard C. Bradley. A stationary rho-mixing Markov chain which is not “interlaced” rho-mixing. *Journal of Theoretical Probability*, 14(3):717–727, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017545123473>.

**Breton:2002:MSS**

- [Bre02] Jean-Christophe Breton. Multiple stable stochastic integrals: Series representation and absolute continuity of their law. *Journal of Theoretical Probability*, 15(4):877–901, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020684519458>.

**Breton:2005:ACJ**

- [Bre05] Jean-Christophe Breton. Absolute continuity of joint laws of multiple stable stochastic integrals. *Journal of Theoretical Probability*, 18(1):43–77, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2575-5>.

**Breton:2010:RLS**

- [Bre10] Jean-Christophe Breton. Regularity of the laws of shot noise series and of related processes. *Journal of Theoretical Probability*, 23(1):21–38, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0255-1>.

**Brillinger:1997:PMR**

- [Bri97] David R. Brillinger. A particle migrating randomly on a sphere. *Journal of Theoretical Probability*, 10(2):429–443, April 1997.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022869817770>.

**Brown:2000:SRM**

- [Bro00] Kenneth S. Brown. Semigroups, rings, and Markov chains. *Journal of Theoretical Probability*, 13(3):871–938, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007822931408>.

**Bronski:2003:SBC**

- [Bro03] Jared C. Bronski. Small ball constants and tight eigenvalue asymptotics for fractional Brownian motions. *Journal of Theoretical Probability*, 16(1):87–100, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022226420564>.

**Brofferio:2004:RTA**

- [Bro04] S. Brofferio. Renewal theory on the affine group of an oriented tree. *Journal of Theoretical Probability*, 17(4):819–859, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0577-y>.

**Broman:2016:SOI**

- [Bro16] Erik I. Broman. Stochastic ordering of infinite geometric Galton–Watson trees. *Journal of Theoretical Probability*, 29(3):1069–1082, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0608-x>.

**Bru:1991:WP**

- [Bru91] Marie-France Bru. Wishart processes. *Journal of Theoretical Probability*, 4(4):725–751, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259552>.

**Bryc:2003:LDE**

- [Bry03] Włodzimierz Bryc. Large deviations of empirical measures under symmetric interaction. *Journal of Theoretical Probability*, 16(4):935–955, October 2003. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000012001.36404.18>.

**Byczkowski:1996:ZDI**

- [BRZ96] Tomasz Byczkowski, Balram S. Rajput, and Tomasz Zak. Zeros of the densities of infinitely divisible measures on  $R^n$ . *Journal of Theoretical Probability*, 9(2):533–540, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214662>.

**Berger:1988:RWG**

- [BS88] Marc A. Berger and H. Mete Soner. Random walks generated by affine mappings. *Journal of Theoretical Probability*, 1(3):239–254, July 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01246627>.

**Bryc:1993:CAM**

- [BS93] W. Bryc and W. Smoleński. On the convergence of averages of mixing sequences. *Journal of Theoretical Probability*, 6(3):473–483, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066713>.

**Bose:1999:SLL**

- [BS99] Arup Bose and Arusharka Sen. The strong law of large numbers for Kaplan–Meier  $U$ -statistics. *Journal of Theoretical Probability*, 12(1):181–200, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021752828590>.

**Beghdadi-Sakrani:2003:PUS**

- [BS03] Samia Beghdadi-Sakrani. On pathwise uniqueness of stochastic differential equations without drift. *Journal of Theoretical Probability*, 16(4):789–812, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000011993.52094.c7>.

**Ball:2005:EBR**

- [BS05] Karen Ball and Jacob Sterbenz. Explicit bounds for the return probability of simple random walks. *Journal of Theoretical Probability*, 18(2):317–326, April 2005. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-003-2606-7>.

**Bose:2013:FDR**

- [BS13] Arup Bose and Sanchayan Sen. Finite diagonal random matrices. *Journal of Theoretical Probability*, 26(3):819–835, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0378-z>.

**Bendikov:2001:ACG**

- [BSC01] A. Bendikov and L. Saloff-Coste. On the absolute continuity of Gaussian measures on locally compact groups. *Journal of Theoretical Probability*, 14(3):887–898, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1012261627108>.

**Barreto-Souza:2015:LRT**

- [BSF15] W. Barreto-Souza and L. R. G. Fontes. Long-range trap models on  $\mathbf{Z}$  and quasistable processes. *Journal of Theoretical Probability*, 28(4):1500–1519, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0548-x>.

**Bo:2010:SWE**

- [BSW10] Lijun Bo, Kehua Shi, and Yongjin Wang. On a stochastic wave equation driven by a non-Gaussian Lévy process. *Journal of Theoretical Probability*, 23(1):328–343, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0228-4>.

**Bobkov:2006:MLS**

- [BT06] Sergey G. Bobkov and Prasad Tetali. Modified logarithmic Sobolev inequalities in discrete settings. *Journal of Theoretical Probability*, 19(2):289–336, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0016-3>.

**Balan:2010:SHE**

- [BT10] Raluca M. Balan and Ciprian A. Tudor. Stochastic heat equation with multiplicative fractional-colored noise. *Journal of*

*Theoretical Probability*, 23(3):834–870, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0237-3>.

**Bourguin:2012:ATF**

- [BT12] Solesne Bourguin and Ciprian A. Tudor. Asymptotic theory for fractional regression models via Malliavin calculus. *Journal of Theoretical Probability*, 25(2):536–564, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0302-y>.

**Bai:2016:UHP**

- [BT16] Shuyang Bai and Murad S. Taqqu. The universality of homogeneous polynomial forms and critical limits. *Journal of Theoretical Probability*, 29(4):1710–1727, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0613-0>.

**Bradley:2017:CLT**

- [BT17] Richard C. Bradley and Cristina Tone. A central limit theorem for non-stationary strongly mixing random fields. *Journal of Theoretical Probability*, 30(2):655–674, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Burdzy:2018:RRH**

- [BT18] Krzysztof Burdzy and Tvrtko Tadić. Random reflections in a high-dimensional tube. *Journal of Theoretical Probability*, 31(1):466–493, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Becker:2001:TRS**

- [BU01] Niels G. Becker and Sergey Utev. Threshold results for  $U$ -statistics of dependent binary variables. *Journal of Theoretical Probability*, 14(1):97–114, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007821131604>.

**Buchta:1990:DIP**

- [Buc90] Christian Buchta. Distribution-independent properties of the convex hull of random points. *Journal of Theoretical Probability*,

3(3):387–393, July 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01061259>.

**Bucher:2015:NWC**

- [Büc15] Axel Bücher. A note on weak convergence of the sequential multivariate empirical process under strong mixing. *Journal of Theoretical Probability*, 28(3):1028–1037, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0529-5>.

**Budzban:1994:NSC**

- [Bud94] Greg Budzban. Necessary and sufficient conditions for the convergence of convolution products of non-identical distributions on finite abelian semigroups. *Journal of Theoretical Probability*, 7(3):635–646, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213573>.

**Bulinskaya:2014:LPN**

- [Bul14] Ekaterina Vladimirovna Bulinskaya. Local particles numbers in critical branching random walk. *Journal of Theoretical Probability*, 27(3):878–898, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0441-4>.

**Burgstaller:2003:DMD**

- [Bur03] B. Burgstaller. Doob–Meyer-decomposition of Hilbert space valued functions. *Journal of Theoretical Probability*, 16(4):877–898, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000011998.44302.3b>.

**Borovskikh:2002:BNG**

- [BW02] Yuri V. Borovskikh and Neville C. Weber. Bounds for non-Gaussian approximations of  $U$ -statistics. *Journal of Theoretical Probability*, 15(2):343–382, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1015062810192>.

**Bobecka:2007:DDP**

- [BW07] Konstancja Bobecka and Jacek Wesolowski. The Dirichlet distribution and process through neutralities. *Journal of Theoretical*

*Probability*, 20(2):295–308, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0069-y>.

**Bi:2016:FOL**

- [BX16] Junna Bi and Fangjun Xu. A first-order limit law for functionals of two independent fractional Brownian motions in the critical case. *Journal of Theoretical Probability*, 29(3):941–957, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0604-1>.

**Berger:2018:BFA**

- [BX18] Arno Berger and Chuang Xu. Best finite approximations of Benford’s Law. *Journal of Theoretical Probability*, ??(??):??, April 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Bertoin:1996:SIR**

- [BY96] Jean Bertoin and Marc Yor. Some independence results related to the arc-sine law. *Journal of Theoretical Probability*, 9(2):447–458, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214659>.

**Bao:2016:BSR**

- [BY16] Jianhai Bao and Chenggui Yuan. Blow-up for stochastic reaction–diffusion equations with jumps. *Journal of Theoretical Probability*, 29(2):617–631, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0589-1>.

**Bogdan:2006:KT**

- [BZ06] K. Bogdan and T. Zak. On Kelvin transformation. *Journal of Theoretical Probability*, 19(1):89–120, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0003-8>.

**Bounebach:2014:SSH**

- [BZ14] Said Karim Bounebach and Lorenzo Zambotti. A skew stochastic heat equation. *Journal of Theoretical Probability*, 27(1):168–201, March 2014. CODEN JTPREO. ISSN 0894-9840



(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0421-8>.

**Cuesta-Albertos:2007:SFC**

- [CAFR07] Juan Antonio Cuesta-Albertos, Ricardo Fraiman, and Thomas Ransford. A sharp form of the Cramér–Wold theorem. *Journal of Theoretical Probability*, 20(2):201–209, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0060-7>.

**Cai:1990:MSM**

- [Cai90] Haiyan Cai. The minimal solution of a Markov renewal equation. *Journal of Theoretical Probability*, 3(4):579–585, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046097>.

**Cuesta-Albertos:1996:LBW**

- [CAMBTD96] J. A. Cuesta-Albertos, C. Matrán-Bea, and A. Tuero-Díaz. On lower bounds for the  $L^2$ -Wasserstein metric in a Hilbert space. *Journal of Theoretical Probability*, 9(2):263–283, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214649>.

**Cuesta-Albertos:2003:APT**

- [CAMRR03] J. A. Cuesta-Albertos, C. Matrán, and J. Rodríguez-Rodríguez. Approximation to probabilities through uniform laws on convex sets. *Journal of Theoretical Probability*, 16(2):363–376, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023518526754>.

**Can:2019:EET**

- [Can19] Van Hao Can. Exponential extinction time of the contact process on rank-one inhomogeneous random graphs. *Journal of Theoretical Probability*, 32(1):106–130, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Capitaine:2013:AMF**

- [Cap13] M. Capitaine. Additive/ multiplicative free subordination property and limiting eigenvectors of spiked additive deformations of

Wigner matrices and spiked sample covariance matrices. *Journal of Theoretical Probability*, 26(3):595–648, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0416-5>.

**Cartwright:1988:RWD**

- [Car88] Donald I. Cartwright. Random walks on direct sums of discrete groups. *Journal of Theoretical Probability*, 1(4):341–356, October 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048724>.

**Carlsson:2002:CCI**

- [Car02] Niclas Carlsson. A contractivity condition for iterated function systems. *Journal of Theoretical Probability*, 15(3):613–630, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016215831096>.

**Carcamo:2017:MPM**

- [Cár17] Javier Cárcamo. Maps preserving moment sequences. *Journal of Theoretical Probability*, 30(1):212–232, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0647-3>.

**Casukhela:1997:SDR**

- [Cas97] Kameswarrao S. Casukhela. Symmetric distributions of random measures in higher dimensions. *Journal of Theoretical Probability*, 10(3):759–771, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022614013902>.

**Cassese:2008:FAS**

- [Cas08] Gianluca Cassese. Finitely additive supermartingales. *Journal of Theoretical Probability*, 21(3):586–603, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0164-8>.

**Chatterjee:2004:NMB**

- [CB04] S. Chatterjee and A. Bose. A new method for bounding rates of convergence of empirical spectral distributions. *Journal of*

*Theoretical Probability*, 17(4):1003–1019, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0587-9>.

**Csaki:1995:AFM**

- [CC95] Endre Csáki and Miklós Csörgő. On additive functionals of Markov chains. *Journal of Theoretical Probability*, 8(4):905–919, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410117>.

**Capitaine:2007:CRM**

- [CC07] M. Capitaine and M. Casalis. Cumulants for random matrices as convolutions on the symmetric group, II. *Journal of Theoretical Probability*, 20(3):505–533, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0077-y>.

**Chen:2011:IPT**

- [CC11] Yong Chen and Jianmin Chen. On the imbedding problem for three-state time homogeneous Markov chains with coinciding negative eigenvalues. *Journal of Theoretical Probability*, 24(4):928–938, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0316-5>.

**Cohen:2017:CRW**

- [CC17] Guy Cohen and Jean-Pierre Conze. CLT for random walks of commuting endomorphisms on compact Abelian groups. *Journal of Theoretical Probability*, 30(1):143–195, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0631-y>.

**Casukhela:2006:NAP**

- [CCET06] Jaya Casukhela, Kameswarrao S. Casukhela, and Hussain Elalaoui-Talibi. A new approach to Poisson approximation of simple point processes using compensators. *Journal of Theoretical Probability*, 19(4):899–909, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0037-y>.

**Csaki:2002:PUA**

- [CCF<sup>+</sup>02] Endre Csáki, Miklós Csörgő, Antónia Földes, Zhan Shi, and Richardas Zitikis. Pointwise and uniform asymptotics of the Vervaat error process. *Journal of Theoretical Probability*, 15(4):845–875, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020650502619>.

**Csaki:1992:SAA**

- [CCFR92] E. Csáki, M. Csörgő, A. Földes, and P. Révész. Strong approximation of additive functionals. *Journal of Theoretical Probability*, 5(4):679–706, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058725>.

**Csaki:1996:LTI**

- [CCFR96] E. Csáki, M. Csörgő, A. Földes, and P. Révész. The local time of iterated Brownian motion. *Journal of Theoretical Probability*, 9(3):717–743, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214084>.

**Csaki:2016:SLT**

- [CCFR16] Endre Csáki, Miklós Csörgő, Antónia Földes, and Pál Révész. Some limit theorems for heights of random walks on a spider. *Journal of Theoretical Probability*, 29(4):1685–1709, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0626-8>.

**Csaki:2019:LTL**

- [CCFR19] Endre Csáki, Miklós Csörgő, Antónia Földes, and Pál Révész. Limit theorems for local and occupation times of random walks and Brownian motion on a spider. *Journal of Theoretical Probability*, 32(1):330–352, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Csorgo:1991:DPA**

- [CD91] Sándor Csörgő and Rossitza Dodunekova. The domain of partial attraction of a Poisson law. *Journal of Theoretical Probability*, 4(1):169–190, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047000>.

**Chakraborty:2004:IML**

- [CD04] P. S. Chakraborty and A. Dasgupta. Invariant measure and a limit theorem for some generalized Gauss maps. *Journal of Theoretical Probability*, 17(2):387–401, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020700.45630.5c>.

**Castaing:2000:USI**

- [CdF00] Charles Castaing and Paul Raynaud de Fitte.  $\mathcal{S}$ -uniform scalar integrability and strong laws of large numbers for Pettis integrable functions with values in a separable locally convex space. *Journal of Theoretical Probability*, 13(1):93–134, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007782825974>.

**Cheng:1997:RCI**

- [CdHH97] Shihong Cheng, Laurens de Haan, and Xin Huang. Rate of convergence of intermediate order statistics. *Journal of Theoretical Probability*, 10(1):1–23, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022613513012>.

**Capitaine:2005:FWP**

- [CDM05] M. Capitaine and C. Donati-Martin. Free Wishart processes. *Journal of Theoretical Probability*, 18(2):413–438, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3511-z>.

**Conforti:2017:RCJ**

- [CDR17] Giovanni Conforti, Paolo Dai Pra, and Sylvie Roelly. Reciprocal class of jump processes. *Journal of Theoretical Probability*, 30(2):551–580, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Cerf:2000:LDF**

- [Cer00] Raphaël Cerf. Large deviations of the finite cluster shape for two-dimensional percolation in the Hausdorff and  $L_1$  metric. *Journal of Theoretical Probability*, 13(2):491–517, April 2000.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007841407417>.

**Carnal:1995:PRP**

- [CF95] H. Carnal and G. M. Fel'dman. Phase retrieval for probability measures on abelian groups. *Journal of Theoretical Probability*, 8(3):717–725, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218053>.

**Carnal:1997:PRP**

- [CF97] H. Carnal and G. M. Fel'dman. Phase retrieval for probability measures on Abelian groups II. *Journal of Theoretical Probability*, 10(4):1065–1074, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022674919334>.

**Csaki:2000:AIA**

- [CF00] Endre Csáki and Antónia Földes. Asymptotic independence and additive functionals. *Journal of Theoretical Probability*, 13(4):1123–1144, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007826310706>.

**Caballero:1998:EDA**

- [CFN98] María Emilia Caballero, Begoña Fernández, and David Nualart. Estimation of densities and applications. *Journal of Theoretical Probability*, 11(3):831–851, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022614917458>.

**Csaki:2005:MLT**

- [CFR05] Endre Csáki, Antónia Földes, and Pál Révész. Maximal local time of a  $d$ -dimensional simple random walk on subsets. *Journal of Theoretical Probability*, 18(3):687–717, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7256-5>.

**Csaki:2007:BRW**

- [CFR07] Endre Csáki, Antónia Földes, and Pál Révész. On the behavior of random walk around heavy points. *Journal of Theoretical Probability*, 20(4):1041–1057, December 2007. CODEN JTPREO.

ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0092-z>.

**Csaki:2009:TNNb**

- [CFR09a] Endre Csáki, Antónia Földes, and Pál Révész. Transient nearest neighbor random walk and Bessel process. *Journal of Theoretical Probability*, 22(4):992–1009, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0165-7>.

**Csaki:2009:TNNa**

- [CFR09b] Endre Csáki, Antónia Földes, and Pál Révész. Transient nearest neighbor random walk on the line. *Journal of Theoretical Probability*, 22(1):100–122, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0137-3>.

**Csaki:2010:NCT**

- [CFR10] Endre Csáki, Antónia Földes, and Pál Révész. On the number of cutpoints of the transient nearest neighbor random walk on the line. *Journal of Theoretical Probability*, 23(2):624–638, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0204-4>.

**Chandra:1996:SLL**

- [CG96] Tapas K. Chandra and Subhashis Ghosal. The strong law of large numbers for weighted averages under dependence assumptions. *Journal of Theoretical Probability*, 9(3):797–809, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214087>.

**Chandra:2003:CIL**

- [CG03] T. K. Chandra and A. Goswami. Cesàro  $\alpha$ -integrability and laws of large numbers I. *Journal of Theoretical Probability*, 16(3):655–669, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025620532404>.

**Chandra:2006:CIL**

- [CG06] T. K. Chandra and A. Goswami. Cesàro  $\alpha$ -integrability and laws of large numbers — II. *Journal of Theoretical Probability*, 19(4):

789–816, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0038-x>.

**Carmona:2006:SDC**

- [CGHM06] Philippe Carmona, Francesco Guerra, Yueyun Hu, and Olivier Mejjane. Strong disorder for a certain class of directed polymers in a random environment. *Journal of Theoretical Probability*, 19(1):134–151, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0010-9>.

**Chang:1989:RIF**

- [CGR89] Ted Chang, Fred Galvin, and Andrew L. Rukhin. On the ratio integral formula for the likelihood ratio of a maximal invariant. *Journal of Theoretical Probability*, 2(2):261–265, April 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01053412>.

**Couvreux:1999:LTM**

- [CH99] Jérôme Couvreur and Christian Hess. A Lévy type martingale convergence theorem for random sets with unbounded values. *Journal of Theoretical Probability*, 12(4):933–969, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021688919194>.

**Csaki:2001:APR**

- [CH01] Endre Csáki and Yueyun Hu. Asymptotic properties of ranked heights in Brownian excursions. *Journal of Theoretical Probability*, 14(1):77–96, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007868914766>.

**Csaki:2004:REH**

- [CH04] Endre Csáki and Yueyun Hu. On the ranked excursion heights of a Kiefer process. *Journal of Theoretical Probability*, 17(1):145–163, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020479.46788.c9>.



**Cheng:2005:ANN**

- [CH05] Tsung-Lin Cheng and Hwai-Chung Ho. Asymptotic normality for non-linear functionals of non-causal linear processes with summable weights. *Journal of Theoretical Probability*, 18(2):345–358, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3506-9>.

**Chari:1990:GJT**

- [Cha90] Ravi Chari. Generalized jump-type Ornstein–Uhlenbeck processes as limits of infinite-particle systems. *Journal of Theoretical Probability*, 3(1):9–29, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063326>.

**Chan:1995:SAR**

- [Cha95] Terence Chan. Some asymptotic results related to the law of iterated logarithm for Brownian motion. *Journal of Theoretical Probability*, 8(3):643–667, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218048>.

**Chaumont:2000:EVT**

- [Cha00] L. Chaumont. An extension of Vervaat’s transformation and its consequences. *Journal of Theoretical Probability*, 13(1):259–277, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007795228700>.

**Chafai:2010:CLN**

- [Cha10] Djalil Chafaï. Circular law for noncentral random matrices. *Journal of Theoretical Probability*, 23(4):945–950, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0285-8>.

**Chen:1997:RLL**

- [Che97a] Jeesen Chen. Revisit the Lovász local lemma. *Journal of Theoretical Probability*, 10(3):747–758, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022661929831>.

**Chen:1997:LIL**

- [Che97b] Xia Chen. The law of the iterated logarithm for  $m$ -dependent Banach space valued random variables. *Journal of Theoretical Probability*, 10(3):695–732, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022605812085>.

**Chebotarev:1999:RCT**

- [Che99a] Vladimir I. Chebotarev. Remark on the Cramér type condition for  $\omega^2$ -statistic. *Journal of Theoretical Probability*, 12(1):13–25, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021736324955>.

**Chen:1999:LIL**

- [Che99b] Xia Chen. The law of the iterated logarithm for functionals of Harris recurrent Markov chains: Self normalization. *Journal of Theoretical Probability*, 12(2):421–445, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021630228280>.

**Chen:2006:MSD**

- [Che06] Xia Chen. Moderate and small deviations for the ranges of one-dimensional random walks. *Journal of Theoretical Probability*, 19(3):721–739, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0032-3>.

**Chen:2013:POU**

- [Che13] Jiahua Chen. A partial order on uncertainty and information. *Journal of Theoretical Probability*, 26(2):349–359, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0375-2>.

**Chen:2015:LLI**

- [Che15a] Xia Chen. The limit law of the iterated logarithm. *Journal of Theoretical Probability*, 28(2):721–725, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0481-4>.

**Cheng:2015:RPB**

- [Che15b] Li-Juan Cheng. The radial part of Brownian motion with respect to  $\mathcal{L}$ -distance under Ricci flow. *Journal of Theoretical Probability*, 28(2):449–466, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0512-1>.

**Chen:2017:AP**

- [Che17] Xia Chen. Acknowledgment of priority. *Journal of Theoretical Probability*, 30(2):700, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <https://link.springer.com/content/pdf/10.1007/s10959-015-0649-1.pdf>.

**Chiu:2003:UCI**

- [Chi03] Wang Chiu. On upper class of increments of fractional Brownian motion. *Journal of Theoretical Probability*, 16(1):117–145, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022230521472>.

**Chi:2018:MSR**

- [Chi18] Zhiyi Chi. On a multivariate strong renewal theorem. *Journal of Theoretical Probability*, 31(3):1235–1272, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Cheng:2008:NAN**

- [CHL08] Tsung-Lin Cheng, Hwai-Chung Ho, and Xuewen Lu. A note on asymptotic normality of kernel estimation for linear random fields on  $Z^2$ . *Journal of Theoretical Probability*, 21(2):267–286, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0146-x>.

**Csorgo:2013:STL**

- [CHM13] Miklós Csörgő, Zhishui Hu, and Hongwei Mei. Strassen-type law of the iterated logarithm for self-normalized sums. *Journal of Theoretical Probability*, 26(2):311–328, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0353-8>.

**Chong:2017:LDV**

- [Cho17] Carsten Chong. Lévy-driven Volterra equations in space and time. *Journal of Theoretical Probability*, 30(3):1014–1058, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Chung:1993:DBL**

- [Chu93] Kai Lai Chung. Doeblin’s big limit theorem. *Journal of Theoretical Probability*, 6(3):417–426, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066709>.

**Choi:1999:HBI**

- [CK99] Yong-Kab Choi and Norio Kôno. How big are the increments of a two-parameter Gaussian process? *Journal of Theoretical Probability*, 12(1):105–129, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021796610843>.

**Cho:2000:LSS**

- [CK00] Nhansook Cho and Youngmee Kwon. Limit of solutions of a SDE with a large drift driven by a Poisson random measure. *Journal of Theoretical Probability*, 13(2):311–325, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007853810143>.

**Csorgo:2008:WCV**

- [CK08] Miklós Csörgő and Rafal Kulik. Weak convergence of Vervaat and Vervaat error processes of long-range dependent sequences. *Journal of Theoretical Probability*, 21(3):672–686, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0124-8>.

**Curien:2014:IBM**

- [CK14] Nicolas Curien and Takis Konstantopoulos. Iterating Brownian motions, ad libitum. *Journal of Theoretical Probability*, 27(2):433–448, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0434-3>.

**Cuchiero:2016:APS**

- [CKRMT16] Christa Cuchiero, Martin Keller-Ressel, Eberhard Mayerhofer, and Josef Teichmann. Affine processes on symmetric cones. *Journal of Theoretical Probability*, 29(2):359–422, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0580-x>.

**Chamayou:1991:ESD**

- [CL91] Jean-François Chamayou and Gérard Letac. Explicit stationary distributions for compositions of random functions and products of random matrices. *Journal of Theoretical Probability*, 4(1):3–36, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046992>.

**Chamayou:1999:APD**

- [CL99] Jean-François Chamayou and Gérard Letac. Additive properties of the Dufresne laws and their multivariate extension. *Journal of Theoretical Probability*, 12(4):1045–1066, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021649305082>.

**Curien:2014:BP**

- [CL14] Nicolas Curien and Jean-François Le Gall. The Brownian plane. *Journal of Theoretical Probability*, 27(4):1249–1291, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0485-0>.

**Crane:2016:EMP**

- [CL16] Harry Crane and Steven P. Lalley. Exchangeable Markov processes on  $[k]^{\mathbf{N}}$  with cadlag sample paths. *Journal of Theoretical Probability*, 29(1):206–230, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0566-8>.

**Cai:2018:OTI**

- [CL18] Chunhao Cai and Bo Li. Occupation times of intervals until last passage times for spectrally negative Lévy processes. *Journal of Theoretical Probability*, 31(4):2194–2215, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Cenac:2018:PRW**

- [CLdLO18] Peggy Cénac, Arnaud Le Ny, Basile de Loynes, and Yoann Ofret. Persistent random walks. I. Recurrence versus transience. *Journal of Theoretical Probability*, 31(1):232–243, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Casalis:1993:DED**

- [CLM93] M. Casalis, G. Letac, and H. Massam. A decomposition for the exponential dispersion model generated by the invariant measure on the hyperboloid. *Journal of Theoretical Probability*, 6(4):803–816, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049176>.

**Chobanyan:2004:PBS**

- [CLM04] S. Chobanyan, S. Levental, and V. Mandrekar. Prokhorov blocks and strong law of large numbers under rearrangements. *Journal of Theoretical Probability*, 17(3):647–672, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040292.52298.fd>.

**Chang:2013:IBV**

- [CLY13] Tongkeun Chang, Kijung Lee, and Minsuk Yang. On initial-boundary value problem of the stochastic heat equation in Lipschitz cylinders. *Journal of Theoretical Probability*, 26(4):1135–1164, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0444-1>.

**Chobanyan:2000:KSU**

- [CM00] Sergei Chobanyan and V. Mandrekar. On Kolmogorov SLLN under rearrangements for “orthogonal” random variables in a  $B$ -space. *Journal of Theoretical Probability*, 13(1):135–139, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007734910044>.

**Cureg:2005:WCC**

- [CM05] E. Cureg and A. Mukherjea. Weak convergence in circulant matrices. *Journal of Theoretical Probability*, 18(4):983–1007, Oc-

tober 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7542-2>.

**Chikvinidze:2014:NPS**

- [CM14] B. Chikvinidze and M. Mania. New proofs of some results on bounded mean oscillation martingales using backward stochastic differential equations. *Journal of Theoretical Probability*, 27(4):1213–1228, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0524-x>.

**Cuny:2015:SIP**

- [CM15] Christophe Cuny and Florence Merlevède. Strong invariance principles with rate for “reverse” martingale differences and applications. *Journal of Theoretical Probability*, 28(1):137–183, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0506-z>.

**Cheng:2000:RMI**

- [CMP00] R. Cheng, A. G. Miamee, and M. Pourahmadi. Regularity and minimality of infinite variance processes. *Journal of Theoretical Probability*, 13(4):1115–1122, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007874226636>.

**Chauvin:2015:SEL**

- [CMP15] Brigitte Chauvin, Cécile Mailler, and Nicolas Pouyanne. Smoothing equations for large Pólya urns. *Journal of Theoretical Probability*, 28(3):923–957, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0530-z>.

**Coquet:2003:NCD**

- [CMS03] François Coquet, Jean Mémin, and Leszek Slomiński. On non-continuous Dirichlet processes. *Journal of Theoretical Probability*, 16(1):197–216, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022238723289>.

**Cohn:1993:WEP**

- [CNP93] Harry Cohn, Olle Nerman, and Magda Peligrad. Weak ergodicity and products of random matrices. *Journal of Theoretical*

*Probability*, 6(2):389–405, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047581>.

**Corcuera:2009:CCF**

- [CNW09] José Manuel Corcuera, David Nualart, and Jeannette H. C. Wornner. Convergence of certain functionals of integral fractional processes. *Journal of Theoretical Probability*, 22(4):856–870, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0158-6>.

**Coja-Oghlan:2005:LTN**

- [COM05a] A. Coja-Oghlan and J. Michaliček. Limit theorems for non-commutative random variables. *Journal of Theoretical Probability*, 18(3):595–614, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7251-x>.

**Comman:2005:FAL**

- [Com05b] Henri Comman. Functional approach of large deviations in general spaces. *Journal of Theoretical Probability*, 18(1):187–207, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2594-2>.

**Copros:2018:ECS**

- [Cop18] Guillaume Copros. Existence condition of strong stationary times for continuous time Markov chains on discrete graphs. *Journal of Theoretical Probability*, 31(3):1679–1728, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Cordero:2016:FPT**

- [Cor16] Fernando Cordero. The first passage time of a stable process conditioned to not overshoot. *Journal of Theoretical Probability*, 29(3):776–796, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0592-6>.

**Chen:2017:FPP**

- [CORS17] Changhao Chen, Tuomo Ojala, Eino Rossi, and Ville Suomala. Fractal percolation, porosity, and dimension. *Journal of The-*



*oretical Probability*, 30(4):1471–1498, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Covo:2011:TPL**

- [Cov11] Shai Covo. Two-parameter Lévy processes along decreasing paths. *Journal of Theoretical Probability*, 24(1):150–169, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0277-8>.

**Cheng:1993:MRS**

- [CP93] R. Cheng and M. Pourahmadi. The mixing rate of a stationary multivariate process. *Journal of Theoretical Probability*, 6(3):603–617, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066720>.

**Chatterjee:2011:CAI**

- [CP11] Sourav Chatterjee and Soumik Pal. A combinatorial analysis of interacting diffusions. *Journal of Theoretical Probability*, 24(4):939–968, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-009-0269-8.pdf>.

**Cuny:2012:CLT**

- [CP12] Christophe Cuny and Magda Peligrad. Central limit theorem started at a point for stationary processes and additive functionals of reversible Markov chains. *Journal of Theoretical Probability*, 25(1):171–188, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0321-8>.

**Chadha:2018:ACN**

- [CP18] Alka Chadha and Dwijendra N. Pandey. Approximate controllability of a neutral stochastic fractional integro–differential inclusion with nonlocal conditions. *Journal of Theoretical Probability*, 31(2):705–740, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Chakraborty:2001:CPP**

- [CR01] Santanu Chakraborty and B. V. Rao. Convolution powers of probabilities on stochastic matrices. *Journal of Theoretical Probability*, 14(2):599–603, April 2001. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011180117932>.

**Chakrabarty:2013:GTD**

- [CR13] Arijit Chakrabarty and Parthanil Roy. Group-theoretic dimension of stationary symmetric  $\alpha$ -stable random fields. *Journal of Theoretical Probability*, 26(1):240–258, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0371-6>.

**Csaki:2001:LER**

- [CRS01] Endre Csáki, Pál Révész, and Zhan Shi. Long excursions of a random walk. *Journal of Theoretical Probability*, 14(3):821–844, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017553425291>.

**Chen:2017:LLN**

- [CRY17] Zhen-Qing Chen, Yan-Xia Ren, and Ting Yang. Law of large numbers for branching symmetric hunt processes with measure-valued branching rates. *Journal of Theoretical Probability*, 30(3):898–931, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Cartwright:1991:MBG**

- [CS91] Donald I. Cartwright and Stanley Sawyer. The Martin boundary for general isotropic random walks in a tree. *Journal of Theoretical Probability*, 4(1):111–136, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046997>.

**Ching-Sung:1995:SIL**

- [CS95] Chou Ching-Sung. On some inequalities of local time. *Journal of Theoretical Probability*, 8(1):17–22, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213450>.

**Conlon:2000:RWA**

- [CS00] Joseph G. Conlon and Renming Song. Random walks associated with non-divergence form elliptic equations. *Journal of Theoretical Probability*, 13(2):427–489, April 2000. CODEN JTPREO.

ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007893424255>.

**Chen:2014:MRR**

- [CS14] Lung-Chi Chen and Rongfeng Sun. A monotonicity result for the range of a perturbed random walk. *Journal of Theoretical Probability*, 27(3):997–1010, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0472-x>.

**Cuny:2003:WMR**

- [Cun03] Christophe Cuny. Weak mixing of random walks on groups. *Journal of Theoretical Probability*, 16(4):923–933, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000012000.54810.d2>.

**Cuzick:1995:SLW**

- [Cuz95] Jack Cuzick. A strong law for weighted sums of i.i.d. random variables. *Journal of Theoretical Probability*, 8(3):625–641, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218047>. See erratum [Cuz01].

**Cuzick:2001:ESL**

- [Cuz01] Jack Cuzick. Erratum: A Strong Law for Weighted Sums of i.i.d. Random Variables, *J. Theor. Prob.* **8**, 625–636 (1995). *Journal of Theoretical Probability*, 14(2):605, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011132202003>. See [Cuz95].

**Conger:2007:NAD**

- [CV07] Mark Conger and D. Viswanath. Normal approximations for descents and inversions of permutations of multisets. *Journal of Theoretical Probability*, 20(2):309–325, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0070-5>.

**Cekanavicius:2015:CPC**

- [CV15] V. Cekanavicius and P. Vellaisamy. A compound Poisson convergence theorem for sums of  $m$ -dependent variables. *Journal of*

*Theoretical Probability*, 28(3):1145–1164, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0540-5>.

**Cohen:2010:TWC**

- [CW10] Serge Cohen and Mario Wschebor. On tightness and weak convergence in the approximation of the occupation measure of fractional Brownian motion. *Journal of Theoretical Probability*, 23(4):1204–1226, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0249-z>.

**Chen:2017:WPI**

- [CW17] Xin Chen and Jian Wang. Weighted Poincaré inequalities for non-local Dirichlet forms. *Journal of Theoretical Probability*, 30(2):452–489, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Cardon-Weber:2004:SPP**

- [CWM04] C. Cardon-Weber and A. Millet. On strongly Petrovskii's parabolic SPDEs in arbitrary dimension and application to the stochastic Cahn–Hilliard equation. *Journal of Theoretical Probability*, 17(1):1–49, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020474.79479.f>.

**Chen:2015:AAB**

- [CX15] Xia Chen and Jie Xiong. Annealed asymptotics for Brownian motion of renormalized potential in mobile random medium. *Journal of Theoretical Probability*, 28(4):1601–1650, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0558-8>.

**Comets:2011:BRW**

- [CY11] Francis Comets and Nobuo Yoshida. Branching random walks in space-time random environment: Survival probability, global and local growth rates. *Journal of Theoretical Probability*, 24(3):657–687, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0267-x>.

**Cheng:2017:RDP**

- [CZ17] Li-Juan Cheng and Kun Zhang. Reflecting diffusion processes on manifolds carrying geometric flow. *Journal of Theoretical Probability*, 30(4):1334–1368, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Chen:2018:SVR**

- [CZ18] Xinxin Chen and Xiaolin Zeng. Speed of vertex-reinforced jump process on Galton–Watson trees. *Journal of Theoretical Probability*, 31(2):1166–1211, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**deAcosta:1990:LDE**

- [dA90] A. de Acosta. Large deviations for empirical measures of Markov chains. *Journal of Theoretical Probability*, 3(3):395–431, July 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01061260>.

**DAristotile:1995:NNR**

- [D’A95] Anthony J. D’Aristotile. The nearest neighbor random walk on subspaces of a vector space and rate of convergence. *Journal of Theoretical Probability*, 8(2):321–346, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212882>.

**DAristotile:2000:IPT**

- [D’A00] Anthony D’Aristotile. An invariance principle for triangular arrays. *Journal of Theoretical Probability*, 13(2):327–341, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007801726073>.

**deAcosta:1998:MDE**

- [dAC98] A. de Acosta and Xia Chen. Moderate deviations for empirical measures of Markov chains: Upper bounds. *Journal of Theoretical Probability*, 11(4):1075–1110, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022673000778>.

**Dai:2013:CLO**

- [Dai13] Hongshuai Dai. Convergence in law to operator fractional Brownian motions. *Journal of Theoretical Probability*, 26(3):676–696, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0401-4>.

**Dani:1991:CCT**

- [Dan91] S. G. Dani. A characterization of the Cauchy-type distributions on boundaries of semisimple groups. *Journal of Theoretical Probability*, 4(3):625–629, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210327>.

**Dance:2014:ISI**

- [Dan14] Christopher R. Dance. An inequality for the sum of independent bounded random variables. *Journal of Theoretical Probability*, 27(2):358–369, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0460-1>.

**David:2005:ADS**

- [Dav05] M. David. The asymptotic distribution of self-normalized triangular arrays. *Journal of Theoretical Probability*, 18(4):853–870, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7529-z>. See erratum [Mas13].

**delBarrio:2000:WBM**

- [dBm00] E. del Barrio and C. Matrán. The weighted bootstrap mean for heavy-tailed distributions. *Journal of Theoretical Probability*, 13(2):547–569, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007885222438>.

**Davis:1997:LAD**

- [DD97] Richard A. Davis and William T. M. Dunsmuir. Least absolute deviation estimation for regression with ARMA errors. *Journal of Theoretical Probability*, 10(2):481–497, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022620818679>.

**Diaconis:2001:CLM**

- [DD01] Persi Diaconis and Rick Durrett. Chutes and ladders in Markov chains. *Journal of Theoretical Probability*, 14(3):899–926, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017509611178>.

**Deleaval:2018:MHM**

- [DD18] Luc Deleaval and Nizar Demni. Moments of the Hermitian matrix Jacobi process. *Journal of Theoretical Probability*, 31(3):1759–1778, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Doring:2013:MDC**

- [DE13] Hanna Döring and Peter Eichelsbacher. Moderate deviations via cumulants. *Journal of Theoretical Probability*, 26(2):360–385, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0437-0>.

**Dierickx:2018:GDE**

- [DE18] Gauthier Dierickx and Uwe Einmahl. A general Darling–Erdős theorem in Euclidean space. *Journal of Theoretical Probability*, 31(2):1142–1165, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Debowski:2010:VLC**

- [Deb10] Lukasz Debowski. Variable-length coding of two-sided asymptotically mean stationary measures. *Journal of Theoretical Probability*, 23(1):237–256, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0264-0>.

**Debowski:2014:HMP**

- [Deb14] Lukasz Debowski. On hidden Markov processes with infinite excess entropy. *Journal of Theoretical Probability*, 27(2):539–551, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0468-6.pdf>.

**Defosseux:2013:IPM**

- [Def13] Manon Defosseux. An interacting particle model and a Pieri-type formula for the orthogonal group. *Journal of Theoretical*

*Probability*, 26(2):568–588, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0407-6>.

**Deheuvels:1998:AQP**

- [Deh98] Paul Deheuvels. On the approximation of quantile processes by Kiefer processes. *Journal of Theoretical Probability*, 11(4):997–1018, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022668932637>.

**Delaporte:2015:LPM**

- [Del15] Cécile Delaporte. Lévy processes with marked jumps I: Limit theorems. *Journal of Theoretical Probability*, 28(4):1468–1499, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0549-9>.

**Dembski:1990:UP**

- [Dem90] William A. Dembski. Uniform probability. *Journal of Theoretical Probability*, 3(4):611–626, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046100>.

**Demni:2008:FJP**

- [Dem08] N. Demni. Free Jacobi process. *Journal of Theoretical Probability*, 21(1):118–143, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0110-1>.

**Deniel:1989:CCS**

- [Den89] Yves Deniel. On the a.s. Cesàro- $\alpha$  convergence for stationary or orthogonal random variables. *Journal of Theoretical Probability*, 2(4):475–485, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051879>.

**Deng:2004:WLI**

- [Den04] D. Deng. Wittmann’s law of iterated logarithm for tail sums of  $B$ -valued random variables. *Journal of Theoretical Probability*, 17(2):367–385, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020699.72759.c2>.



**Dereich:2003:SBP**

- [Der03] Steffen Dereich. Small ball probabilities around random centers of Gaussian measures and applications to quantization. *Journal of Theoretical Probability*, 16(2):427–449, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023578812641>.

**Dettweiler:1989:MPB**

- [Det89] E. Dettweiler. On the martingale problem for Banach space valued stochastic differential equations. *Journal of Theoretical Probability*, 2(2):159–191, April 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01053408>.

**Diaconis:1988:CLT**

- [DF88] P. Diaconis and D. A. Freedman. Conditional limit theorems for exponential families and finite versions of de Finetti's theorem. *Journal of Theoretical Probability*, 1(4):381–410, October 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048727>.

**Dawson:1995:SBM**

- [DF95] Donald A. Dawson and Klaus Fleischmann. Super-Brownian motions in higher dimensions with absolutely continuous measure states. *Journal of Theoretical Probability*, 8(1):179–206, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213461>.

**Dawson:1997:CSB**

- [DF97] Donald A. Dawson and Klaus Fleischmann. A continuous super-Brownian motion in a super-Brownian medium. *Journal of Theoretical Probability*, 10(1):213–276, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022606801625>.

**Dereich:2003:LBS**

- [DFMS03] S. Dereich, F. Fehringer, A. Matoussi, and M. Scheutzow. On the link between small ball probabilities and the quantization problem for Gaussian measures on Banach spaces. *Jour-*

*nal of Theoretical Probability*, 16(1):249–265, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022242924198>.

**DaPrato:2015:SUS**

- [DFPR15] G. Da Prato, F. Flandoli, E. Priola, and M. Röckner. Strong uniqueness for stochastic evolution equations with unbounded measurable drift term. *Journal of Theoretical Probability*, 28(4):1571–1600, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0545-0>.

**Dette:1997:WSD**

- [DFPS97] Holger Dette, James Allen Fill, Jim Pitman, and William J. Studden. Wall and Siegmund duality relations for birth and death chains with reflecting barrier. *Journal of Theoretical Probability*, 10(2):349–374, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022660400024>.

**Dorroh:1999:TSC**

- [DFS99] J. R. Dorroh, G. Ferreyra, and P. Sundar. A technique for stochastic control problems with unbounded control set. *Journal of Theoretical Probability*, 12(1):255–270, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021761030407>.

**Deshouillers:2001:BCF**

- [DFY01] Jean-Marc Deshouillers, Gregory A. Freiman, and Alexander A. Yudin. On bounds for the concentration function II. *Journal of Theoretical Probability*, 14(3):813–820, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017501308452>.

**Debs:2008:PBD**

- [DG08] Pierre Debs and Mihai Gradinaru. Penalization for birth and death processes. *Journal of Theoretical Probability*, 21(3):745–771, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0123-9>.

**Dawson:2018:TRR**

- [DG18] D. A. Dawson and L. G. Gorostiza. Transience and recurrence of random walks on percolation clusters in an ultrametric space. *Journal of Theoretical Probability*, 31(1):494–526, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Durrett:1999:EBR**

- [DGG99] Richard Durrett, Boris L. Granovsky, and Shay Gueron. The equilibrium behavior of reversible coagulation–fragmentation processes. *Journal of Theoretical Probability*, 12(2):447–474, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021682212351>.

**Dawson:2001:OTF**

- [DGW01] D. A. Dawson, L. G. Gorostiza, and A. Wakolbinger. Occupation time fluctuations in branching systems. *Journal of Theoretical Probability*, 14(3):729–796, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017597107544>.

**Dudley:1991:UUG**

- [DGZ91] R. M. Dudley, E. Giné, and J. Zinn. Uniform and universal Glivenko–Cantelli classes. *Journal of Theoretical Probability*, 4(3):485–510, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210321>.

**Diebolt:1991:ETS**

- [Die91] Jean Diebolt. Estimates of the tail of the stationary density function of certain nonlinear autoregressive processes. *Journal of Theoretical Probability*, 4(4):655–667, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259548>.

**Dozzi:1994:DMD**

- [DIM94] Marco Dozzi, B. Gail Ivanoff, and Ely Merzbach. Doob–Meyer decomposition for set-indexed submartingales. *Journal of Theoretical Probability*, 7(3):499–525, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213566>.

**Dinculeanu:1988:VVS**

- [Din88] Nicolae Dinculeanu. Vector-valued stochastic processes. I. Vector measures and vector-valued stochastic processes with finite variation. *Journal of Theoretical Probability*, 1(2):149–169, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046932>.

**Dinwoodie:1995:OMR**

- [Din95] I. H. Dinwoodie. Occupation measure for random walk on the circle. *Journal of Theoretical Probability*, 8(3):669–677, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218049>.

**Ding:2017:TPD**

- [Din17] Shanshan Ding. Tensor powers of the defining representation of  $S_n$ . *Journal of Theoretical Probability*, 30(3):1191–1199, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Dippon:1991:ACR**

- [Dip91] Jürgen Dippon. Asymptotic confidence regions of stochastic approximation procedures in Hilbert spaces. *Journal of Theoretical Probability*, 4(1):37–52, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046993>.

**Djellout:2018:LDT**

- [DJ18] Hacène Djellout and Hui Jiang. Large deviations of the threshold estimator of integrated (co-)volatility vector in the presence of jumps. *Journal of Theoretical Probability*, 31(3):1606–1624, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Doring:2016:PIL**

- [DK16] Leif Döring and Andreas E. Kyprianou. Perpetual integrals for Lévy processes. *Journal of Theoretical Probability*, 29(3):1192–1198, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0607-y>.

**Debicki:2018:ERT**

- [DK18] K. Debicki and K. M. Kosiński. An Erdős–Révész type law of the iterated logarithm for order statistics of a stationary Gaussian process. *Journal of Theoretical Probability*, 31(1):579–597, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0710-8.pdf>.

**Durrett:1991:WHR**

- [DKW91] Rick Durrett, Harry Kesten, and Ed Waymire. On weighted heights of random trees. *Journal of Theoretical Probability*, 4(1):223–237, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047004>.

**Derriennic:1994:UEC**

- [DL94] Yves Derriennic and Michael Lin. Uniform ergodic convergence and averaging along Markov chain trajectories. *Journal of Theoretical Probability*, 7(3):483–497, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213565>.

**DelMoral:2000:CEP**

- [DL00] P. Del Moral and M. Ledoux. Convergence of empirical processes for interacting particle systems with applications to nonlinear filtering. *Journal of Theoretical Probability*, 13(1):225–257, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007743111861>.

**Dong:2015:NDF**

- [DLL15] Zhao Dong, Jiange Li, and Wenbo V. Li. A note on distribution-free symmetrization inequalities. *Journal of Theoretical Probability*, 28(3):958–967, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0538-z>.

**de la Peña:1993:ITA**

- [dIP93] Victor H. de la Peña. Inequalities for tails of adapted processes with an application to Wald’s lemma. *Journal of Theoretical Probability*, 6(2):285–302, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047575>.

**Doukhan:2005:FLT**

- [DLSV05] Paul Doukhan, Gabriel Lang, Donatas Surgailis, and Marie-Claude Viano. Functional limit theorem for the empirical process of a class of Bernoulli shifts with long memory. *Journal of Theoretical Probability*, 18(1):161–186, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2593-3>.

**Dawson:2004:SCB**

- [DLZ04] D. A. Dawson, Z. Li, and X. Zhou. Superprocesses with coalescing Brownian spatial motion as large-scale limits. *Journal of Theoretical Probability*, 17(3):673–692, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000040293.67957.e3>.

**Dani:1988:FSM**

- [DM88a] S. G. Dani and M. McCrudden. On the factor sets of measures and local tightness of convolution semigroups over Lie groups. *Journal of Theoretical Probability*, 1(4):357–370, October 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048725>.

**Darling:1988:SFC**

- [DM88b] R. W. R. Darling and Arunava Mukherjea. Stochastic flows on a countable set: Convergence in distribution. *Journal of Theoretical Probability*, 1(2):121–147, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046931>.

**Deheuvels:1991:TEP**

- [DM91] Paul Deheuvels and David M. Mason. A tail empirical process approach to some nonstandard laws of the iterated logarithm. *Journal of Theoretical Probability*, 4(1):53–85, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046994>.

**Davis:1995:EPL**

- [DM95] Burgess Davis and David McDonald. An elementary proof of the local central limit theorem. *Journal of Theoretical Probability*,

8(3):693–701, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218051>.

**Dani:1996:IDP**

- [DM96] S. G. Dani and M. McCrudden. Infinitely divisible probabilities on discrete linear groups. *Journal of Theoretical Probability*, 9(1):215–229, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213741>.

**Dhar:1997:CDP**

- [DM97] S. Dhar and A. Mukherjea. Convergence in distribution of products of I.I.D. nonnegative matrices. *Journal of Theoretical Probability*, 10(2):375–393, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022612516862>.

**Dai:2001:IPM**

- [DM01] Ming Dai and Arunava Mukherjea. Identification of the parameters of a multivariate normal vector by the distribution of the maximum. *Journal of Theoretical Probability*, 14(1):267–298, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007889519309>.

**Doney:2002:SAN**

- [DM02] R. A. Doney and R. A. Maller. Stability and attraction to normality for Lévy processes at zero and at infinity. *Journal of Theoretical Probability*, 15(3):751–792, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016228101053>.

**Doney:2007:ASR**

- [DM07] R. A. Doney and R. A. Maller. Almost sure relative stability of the overshoot of power law boundaries. *Journal of Theoretical Probability*, 20(1):47–63, March 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0040-3>.

**Diaconis:2009:TQS**

- [DM09] Persi Diaconis and Laurent Miclo. On times to quasi-stationarity for birth and death processes. *Journal of Theoretical Probability*, 22(3):558–586, September 2009. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0234-6>.

**Denuit:2013:OFR**

- [DM13] Michel M. Denuit and Mhamed Mesfioui. Ordering functions of random vectors, with application to partial sums. *Journal of Theoretical Probability*, 26(2):474–479, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0402-y>.

**Denuit:2016:MHD**

- [DM16a] Michel M. Denuit and Mhamed Mesfioui. Multivariate higher-degree stochastic increasing convexity. *Journal of Theoretical Probability*, 29(4):1599–1623, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0628-6>.

**Dobric:2016:LBD**

- [DM16b] Vladimir Dobric and Lisa Marano. Lower bounds for the distribution of suprema of Brownian increments and Brownian motion normalized by the corresponding modulus functions. *Journal of Theoretical Probability*, 29(1):1–31, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0570-z>.

**Dellacherie:2009:UTP**

- [DMS09] Claude Dellacherie, Servet Martinez, and Jaime San Martin. Ultrametric and tree potential. *Journal of Theoretical Probability*, 22(2):311–347, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0209-7>.

**Dedecker:2007:WIP**

- [DMV07] Jérôme Dedecker, Florence Merlevède, and Dalibor Volný. On the weak invariance principle for non-adapted sequences under projective criteria. *Journal of Theoretical Probability*, 20(4):971–1004, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0090-1>.



**Dinwoodie:1995:OMM**

- [DN95] I. H. Dinwoodie and Peter Ney. Occupation measures for Markov chains. *Journal of Theoretical Probability*, 8(3):679–691, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218050>.

**Dette:2012:MMR**

- [DN12] Holger Dette and Jan Nagel. Matrix measures, random moments, and Gaussian ensembles. *Journal of Theoretical Probability*, 25(1):25–49, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0370-7>.

**DOvidio:2011:CPR**

- [DO11] Mirko D’Ovidio and Enzo Orsingher. Composition of processes and related partial differential equations. *Journal of Theoretical Probability*, 24(2):342–375, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0284-9>.

**Deheuvels:2013:UBF**

- [DO13] Paul Deheuvels and Sarah Ouadah. Uniform-in-bandwidth functional limit laws. *Journal of Theoretical Probability*, 26(3):697–721, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0376-1>.

**Dobric:1990:DTF**

- [Dob90] V. Dobric. The decomposition theorem for functions satisfying the law of large numbers. *Journal of Theoretical Probability*, 3(4):489–496, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046091>.

**Dobric:1994:WCG**

- [Dob94] Vladimir Dobrić. Weakly compactly generated Banach spaces and the strong law of large numbers. *Journal of Theoretical Probability*, 7(1):129–134, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213363>.

**Dobler:2017:DTO**

- [Döb17] Christian Döbler. Distributional transformations without orthogonality relations. *Journal of Theoretical Probability*, 30(1):85–116, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0646-4>.

**Dong:2008:UIM**

- [Don08] Z. Dong. On the uniqueness of invariant measure of the Burgers equation driven by Lévy processes. *Journal of Theoretical Probability*, 21(2):322–335, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0143-0>.

**Dedecker:2004:CDS**

- [DP04] J. Dedecker and C. Prieur. Coupling for  $\tau$ -dependent sequences and applications. *Journal of Theoretical Probability*, 17(4):861–885, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0578-x>.

**Didier:2012:ESG**

- [DP12] Gustavo Didier and Vlasos Pipiras. Exponents, symmetry groups and classification of operator fractional Brownian motions. *Journal of Theoretical Probability*, 25(2):353–395, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0348-5>.

**Davis:2017:ERW**

- [DP17] Burgess Davis and Jonathon Peterson. Excited random walks with non-nearest neighbor steps. *Journal of Theoretical Probability*, 30(4):1255–1284, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Davydov:2000:MSC**

- [DPR00] Yu. Davydov, V. Paulauskas, and A. Rackauskas. More on  $p$ -stable convex sets in Banach spaces. *Journal of Theoretical Probability*, 13(1):39–64, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007726708227>.

**DelMoral:2011:CSI**

- [DPR11] P. Del Moral, F. Patras, and S. Rubenthaler. Convergence of  $U$ -statistics for interacting particle systems. *Journal of Theoretical Probability*, 24(4):1002–1027, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0355-6>.

**Deheuvels:1993:CST**

- [DR93] Paul Deheuvels and Pál Révész. On the coverage of strassen-type sets by sequences of Wiener processes. *Journal of Theoretical Probability*, 6(3):427–449, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066710>.

**Dani:1998:NTG**

- [DR98] S. G. Dani and C. R. E. Raja. A note on Tortrat groups. *Journal of Theoretical Probability*, 11(2):571–576, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022600326181>.

**Davydov:2009:APDa**

- [DR09a] Yuri Davydov and Vladimir Rotar. On asymptotic proximity of distributions. *Journal of Theoretical Probability*, 22(1):82–98, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0178-2>.

**Davydov:2009:APDb**

- [DR09b] Yuri Davydov and Vladimir Rotar. On asymptotic proximity of distributions. *Journal of Theoretical Probability*, 22(1):99, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-008-0182-6.pdf>.

**Dette:2010:RBM**

- [DR10] Holger Dette and Bettina Reuther. Random block matrices and matrix orthogonal polynomials. *Journal of Theoretical Probability*, 23(2):378–400, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0189-z>.

**Dunau:1988:CTC**

- [DS88] Jean-Louis Dunau and Henri Senateur. A characterization of the type of the Cauchy–Hua measure on real symmetric matrices. *Journal of Theoretical Probability*, 1(3):263–270, July 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01246629>.

**Devroye:1990:RWH**

- [DS90] Luc Devroye and Amine Sbihi. Random walks on highly symmetric graphs. *Journal of Theoretical Probability*, 3(4):497–514, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046092>.

**Durrett:1991:SRR**

- [DS91] Richard Durrett and Jeffrey E. Steif. Some rigorous results for the Greenberg–Hastings model. *Journal of Theoretical Probability*, 4(4):669–690, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259549>.

**Djehiche:1998:LDH**

- [DS98] Boualem Djehiche and Alexander Schied. Large deviations for hierarchical systems of interacting jump processes. *Journal of Theoretical Probability*, 11(1):1–24, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021690707556>.

**Durrett:2000:BMC**

- [DS00] Rick Durrett and Rinaldo B. Schinazi. Boundary modified contact processes. *Journal of Theoretical Probability*, 13(2):575–594, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007881121529>.

**Dobler:2014:QCL**

- [DS14] Christian Döbler and Michael Stolz. A quantitative Central Limit Theorem for linear statistics of random matrix eigenvalues. *Journal of Theoretical Probability*, 27(3):945–953, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-

9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0451-2>.

**Diaconis:1996:NIF**

- [DSC96] P. Diaconis and L. Saloff-Coste. Nash inequalities for finite Markov chains. *Journal of Theoretical Probability*, 9(2):459–510, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214660>.

**daSilva:2018:MSD**

- [dSEE18] José Luís da Silva, Mohamed Erraoui, and El Hassan Essaky. Mixed stochastic differential equations: Existence and uniqueness result. *Journal of Theoretical Probability*, 31(2):1119–1141, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**delTenno:2009:CPD**

- [dT09] Ivan del Tenno. Cut points and diffusions in random environment. *Journal of Theoretical Probability*, 22(4):891–933, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0169-3>.

**Durieu:2014:EPC**

- [DT14] Olivier Durieu and Marco Tusche. An empirical process Central Limit Theorem for multidimensional dependent data. *Journal of Theoretical Probability*, 27(1):249–277, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0450-3>.

**Dette:2017:HDR**

- [DT17] Holger Dette and Dominik Tomecki. Hankel determinants of random moment sequences. *Journal of Theoretical Probability*, 30(4):1539–1564, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Dunker:2000:ESB**

- [Dun00] Thomas Dunker. Estimates for the small ball probabilities of the fractional Brownian sheet. *Journal of Theoretical Probability*, 13(2):357–382, April 2000. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007897525164>. See erratum [Dun01].

**Dunker:2001:EES**

- [Dun01] Thomas Dunker. Erratum: Estimates for the Small Ball Probabilities of the Fractional Brownian Sheet, *J. Theor. Prob.* **13**, 357–382 (2000). *Journal of Theoretical Probability*, 14(2): 607–608, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011184218841>. See [Dun00].

**Durrett:1992:MPS**

- [Dur92] R. Durrett. Multicolor particle systems with large threshold and range. *Journal of Theoretical Probability*, 5(1):127–152, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046781>.

**Durrett:2003:SC**

- [Dur03] Rick Durrett. Shuffling chromosomes. *Journal of Theoretical Probability*, 16(3):725–750, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025676617383>.

**Dereich:2011:HRV**

- [DV11] S. Dereich and C. Vormoor. The high resolution vector quantization problem with Orlicz norm distortion. *Journal of Theoretical Probability*, 24(2):517–544, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0327-2>.

**Dippon:2006:ARM**

- [DW06] Jürgen Dippon and Harro Walk. The averaged Robbins–Monro method for linear problems in a Banach space. *Journal of Theoretical Probability*, 19(1):166–189, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0007-4>.

**Dobric:1995:ATC**

- [DY95] V. Dobrić and J. E. Yukich. Asymptotics for transportation cost in high dimensions. *Journal of Theoretical Probability*, 8

(1):97–118, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213456>.

**Eisenbaum:2001:LTM**

- [EF01] Nathalie Eisenbaum and Antónia Földes. Local times of Markov processes approximated by a generalized iterated Brownian motion. *Journal of Theoretical Probability*, 14(2):559–576, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011176017024>.

**Eichelsbacher:1997:LDP**

- [Eic97] Peter Eichelsbacher. Large deviations for products of empirical probability measures in the  $\tau$ -topology. *Journal of Theoretical Probability*, 10(4):903–920, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022610532538>.

**Einmahl:2007:GSF**

- [Ein07] Uwe Einmahl. A generalization of Strassen’s functional LIL. *Journal of Theoretical Probability*, 20(4):901–915, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0091-0>.

**Eisele:1993:TGG**

- [Eis93] Peter Eisele. Tortrat groups — groups with a nice behavior for sequences of shifted convolution powers. *Journal of Theoretical Probability*, 6(4):671–691, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049170>.

**Ejsmont:2014:CSF**

- [Ejs14] Wiktor Ejsmont. Characterizations of some free random variables by properties of conditional moments of third degree polynomials. *Journal of Theoretical Probability*, 27(3):915–931, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0467-7.pdf>.

**Ercolani:2019:SAH**

- [EJU19] Nicholas M. Ercolani, Sabine Jansen, and Daniel Ueltschi. Singularity analysis for heavy-tailed random variables. *Journal of*

*Theoretical Probability*, 32(1):1–46, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Enriquez:2001:MCG**

- [EK01] Nathanaël Enriquez and Yuri Kifer. Markov chains on graphs and Brownian motion. *Journal of Theoretical Probability*, 14(2):495–510, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011119932045>.

**ElOtmani:2009:RBD**

- [El 09] Mohamed El Otmani. Reflected BSDE driven by a Lévy process. *Journal of Theoretical Probability*, 22(3):601–619, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0229-3>.

**Eichelsbacher:1995:LDP**

- [EL95] Peter Eichelsbacher and Matthias Löwe. A large deviation principle for  $m$ -variate von Mises-statistics and  $U$ -statistics. *Journal of Theoretical Probability*, 8(4):807–824, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410113>.

**Einmahl:1989:DET**

- [EM89] Uwe Einmahl and David M. Mason. Darling–Erdős theorems for martingales. *Journal of Theoretical Probability*, 2(4):437–460, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051877>.

**Einmahl:1992:APE**

- [EM92] Uwe Einmahl and David M. Mason. Approximations to permutation and exchangeable processes. *Journal of Theoretical Probability*, 5(1):101–126, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046780>.

**Einmahl:2000:EPA**

- [EM00] Uwe Einmahl and David M. Mason. An empirical process approach to the uniform consistency of kernel-type function estimators. *Journal of Theoretical Probability*, 13(1):1–37, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-



9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007769924157>.

**Erickson:2005:DIS**

- [EM05] K. B. Erickson and Ross A. Maller. Drift to infinity and the strong law for subordinated random walks and Lévy processes. *Journal of Theoretical Probability*, 18(2):359–375, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3507-8>.

**Evans:2018:PDS**

- [EM18] Steven N. Evans and Ilya Molchanov. Polar decomposition of scale-homogeneous measures with application to Lévy measures of strictly stable laws. *Journal of Theoretical Probability*, 31(3):1303–1321, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Erhard:2017:BPH**

- [EMP17] Dirk Erhard, Julián Martínez, and Julien Poisat. Brownian paths homogeneously distributed in space: Percolation phase transition and uniqueness of the unbounded cluster. *Journal of Theoretical Probability*, 30(3):784–812, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Eyi-Obiang:2017:SPC**

- [EOOM17] Fulgence Eyi-Obiang, Youssef Ouknine, and Octave Moutsinga. On the study of processes of  $\sum(H)$  and  $\sum_s(H)$  classes. *Journal of Theoretical Probability*, 30(1):117–142, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0640-x>.

**Essifi:2015:ERP**

- [EP15a] Rim Essifi and Marc Peigné. Erratum to: Return Probabilities for the Reflected Random Walk on  $\mathbf{N}_0$ . *Journal of Theoretical Probability*, 28(3):1250–1251, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-014-0568-6.pdf>.

**Essifi:2015:RPR**

- [EP15b] Rim Essifi and Marc Peigné. Return probabilities for the reflected random walk on  $\mathbf{N}_0$ . *Journal of Theoretical Probability*,

28(1):231–258, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0490-3>.

**Einmahl:2001:FLI**

- [ER01] John H. J. Einmahl and Andrew Rosalsky. The functional law of the iterated logarithm for the empirical process based on sample means. *Journal of Theoretical Probability*, 14(2):577–597, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011128101094>.

**Eisenbaum:1999:MRV**

- [ES99] Nathalie Eisenbaum and Zhan Shi. Measuring the rarely visited sites of Brownian motion. *Journal of Theoretical Probability*, 12(3):595–613, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021615513008>.

**Eldredge:2014:WRT**

- [ESC14] Nathaniel Eldredge and Laurent Saloff-Coste. Widder’s representation theorem for symmetric local Dirichlet spaces. *Journal of Theoretical Probability*, 27(4):1178–1212, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0484-1>.

**Engländer:2018:TCI**

- [EV18] János Engländer and Stanislav Volkov. Turning a coin over instead of tossing it. *Journal of Theoretical Probability*, 31(2):1097–1118, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0725-1.pdf>.

**Evans:1989:LPL**

- [Eva89] Steven N. Evans. Local properties of Lévy processes on a totally disconnected group. *Journal of Theoretical Probability*, 2(2):209–259, April 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01053411>.

**Evans:1993:LFB**

- [Eva93] Steven N. Evans. Local field Brownian motion. *Journal of Theoretical Probability*, 6(4):817–850, October 1993. CODEN JT-

PREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049177>.

**Fainleib:1998:SVS**

- [Fai98] A. S. Fainleib. On small values of semi-additive functions. *Journal of Theoretical Probability*, 11(3):609–619, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022694312915>.

**Falconer:1989:PRC**

- [Fal89] K. J. Falconer. Projections of random Cantor sets. *Journal of Theoretical Probability*, 2(1):65–70, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048269>.

**Falconer:1994:MSS**

- [Fal94] K. J. Falconer. The multifractal spectrum of statistically self-similar measures. *Journal of Theoretical Probability*, 7(3):681–702, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213576>.

**Falconer:2002:TFL**

- [Fal02] Kenneth J. Falconer. Tangent fields and the local structure of random fields. *Journal of Theoretical Probability*, 15(3):731–750, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016276016983>.

**Fang:2016:MCB**

- [Fan16] Xiao Fang. A multivariate CLT for bounded decomposable random vectors with the best known rate. *Journal of Theoretical Probability*, 29(4):1510–1523, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0619-7>.

**Fan:2017:TCT**

- [Fan17] Yuguang Fan. Tightness and convergence of trimmed Lévy processes to normality at small times. *Journal of Theoretical Probability*, 30(2):675–699, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Fan:2018:EUS**

- [Fan18] Sheng Jun Fan. Existence, uniqueness and stability of  $L^1$  solutions for multidimensional backward stochastic differential equations with generators of one-sided Osgood type. *Journal of Theoretical Probability*, 31(3):1860–1899, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Farahmand:1994:LMR**

- [Far94] K. Farahmand. Local maxima of a random trigonometric polynomial. *Journal of Theoretical Probability*, 7(1):175–185, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213366>.

**Farahmand:2003:EMC**

- [Far03] K. Farahmand. Exceedence measure of classes of algebraic polynomials. *Journal of Theoretical Probability*, 16(2):419–426, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023526828571>.

**Faraud:2011:ESS**

- [Far11] Gabriel Faraud. Estimates on the speedup and slowdown for a diffusion in a drifted Brownian potential. *Journal of Theoretical Probability*, 24(1):194–239, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0251-5>.

**Fazekas:2007:ASF**

- [FC07] István Fazekas and Alexey Chuprunov. An almost sure functional limit theorem for the domain of geometric partial attraction of semistable laws. *Journal of Theoretical Probability*, 20(2):339–353, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0074-1>.

**Ferreiro-Castilla:2012:IAC**

- [FCU12] Albert Ferreiro-Castilla and Frederic Utzet. Inversion of analytic characteristic functions and infinite convolutions of exponential and Laplace densities. *Journal of Theoretical Probability*, 25(1):205–230, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0313-8>.

**Feldman:2004:HTF**

- [Fel04] G. M. Fel'dman. On the Heyde theorem for finite Abelian groups. *Journal of Theoretical Probability*, 17(4):929–941, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0583-0>.

**Feldman:2015:SDT**

- [Fel15] Gennadiy Feldman. On the Skitovich–Darmois theorem for the group of  $p$ -adic numbers. *Journal of Theoretical Probability*, 28(2):539–549, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0525-9>.

**Feng:1996:HLR**

- [Fen96] Jianfeng Feng. The hydrodynamic limit for the reaction diffusion equation — an approach in terms of the GPV method. *Journal of Theoretical Probability*, 9(2):285–299, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214650>.

**Ferreya:1989:WZT**

- [Fer89] Guillermo Ferreyra. A Wong–Zakai-type theorem for certain discontinuous semimartingales. *Journal of Theoretical Probability*, 2(3):313–323, July 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054019>.

**Ferger:1994:ERC**

- [Fer94] Dietmar Ferger. On exact rates of convergence in functional limit theorems for  $U$ -statistic type processes. *Journal of Theoretical Probability*, 7(4):709–723, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214367>.

**Feng:2004:SFE**

- [FF04] De-Jun Feng and Ding Feng. On a statistical framework for estimation from random set observations. *Journal of Theoretical Probability*, 17(1):85–110, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJOTP.0000020476.12997.c2>.

**Feinsilver:1997:DMS**

- [FFS97] Philip Feinsilver, Uwe Franz, and René Schott. Duality and multiplicative stochastic processes on quantum groups. *Journal of Theoretical Probability*, 10(3):795–818, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022618114810>.

**Falconer:1992:GRC**

- [FG92a] K. J. Falconer and G. R. Grimmett. On the geometry of random Cantor sets and fractal percolation. *Journal of Theoretical Probability*, 5(3):465–485, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060430>.

**Fernandez:1992:SCT**

- [FG92b] Begoña Fernández and Luis G. Gorostiza. Stability of a class of transformations of distribution-valued processes and stochastic evolution equations. *Journal of Theoretical Probability*, 5(4):661–678, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058724>.

**Falconer:1994:GRC**

- [FG94] K. J. Falconer and G. R. Grimmett. On the geometry of random Cantor sets and fractal percolation. *Journal of Theoretical Probability*, 7(1):209–210, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213369>.

**Farahmand:1999:CZA**

- [FG99] K. Farahmand and A. Grigorash. Complex zeros of algebraic polynomial with non-zero mean random coefficients. *Journal of Theoretical Probability*, 12(4):1037–1044, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021697221011>.

**Feldman:2000:SDT**

- [FG00] G. M. Fel'dman and P. Graczyk. On the Skitovich–Darmois theorem for compact Abelian groups. *Journal of Theoretical Probability*, 13(3):859–869, July 2000. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007870814570>.

**Faraud:2014:BBD**

- [FG14] Gabriel Faraud and Stéphane Goutte. Bessel bridges decomposition with varying dimension: Applications to finance. *Journal of Theoretical Probability*, 27(4):1375–1403, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0496-x>.

**Friedland:2016:SBE**

- [FGG16] Omer Friedland, Ohad Giladi, and Olivier Guédon. Small ball estimates for quasi-norms. *Journal of Theoretical Probability*, 29(4):1624–1643, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0622-z>.

**Farahmand:1997:ENL**

- [FH97] K. Farahmand and P. Hannigan. The expected number of local maxima of a random algebraic polynomial. *Journal of Theoretical Probability*, 10(4):991–1002, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022618801587>.

**Franz:2015:SAO**

- [FH15] Uwe Franz and Tarek Hamdi. Stochastic analysis for obtuse random walks. *Journal of Theoretical Probability*, 28(2):619–649, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0522-z>.

**Fierro:1990:DAS**

- [Fie90] Raul Fierro. Domains of attraction for semi-martingales taking values in the tempered distributions space. *Journal of Theoretical Probability*, 3(1):31–49, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063327>.

**Fill:1992:SSD**

- [Fil92] James Allen Fill. Strong stationary duality for continuous-time Markov chains. Part I: Theory. *Journal of Theoretical Probability*, 5(1):45–70, January 1992. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046778>.

**Fill:1996:EFM**

- [Fil96] James Allen Fill. An exact formula for the move-to-front rule for self-organizing lists. *Journal of Theoretical Probability*, 9(1):113–160, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213737>.

**Fill:2009:HTF**

- [Fil09a] James Allen Fill. On hitting times and fastest strong stationary times for skip-free and more general chains. *Journal of Theoretical Probability*, 22(3):587–600, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0233-7>.

**Fill:2009:PTD**

- [Fil09b] James Allen Fill. The passage time distribution for a birth-and-death chain: Strong stationary duality gives a first stochastic proof. *Journal of Theoretical Probability*, 22(3):543–557, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0235-5>.

**Fisch:1990:ODC**

- [Fis90] Robert Fisch. The one-dimensional cyclic cellular automaton: A system with deterministic dynamics that emulates an interacting particle system with stochastic dynamics. *Journal of Theoretical Probability*, 3(2):311–338, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045164>.

**Fitzsimmons:1989:TCS**

- [Fit89] P. J. Fitzsimmons. Time changes of symmetric Markov processes and a Feynman–Kac formula. *Journal of Theoretical Probability*, 2(4):487–501, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051880>.

**Fitzsimmons:1999:MPE**

- [Fit99] P. J. Fitzsimmons. Markov processes with equal capacities. *Journal of Theoretical Probability*, 12(1):271–292, January 1999.



CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021713114477>.

**Flandoli:2014:SCW**

- [FIT14] Franco Flandoli, Peter Imkeller, and Ciprian A. Tudor. 2D-stochastic currents over the Wiener sheet. *Journal of Theoretical Probability*, 27(2):552–575, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0453-0>.

**Fleischer:1995:REN**

- [FJ95] I. Fleischer and A. Joffe. Ratio ergodicity for non-homogeneous Markov chains in general state spaces. *Journal of Theoretical Probability*, 8(1):31–37, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213452>.

**Farahmand:2005:APN**

- [FJ05] K. Farahmand and Jay Jahangiri. Algebraic polynomials with non-identical random coefficients. *Journal of Theoretical Probability*, 18(4):827–835, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7527-1>.

**Fan:2012:GCT**

- [FJ12] Sheng-Jun Fan and Long Jiang. A generalized comparison theorem for BSDEs and its applications. *Journal of Theoretical Probability*, 25(1):50–61, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0293-8>.

**Forsstrom:2017:SCR**

- [FJ17] Malin P. Forsström and Johan Jonasson. The spectrum and convergence rates of exclusion and interchange processes on the complete graph. *Journal of Theoretical Probability*, 30(2):639–654, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Fukushima:2014:QLD**

- [FK14] Ryoki Fukushima and Naoki Kubota. Quenched large deviations for multidimensional random walk in random environment with holding times. *Journal of Theoretical Probability*, 27(4):

1140–1166, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0514-z>.

**Forrester:2018:PAE**

- [FK18] Peter J. Forrester and Santosh Kumar. The probability that all eigenvalues are real for products of truncated real orthogonal random matrices. *Journal of Theoretical Probability*, 31(4):2056–2071, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Foss:2018:PLC**

- [FKM18] Sergey Foss, Takis Konstantopoulos, and Thomas Mountford. Power law condition for stability of Poisson hail. *Journal of Theoretical Probability*, 31(2):684–704, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0723-3.pdf>.

**Finkelstein:1994:CLR**

- [FKT94] Mark Finkelstein, Victor M. Kruglov, and Howard G. Tucker. Convergence in law of random sums with non-random centering. *Journal of Theoretical Probability*, 7(3):565–598, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213569>.

**Fleischmann:2006:PCR**

- [FKX06] Klaus Fleischmann, Achim Klenke, and Jie Xiong. Pathwise convergence of a rescaled super-Brownian catalyst reactant process. *Journal of Theoretical Probability*, 19(3):557–588, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0025-2>.

**Foss:2007:DCT**

- [FKZ07] Serguei Foss, Takis Konstantopoulos, and Stan Zachary. Discrete and continuous time modulated random walks with heavy-tailed increments. *Journal of Theoretical Probability*, 20(3):581–612, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0081-2>.

**Friesen:2013:SLM**

- [FL13] Olga Friesen and Matthias Löwe. The semicircle law for matrices with independent diagonals. *Journal of Theoretical Probability*, 26(4):1084–1096, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0383-2>.

**Fill:2014:HTI**

- [FL14] James Allen Fill and Vince Lyzinski. Hitting times and interlacing eigenvalues: A stochastic approach using intertwining. *Journal of Theoretical Probability*, 27(3):954–981, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0457-9>.

**Fill:2016:SSD**

- [FL16] James Allen Fill and Vince Lyzinski. Strong stationary duality for diffusion processes. *Journal of Theoretical Probability*, 29(4):1298–1338, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0612-1>.

**Feldman:2017:CID**

- [FM17] Gennadiy Feldman and Margaryta Myronyuk. On a characterization of idempotent distributions on discrete fields and on the field of  $p$ -adic numbers. *Journal of Theoretical Probability*, 30(2):608–623, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Fonseca-Mora:2018:ECC**

- [FM18] C. A. Fonseca-Mora. Existence of continuous and Càdlàg versions for cylindrical processes in the dual of a nuclear space. *Journal of Theoretical Probability*, 31(2):867–894, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Fleischmann:2011:HIG**

- [FMW11] Klaus Fleischmann, Leonid Mytnik, and Vitali Wachtel. Hölder index at a given point for density states of super- $\alpha$ -stable motion of index  $1 + \beta$ . *Journal of Theoretical Probability*, 24(1):66–92, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0334-3>.

**Funk:2015:STT**

- [FNN15] Jacob Funk, Mihai Nica, and Michael Noyes. Stabilization time for a type of evolution on binary strings. *Journal of Theoretical Probability*, 28(3):848–865, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0515-y>.

**Franz:1999:PRP**

- [FNS99] Uwe Franz, Daniel Neuenschwander, and René Schott. Phase retrieval for probability distributions on quantum groups and braided groups. *Journal of Theoretical Probability*, 12(2):585–594, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021646631915>.

**Földes:2003:AMH**

- [Föl03] Antónia Földes. About the measure of heavily visited points of the Brownian motion. *Journal of Theoretical Probability*, 16(1):21–45, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022270202817>.

**Frick:2010:RRW**

- [FP10] Sarah Bailey Frick and Karl Petersen. Reinforced random walks and adic transformations. *Journal of Theoretical Probability*, 23(3):920–943, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0282-y>.

**Franke:2007:FNC**

- [Fra07] Brice Franke. A functional non-Central Limit Theorem for jump-diffusions with periodic coefficients driven by stable Lévy-noise. *Journal of Theoretical Probability*, 20(4):1087–1100, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0099-5>.

**Flandoli:2018:IDC**

- [FRZ18] Franco Flandoli, Francesco Russo, and Giovanni Zanco. Infinite-dimensional calculus under weak spatial regularity of the processes. *Journal of Theoretical Probability*, 31(2):789–826, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230

(electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0724-2.pdf>.

**Feinsilver:1992:ASL**

- [FS92] P. Feinsilver and R. Schott. Appell systems on Lie groups. *Journal of Theoretical Probability*, 5(2):251–281, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046735>.

**Fuchs:2013:SRM**

- [FS13] Florian Fuchs and Robert Stelzer. Spectral representation of multivariate regularly varying Lévy and CARMA processes. *Journal of Theoretical Probability*, 26(2):410–436, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0369-0>.

**Fulman:2008:CRR**

- [Ful08] Jason Fulman. Convergence rates of random walk on irreducible representations of finite groups. *Journal of Theoretical Probability*, 21(1):193–211, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0102-1>.

**Fushiya:2010:WCT**

- [Fus10] Hirotaka Fushiya. Weak convergence theorem of a nonnegative random walk to sticky reflected Brownian motion. *Journal of Theoretical Probability*, 23(4):1157–1181, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0244-4>.

**Fleischmann:2005:MSC**

- [FV05] Klaus Fleischmann and Vladimir A. Vatutin. Multi-scale clustering for a non-Markovian spatial branching process. *Journal of Theoretical Probability*, 18(4):719–755, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7524-4>.

**Falconer:2009:MMO**

- [FV09] K. J. Falconer and J. Lévy Véhel. Multifractional, multistable, and other processes with prescribed local form. *Journal of Theoretical Probability*, 22(2):375–401, June 2009. CODEN JTPREO.

ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0147-9>.

**Fang:2018:LMD**

- [FWS18] Lulu Fang, Min Wu, and Lei Shang. Large and moderate deviation principles for Engel continued fractions. *Journal of Theoretical Probability*, 31(1):294–318, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Fitzsimmons:2008:TCA**

- [FY08] Patrick J. Fitzsimmons and Kouji Yano. Time change approach to generalized excursion measures, and its application to limit theorems. *Journal of Theoretical Probability*, 21(1):246–265, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0108-8>.

**Fang:2001:LDB**

- [FZ01] Shizan Fang and Tusheng Zhang. Large deviations for the Brownian motion on loop groups. *Journal of Theoretical Probability*, 14(2):463–483, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011115831136>.

**Gabrielyan:2011:ACS**

- [Gab11] S. S. Gabrielyan. Absolute continuity and singularity of two probability measures on a filtered space. *Journal of Theoretical Probability*, 24(3):595–614, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0359-2>.

**Ganihodzhaev:1991:SPG**

- [Gan91] N. N. Ganihodzhaev. On stochastic processes generated by quadric operators. *Journal of Theoretical Probability*, 4(4):639–653, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259547>.

**Gao:2003:MDL**

- [Gao03] Fuqing Gao. Moderate deviations and large deviations for kernel density estimators. *Journal of Theoretical Probability*, 16(2):401–418, April 2003. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023574711733>.

**Garcia:2004:ECP**

- [Gar04] J. Garcia. An extension of the contraction principle. *Journal of Theoretical Probability*, 17(2):403–434, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020701.20424.d8>.

**Garcia:2008:LDP**

- [Gar08] Jorge Garcia. A large deviation principle for stochastic integrals. *Journal of Theoretical Probability*, 21(2):476–501, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0136-4>.

**Gaasemyr:2006:SIM**

- [Gås06] Jørund Gåsemyr. The spectrum of the independent Metropolis–Hastings algorithm. *Journal of Theoretical Probability*, 19(1):152–165, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0009-2>.

**Gaunt:2016:RCN**

- [Gau16] Robert E. Gaunt. Rates of convergence in normal approximation under moment conditions via new bounds on solutions of the Stein equation. *Journal of Theoretical Probability*, 29(1):231–247, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0562-z>.

**Ghosal:1998:CCM**

- [GC98] Subhashis Ghosal and Tapas K. Chandra. Complete convergence of martingale arrays. *Journal of Theoretical Probability*, 11(3):621–631, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022646429754>.

**Geiss:2001:CPV**

- [Gei01] Stefan Geiss. Contraction principles for vector valued martingales with respect to random variables having exponential tail with exponent  $2 < \alpha < \infty$ . *Journal of Theoretical Probability*,

14(1):39–59, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007864813858>.

**Gerl:1988:RWG**

- [Ger88] Peter Gerl. Random walks on graphs with a strong isoperimetric property. *Journal of Theoretical Probability*, 1(2):171–187, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046933>.

**Gerhard:1992:PSD**

- [Ger92] W. D. Gerhard. The probabilistic solution of the Dirichlet problem for  $\frac{1}{2}\Delta + \langle a, \nabla \rangle + b$  with singular coefficients. *Journal of Theoretical Probability*, 5(3):503–520, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060432>.

**Gonzalez-Guillen:2018:EDB**

- [GGPV18] C. E. González-Guillén, C. Palazuelos, and I. Villanueva. Euclidean distance between Haar orthogonal and Gaussian matrices. *Journal of Theoretical Probability*, 31(1):93–118, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Gregory:1995:GATa**

- [GH95a] John Gregory and H. R. Hughes. A generalized approximation theory for quadratic forms: Application to randomized spline type Sturm–Liouville problems. *Journal of Theoretical Probability*, 8(3):703–715, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218052>.

**Gregory:1995:GATb**

- [GH95b] John Gregory and H. R. Hughes. A generalized approximation theory for quadratic forms II: Application to randomized spline type focal/conjugate point problems. *Journal of Theoretical Probability*, 8(4):963–971, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410119>.

**Gramma:2006:AEP**

- [GH06] I. G. Grama and E. Haeusler. An asymptotic expansion for probabilities of moderate deviations for multivariate martingales.



*Journal of Theoretical Probability*, 19(1):1–44, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0001-x>.

**Gong:2018:LBG**

- [GHL18] Ruoting Gong, Christian Houdré, and Jüri Lember. Lower bounds on the generalized central moments of the optimal alignments score of random sequences. *Journal of Theoretical Probability*, 31(2):643–683, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Gao:2004:ESB**

- [GHLT04] F. Gao, J. Hannig, T.-Y. Lee, and F. Torcaso. Exact  $L^2$  small balls of Gaussian processes. *Journal of Theoretical Probability*, 17(2):503–520, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020705.28185.4c>.

**Giraud:2017:HWI**

- [Gir17] Davide Giraud. Holderian weak invariance principle for stationary mixing sequences. *Journal of Theoretical Probability*, 30(1):196–211, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0633-9>.

**Gittenberger:2003:NSS**

- [Git03] Bernhard Gittenberger. A note on “State Spaces of the Snake and Its Tour-Convergence of the Discrete Snake” by J.-F. Marckert and A. Mokkadem. *Journal of Theoretical Probability*, 16(4):1063–1067, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000012006.91251.e8>. See [MM03].

**Goodman:1988:RCI**

- [GK88] V. Goodman and J. Kuelbs. Rates of convergence for increments of Brownian motion. *Journal of Theoretical Probability*, 1(1):27–63, January 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01076287>.

**Goodman:1991:RCS**

- [GK91] Victor Goodman and J. Kuelbs. Rates of clustering in Strassen's LIL for Brownian motion. *Journal of Theoretical Probability*, 4(2):285–309, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258738>.

**Grigorescu:2002:BMF**

- [GK02] Ilie Grigorescu and Min Kang. Brownian motion on the figure eight. *Journal of Theoretical Probability*, 15(3):817–844, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016232201962>.

**Grigorescu:2003:PCI**

- [GK03] Ilie Grigorescu and Min Kang. Path collapse for an inhomogeneous random walk. *Journal of Theoretical Probability*, 16(1):147–159, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022282505543>.

**Ger:2000:CLC**

- [GKM00] Roman Ger, Michael Keane, and Jolanta K. Misiewicz. On convolutions and linear combinations of pseudo-isotropic distributions. *Journal of Theoretical Probability*, 13(4):977–995, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007809907072>.

**Gaines:2014:NRP**

- [GKR14] G. Gaines, K. Kaphle, and F. Ruymgaart. A note on random perturbations of a multiple eigenvalue of a Hermitian operator. *Journal of Theoretical Probability*, 27(4):1112–1123, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0482-3>.

**Gun:2015:MAM**

- [GKS15] Onur Gün, Wolfgang König, and Ozren Sekulović. Moment asymptotics for multitype branching random walks in random environment. *Journal of Theoretical Probability*, 28(4):1726–1742, December 2015. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0551-2>.

**Gatzouras:1994:SSA**

- [GL94] Dimitrios Gatzouras and Steven P. Lalley. Statistically self-affine sets: Hausdorff and box dimensions. *Journal of Theoretical Probability*, 7(2):437–468, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214277>.

**Gorn:1999:CLC**

- [GL99] Natalia Gorn and Mikhail Lifshits. Chung’s law and the Csáki function. *Journal of Theoretical Probability*, 12(2):399–420, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021678111442>.

**Gao:2006:LLC**

- [GL06] Fuchang Gao and Wenbo V. Li. Logarithmic level comparison for small deviation probabilities. *Journal of Theoretical Probability*, 19(3):535–556, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0026-1>.

**Gao:2007:LLCa**

- [GL07a] Fuchang Gao and Wenbo V. Li. Logarithmic level comparison for small deviation probabilities. *Journal of Theoretical Probability*, 20(1):1–23, March 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0027-0>.

**Gao:2007:LLCb**

- [GL07b] Fuchang Gao and Wenbo V. Li. Logarithmic level comparison for small deviation probabilities. *Journal of Theoretical Probability*, 20(4):1101, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0116-8>.

**Graczyk:2005:HGS**

- [GLM05] P. Graczyk, G. Letac, and H. Massam. The hyperoctahedral group, symmetric group representations and the moments of the real Wishart distribution. *Journal of Theoretical Probability*, 18(1):1–42, January 2005. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0579-9>.

**Glover:1991:SGM**

- [Glo91] Joseph Glover. Symmetry groups of Markov processes and the diagonal principle. *Journal of Theoretical Probability*, 4(2):417–440, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258746>.

**Glowacki:2013:CSC**

- [Glo13] Pawel Glowacki. Convergence of semigroups of complex measures on a Lie group. *Journal of Theoretical Probability*, 26(1):58–71, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-011-0385-0.pdf>.

**Graf:2003:FQS**

- [GLP03] Siegfried Graf, Harald Luschgy, and Gilles Pagès. Functional quantization and small ball probabilities for Gaussian processes. *Journal of Theoretical Probability*, 16(4):1047–1062, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000012005.32667.9d>.

**Gouet:2007:CMR**

- [GLS07] Raúl Gouet, F. Javier López, and Gerardo Sanz. A characteristic martingale related to the counting process of records. *Journal of Theoretical Probability*, 20(3):443–455, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0065-2>.

**Gluck:1999:FHT**

- [Glu99] David Gluck. First hitting times for some random walks on finite groups. *Journal of Theoretical Probability*, 12(3):739–755, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021679932572>.

**Gabriel:1991:RPS**

- [GM91a] J. P. Gabriel and P. Milasevic. A remark on probability spaces. *Journal of Theoretical Probability*, 4(1):191–195, January 1991.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047001>.

**Gong:1991:SPI**

- [GM91b] J. Gong and A. Mukherjea. Solution of a problem on the identification of parameters by the distribution of the maximum random variable: a multivariate normal case. *Journal of Theoretical Probability*, 4(4):783–790, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259555>.

**Gine:1998:LSN**

- [GM98] Evarist Giné and David M. Mason. On the LIL for self-normalized sums of IID random variables. *Journal of Theoretical Probability*, 11(2):351–370, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022675620729>.

**Gine:2007:LIL**

- [GM07] Evarist Giné and David M. Mason. Laws of the iterated logarithm for the local  $U$ -statistic process. *Journal of Theoretical Probability*, 20(3):457–485, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0067-0>.

**Gilch:2011:RWD**

- [GM11] Lorenz A. Gilch and Sebastian Müller. Random walks on directed covers of graphs. *Journal of Theoretical Probability*, 24(1):118–149, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0256-0>.

**Gloter:2018:BSB**

- [GM18] Arnaud Gloter and Miguel Martinez. Bouncing skew Brownian motions. *Journal of Theoretical Probability*, 31(1):319–363, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Gut:2016:MSP**

- [GML16] Allan Gut and Anders Martin-Löf. A maxtrimmed St. Petersburg game. *Journal of Theoretical Probability*, 29(1):277–291,

March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0563-y>.

**Gantert:2010:SBR**

- [GMPV10] Nina Gantert, Sebastian Müller, Serguei Popov, and Marina Vachkovskaia. Survival of branching random walks in random environment. *Journal of Theoretical Probability*, 23(4):1002–1014, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0227-5>.

**Gaither:2017:VSD**

- [GMW17] Jeffrey Gaither, Hosam Mahmoud, and Mark Daniel Ward. On the variety of shapes in digital trees. *Journal of Theoretical Probability*, 30(4):1225–1254, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Gong:2012:HTD**

- [GMZ12] Yu Gong, Yong-Hua Mao, and Chi Zhang. Hitting time distributions for denumerable birth and death processes. *Journal of Theoretical Probability*, 25(4):950–980, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0436-1>.

**Gotze:2017:AAS**

- [GNU17] F. Götze, A. Naumov, and V. Ulyanov. Asymptotic analysis of symmetric functions. *Journal of Theoretical Probability*, 30(3):876–897, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Godefroy:2004:MBP**

- [God04] Laurent Godefroy. Martin boundary of polynomial random walks on the  $d$ -dimensional lattice of nonnegative integers. *Journal of Theoretical Probability*, 17(1):111–129, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJOTP.0000020477.86897.82>.

**Goldstein:1988:MNF**

- [Gol88] Larry Goldstein. Minimizing noisy functionals in Hilbert space: An extension of the Kiefer–Wolfowitz procedure. *Journal of*

*Theoretical Probability*, 1(2):189–204, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046934>.

**Graversen:1998:OSM**

- [GP98] S. E. Graversen and G. Peskir. Optimal stopping and maximal inequalities for linear diffusions. *Journal of Theoretical Probability*, 11(1):259–277, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021659328029>.

**Guillotín-Plantard:2001:DRW**

- [GP01] N. Guillotin-Plantard. Dynamic  $Z_d$ -random walks in a random scenery: A strong law of large numbers. *Journal of Theoretical Probability*, 14(1):241–260, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007885418401>.

**Guillotín-Plantard:2011:LTR**

- [GP11] Nadine Guillotin-Plantard. On the local time of random walks associated with Gegenbauer polynomials. *Journal of Theoretical Probability*, 24(4):1157–1169, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0297-4>.

**Gibson:2015:RDW**

- [GP15] Lee R. Gibson and Melanie Pivarski. The rate of decay of the Wiener sausage in local Dirichlet space. *Journal of Theoretical Probability*, 28(4):1253–1270, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0553-0>.

**Guillotín-Plantard:2006:DRW**

- [GPS06] Nadine Guillotin-Plantard and René Schott. Dynamic random walks on Heisenberg groups. *Journal of Theoretical Probability*, 19(2):377–395, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0021-6>.

**Guo:2015:MMT**

- [GPT15] Hongxin Guo, Robert Philipowski, and Anton Thalmaier. Martingales on manifolds with time-dependent connection. *Jour-*

*nal of Theoretical Probability*, 28(3):1038–1062, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0536-6>.

**Glover:1988:NMP**

- [GR88a] Joseph Glover and Murali Rao. Nonsymmetric Markov processes and hypothesis (h). *Journal of Theoretical Probability*, 1(4):371–380, October 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048726>.

**Glover:1988:SMP**

- [GR88b] Joseph Glover and Murali Rao. Symmetrizations of Markov processes. *Journal of Theoretical Probability*, 1(3):305–325, July 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01246632>.

**Gangopadhyay:1997:SFA**

- [GR97] Sreela Gangopadhyay and B. V. Rao. Some finitely additive probability: Random walks. *Journal of Theoretical Probability*, 10(3):643–657, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022649627106>.

**Gangopadhyay:1998:SPN**

- [GR98] Sreela Gangopadhyay and B. V. Rao. Strategic purely nonatomic random walks. *Journal of Theoretical Probability*, 11(2):409–415, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022631805708>.

**Goldstein:2005:DTO**

- [GR05] Larry Goldstein and Gesine Reinert. Distributional transformations, orthogonal polynomials, and Stein characterizations. *Journal of Theoretical Probability*, 18(1):237–260, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2602-6>.

**Goldstein:2007:FBI**

- [GR07] Larry Goldstein and Yosef Rinott. Functional BKR inequalities, and their duals, with applications. *Journal of Theoretical*



*Probability*, 20(2):275–293, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0068-z>.

**Gamboa:2010:CMR**

- [GR10] F. Gamboa and A. Rouault. Canonical moments and random spectral measures. *Journal of Theoretical Probability*, 23(4):1015–1038, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0239-1>. See erratum [GR17].

**Gamboa:2017:ECM**

- [GR17] F. Gamboa and A. Rouault. Erratum to: Canonical Moments and Random Spectral Measures. *Journal of Theoretical Probability*, 30(2):701–702, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <https://link.springer.com/content/pdf/10.1007/s10959-015-0653-5.pdf>. See [GR10].

**Graczyk:1994:CTS**

- [Gra94] Piotr Graczyk. Cramér theorem on symmetric spaces of non-compact type. *Journal of Theoretical Probability*, 7(3):609–613, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213571>.

**Graczyk:1999:FTS**

- [Gra99] Piotr Graczyk. Factorization theorems on symmetric spaces of noncompact type. *Journal of Theoretical Probability*, 12(2):375–383, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021674010533>.

**Graham:2012:SVD**

- [Gra12] B. T. Graham. Sublinear variance for directed last-passage percolation. *Journal of Theoretical Probability*, 25(3):687–702, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0315-6>.

**Grabchak:2015:ILM**

- [Gra15] Michael Grabchak. Inversions of Lévy measures and the relation between long and short time behavior of Lévy processes.

*Journal of Theoretical Probability*, 28(1):184–197, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0476-6>.

**Grill:1992:ERC**

- [Gri92a] Karl Grill. Exact rate of convergence in Strassen’s law of the iterated logarithm. *Journal of Theoretical Probability*, 5(1):197–204, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046785>.

**Grimmett:1992:WCU**

- [Gri92b] Geoffrey Grimmett. Weak convergence using higher-order cumulants. *Journal of Theoretical Probability*, 5(4):767–773, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058728>.

**Griffin:1997:NRS**

- [Gri97] P. S. Griffin. A note on random sums with nonrandom centering. *Journal of Theoretical Probability*, 10(2):333–348, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022608415953>.

**Griffin:2010:PEB**

- [Gri10] Philip S. Griffin. Pruitt’s estimates in Banach space. *Journal of Theoretical Probability*, 23(4):1092–1109, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0250-6>.

**Grundmann:2014:MFC**

- [Gru14] Waldemar Grundmann. Moment functions and Central Limit Theorem for Jacobi hypergroups on  $[0, \infty[$ . *Journal of Theoretical Probability*, 27(1):278–300, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0465-9>.

**Getoor:1994:LTR**

- [GS94] R. K. Getoor and M. J. Sharpe. Local times on rays for a class of planar Lévy processes. *Journal of Theoretical Probability*, 7

(4):799–811, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214373>.

**Goswami:1995:TSP**

- [GS95] A. Goswami and Arindam Sengupta. Time-space polynomial martingales generated by a discrete-time martingale. *Journal of Theoretical Probability*, 8(2):417–432, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212886>.

**Gruet:1996:OTB**

- [GS96] J.-C. Gruet and Z. Shi. The occupation time of Brownian motion in a ball. *Journal of Theoretical Probability*, 9(2):429–445, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214658>.

**Gut:2010:CSR**

- [GS10] Allan Gut and Ulrich Stadtmüller. Cesàro summation for random fields. *Journal of Theoretical Probability*, 23(3):715–728, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0223-9>.

**Gut:2011:LRF**

- [GS11] Allan Gut and Ulrich Stadtmüller. On the LSL for random fields. *Journal of Theoretical Probability*, 24(2):422–449, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0265-z>.

**Giraitis:2001:FNC**

- [GT01] Liudas Giraitis and Murad S. Taqqu. Functional non-central and Central Limit Theorems for bivariate Appell polynomials. *Journal of Theoretical Probability*, 14(2):393–426, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011111730227>.

**Gallardo:2002:RTS**

- [GT02a] Léonard Gallardo and Khalifa Trimèche. Renewal theorems for singular differential operators. *Journal of Theoretical Probability*, 15(1):161–205, January 2002. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A:3A1013895502747>.

**Gotze:2002:ADQ**

- [GT02b] F. Götze and A. Tikhomirov. Asymptotic distribution of quadratic forms and applications. *Journal of Theoretical Probability*, 15(2):423–475, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A:3A1014867011101>.

**Gotze:2005:AEN**

- [GT05] F. Götze and A. N. Tikhomirov. Asymptotic expansions in non-central limit theorems for quadratic forms. *Journal of Theoretical Probability*, 18(4):757–811, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7525-3>.

**Geluk:2009:ATP**

- [GT09] Jaap Geluk and Qihe Tang. Asymptotic tail probabilities of sums of dependent subexponential random variables. *Journal of Theoretical Probability*, 22(4):871–882, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0159-5>.

**Gim:2018:RCG**

- [GT18] Minjung Gim and Gerald Trutnau. Recurrence criteria for generalized Dirichlet forms. *Journal of Theoretical Probability*, 31(4):2129–2166, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Guerbaz:2009:MCL**

- [Gue09] Raby Guerbaz. On moduli of continuity for local times of fractional stable processes. *Journal of Theoretical Probability*, 22(4):934–954, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0214-x>.

**Gut:2004:EKF**

- [Gut04] A. Gut. An extension of the Kolmogorov–Feller weak law of large numbers with an application to the St. Petersburg game. *Journal of Theoretical Probability*, 17(3):769–779, July 2004.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040299.15416.0c>.

**Grothaus:2018:SFP**

- [GV18] Martin Grothaus and Robert Voßhall. Strong Feller property of sticky reflected distorted Brownian motion. *Journal of Theoretical Probability*, 31(2):827–852, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Gordin:2002:ASC**

- [GW02] Mikhail Gordin and Michel Weber. On the almost sure Central Limit Theorem for a class of  $Z^d$ -actions. *Journal of Theoretical Probability*, 15(2):477–501, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1015014927939>.

**Gine:1996:ILD**

- [GZ96] Evarist Giné and Cun-Hui Zhang. On integrability in the LIL for degenerate  $U$ -statistics. *Journal of Theoretical Probability*, 9(2):385–412, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214656>.

**Gotze:1998:ERD**

- [GZ98] F. Götze and A. Yu. Zaitsev. Estimates for the rapid decay of concentration functions of  $n$ -fold convolutions. *Journal of Theoretical Probability*, 11(3):715–731, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022654631571>.

**Hajri:2019:CSI**

- [HA19] Hatem Hajri and Marc Arnaudon. On a coupling of solutions to the interface stochastic differential equation on a star graph. *Journal of Theoretical Probability*, 32(1):90–105, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Haas:2007:FPI**

- [Haa07] Bénédicte Haas. Fragmentation processes with an initial mass converging to infinity. *Journal of Theoretical Probability*, 20(4):721–758, December 2007. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0120-z>.

**Haggstrom:2013:TBB**

- [Häg13] Olle Häggström. Two badly behaved percolation processes on a nonunimodular graph. *Journal of Theoretical Probability*, 26(4):1165–1180, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0397-9>.

**Hamana:2001:AMG**

- [Ham01] Yuji Hamana. Asymptotics of the moment generating function for the range of random walks. *Journal of Theoretical Probability*, 14(1):189–197, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007829300654>.

**Handjani:1997:STC**

- [Han97] Shirin J. Handjani. Survival of threshold contact processes. *Journal of Theoretical Probability*, 10(3):737–746, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022609912993>.

**Handjani:2003:IVM**

- [Han03] Shirin J. Handjani. Inhomogeneous voter models in one dimension. *Journal of Theoretical Probability*, 16(2):325–338, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023562309007>.

**Han:2018:EIS**

- [Han18] Fang Han. An exponential inequality for  $U$ -statistics under mixing conditions. *Journal of Theoretical Probability*, 31(1):556–578, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Harris:2001:NPT**

- [Har01] Matthew Harris. Nontrivial phase transition in a continuum mirror model. *Journal of Theoretical Probability*, 14(2):299–317, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011185511572>.

**Hassenforder:1988:EKT**

- [Has88] Claudie Hassenforder. An extension of Knight's theorem on Cauchy distribution. *Journal of Theoretical Probability*, 1(2): 205–209, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046935>.

**Hashorva:2005:ABM**

- [Has05] Enkelejd Hashorva. Asymptotics and bounds for multivariate Gaussian tails. *Journal of Theoretical Probability*, 18(1):79–97, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2577-3>.

**Hashorva:2010:BNC**

- [Has10] Enkelejd Hashorva. Boundary non-crossings of Brownian pillow. *Journal of Theoretical Probability*, 23(1):193–208, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0191-5>.

**Hasebe:2012:ACF**

- [Has12] Takahiro Hasebe. Analytic continuations of Fourier and Stieltjes transforms and generalized moments of probability measures. *Journal of Theoretical Probability*, 25(3):756–770, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0344-9>.

**He:2011:RLV**

- [He11] Hui He. Rescaled Lotka–Volterra models converge to superstable processes. *Journal of Theoretical Probability*, 24(3):688–728, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0273-z>.

**He:2017:CGW**

- [He17] Xin He. Conditioning Galton–Watson trees on large maximal outdegree. *Journal of Theoretical Probability*, 30(3):842–851, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Heck:1996:PRA**

- [Hec96] Matthias Heck. A perturbation result for the asymptotic behavior of matrix powers. *Journal of Theoretical Probability*, 9(3):647–658, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214080>.

**Heck:1999:PLD**

- [Hec99] Matthias K. Heck. Principles of large deviations for the empirical processes of the Ornstein–Uhlenbeck process. *Journal of Theoretical Probability*, 12(1):147–179, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021700811752>.

**Heinkel:1990:IDL**

- [Hei90] Bernard Heinkel. An infinite-dimensional law of large numbers in Cesaro’s sense. *Journal of Theoretical Probability*, 3(4):533–546, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046094>.

**Heinrich:1996:ZOL**

- [Hei96] P. Heinrich. Zero–one laws for polynomials in Gaussian random variables: A simple proof. *Journal of Theoretical Probability*, 9(4):1019–1027, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214262>.

**Heinich:2006:MPB**

- [Hei06] Henri Heinich. The Monge problem in Banach spaces. *Journal of Theoretical Probability*, 19(2):509–534, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0017-2>.

**Herriger:2013:CRS**

- [Her13] Philip Herriger. Countable random sets: Uniqueness in law and constructiveness. *Journal of Theoretical Probability*, 26(3):781–802, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0432-5>.



**Hennion:2008:SLP**

- [HH08] H. Hennion and L. Hervé. Stable laws and products of positive random matrices. *Journal of Theoretical Probability*, 21(4): 966–981, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0153-y>.

**Harremoës:2009:CMC**

- [HH09] Peter Harremoës and Klaus Kähler Holst. Convergence of Markov chains in information divergence. *Journal of Theoretical Probability*, 22(1):186–202, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0133-7>.

**Hechner:2010:MZL**

- [HH10] Florian Hechner and Bernard Heinkel. The Marcinkiewicz–Zygmund LLN in Banach spaces: A generalized martingale approach. *Journal of Theoretical Probability*, 23(2):509–522, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0212-z>.

**Hahn:1989:OSL**

- [HHV89] Marjorie G. Hahn, William N. Hudson, and Jerry A. Veeh. Operator stable laws: Series representations and domains of normal attraction. *Journal of Theoretical Probability*, 2(1):3–35, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048266>.

**Hildebrand:2001:RLR**

- [Hil01] Martin Hildebrand. Random lazy random walks on arbitrary finite groups. *Journal of Theoretical Probability*, 14(4):1019–1034, October 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1012529020690>.

**Hirth:2003:ERO**

- [Hir03] Ulrich Hirth. Exchangeable random ordered trees by positive definite functions. *Journal of Theoretical Probability*, 16(2):339–344, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023514425845>.

**Howe:1989:AMP**

- [HJ89] Eric C. Howe and Charles R. Johnson. Aggregation of Markov processes: Axiomatization. *Journal of Theoretical Probability*, 2(2):201–208, April 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01053410>.

**Handjani:1996:RCS**

- [HJ96a] Shirin Handjani and Douglas Jungreis. Rate of convergence for shuffling cards by transpositions. *Journal of Theoretical Probability*, 9(4):983–993, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214260>.

**Hofmann:1996:SAS**

- [HJ96b] Karl H. Hofmann and Zbigniew J. Jurek. Some analytical semi-groups occurring in probability theory. *Journal of Theoretical Probability*, 9(3):745–763, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214085>.

**Hoffmann-Jorgensen:1999:AL**

- [HJ99] J. Hoffmann-Jørgensen. The arcsine law. *Journal of Theoretical Probability*, 12(1):131–145, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021748727681>.

**Hambly:2002:AOD**

- [HJ02] B. M. Hambly and O. D. Jones. Asymptotically one-dimensional diffusion on the Sierpiński gasket and multi-type branching processes with varying environment. *Journal of Theoretical Probability*, 15(2):285–322, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1014858709284>.

**Hoffmann-Jorgensen:2007:SDR**

- [HJKPS07] Jørgen Hoffmann-Jørgensen, Abram M. Kagan, Loren D. Pitt, and Lawrence A. Shepp. Strong decomposition of random variables. *Journal of Theoretical Probability*, 20(2):211–220, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0061-6>.

**Hoffmann-Jorgensen:2016:KTL**

- [HJMLX16] Jørgen Hoffmann-Jørgensen, Yu Miao, Xiao Chun Li, and Shou Fang Xu. Kolmogorov type law of the logarithm for arrays. *Journal of Theoretical Probability*, 29(1):32–47, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0574-8>.

**Hoffmann-Jorgensen:1997:LLN**

- [HJST97] J. Hoffmann-Jørgensen, K-L. Su, and R. L. Taylor. The law of large numbers and the Ito–Nisio theorem for vector valued random fields. *Journal of Theoretical Probability*, 10(1):145–183, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022650616646>.

**Houdre:1995:VIF**

- [HK95] Christian Houdré and Abram Kagan. Variance inequalities for functions of Gaussian variables. *Journal of Theoretical Probability*, 8(1):23–30, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213451>.

**Hahn:1998:OUL**

- [HK98] Marjorie G. Hahn and Michael J. Klass. Optimal upper and lower bounds for the upper tails of compound Poisson processes. *Journal of Theoretical Probability*, 11(2):535–559, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022696125272>.

**Hafouta:2016:NLL**

- [HK16] Yeor Hafouta and Yuri Kifer. A nonconventional local limit theorem. *Journal of Theoretical Probability*, 29(4):1524–1553, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0625-9>.

**Hayashi:2013:LHC**

- [HKHY13] Masafumi Hayashi, Arturo Kohatsu-Higa, and Gô Yûki. Local Hölder continuity property of the densities of solutions of SDEs with singular coefficients. *Journal of Theoretical Probability*, 26(4):1117–1134, December 2013. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0430-7>.

**Hahn:2012:SDT**

- [HKU12] Marjorie Hahn, Kei Kobayashi, and Sabir Umarov. SDEs driven by a time-changed Lévy process and their associated time-fractional order pseudo-differential equations. *Journal of Theoretical Probability*, 25(1):262–279, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0289-4>.

**Hahn:1990:ADM**

- [HKW90] Marjorie G. Hahn, Jim Kuelbs, and Daniel C. Weiner. The asymptotic distribution of magnitude-Winsorized sums via self-normalization. *Journal of Theoretical Probability*, 3(1):137–168, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063331>.

**Hochstattler:2016:SLM**

- [HKW16] Winfried Hochstättler, Werner Kirsch, and Simone Warzel. Semicircle law for a matrix ensemble with dependent entries. *Journal of Theoretical Probability*, 29(3):1047–1068, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0602-3>.

**Hassairi:2001:REF**

- [HL01] A. Hassairi and S. Lajmi. Riesz exponential families on symmetric cones. *Journal of Theoretical Probability*, 14(4):927–948, October 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1012592618872>.

**Heicklen:2003:CIS**

- [HL03] Deborah Heicklen and Russell Lyons. Change intolerance in spanning forests. *Journal of Theoretical Probability*, 16(1):47–58, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022222319655>.

**Hassairi:2004:CRE**

- [HL04] A. Hassairi and S. Lajmi. Classification of Riesz exponential families on a symmetric cone by invariance properties. *Journal of Theoretical Probability*, 17(3):521–539, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJOTP.0000040287.87081.ba>.

**Hu:2014:IUE**

- [HL14] Mingshang Hu and Xiaojuan Li. Independence under the  $G$ -expectation framework. *Journal of Theoretical Probability*, 27(3):1011–1020, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0471-y>.

**He:2018:CSB**

- [HLX18] Hui He, Zenghu Li, and Wei Xu. Continuous-state branching processes in Lévy random environments. *Journal of Theoretical Probability*, 31(4):1952–1974, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Hassairi:2008:CRP**

- [HLZ08] A. Hassairi, S. Lajmi, and R. Zine. A characterization of the Riesz probability distribution. *Journal of Theoretical Probability*, 21(4):773–790, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0142-1>.

**He:2013:ITT**

- [HLZ13] Hui He, Zenghu Li, and Xiaowen Zhou. An integral test on time-dependent local extinction for super-coalescing Brownian motion with Lebesgue initial measure. *Journal of Theoretical Probability*, 26(1):31–45, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0372-5>.

**Hognas:1995:MRW**

- [HM95] Göran Högnäs and Arunava Mukherjea. A mixed random walk on nonnegative matrices: A law of large numbers. *Journal of Theoretical Probability*, 8(4):973–990, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410120>.

**Hognas:2003:MHG**

- [HM03] Göran Högnäs and Arunava Mukherjea. Maximal homomorphic group image and convergence of convolution sequences on a semigroup. *Journal of Theoretical Probability*, 16(4):847–854, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000011996.44195.2b>.

**Hammond:2005:DEE**

- [HM05] Christopher Hammond and Steven J. Miller. Distribution of eigenvalues for the ensemble of real symmetric Toeplitz matrices. *Journal of Theoretical Probability*, 18(3):537–566, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3518-5>.

**Herbin:2006:SIF**

- [HM06] Erick Herbin and Ely Merzbach. A set-indexed fractional Brownian motion. *Journal of Theoretical Probability*, 19(2):337–364, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0019-0>.

**Hildebrand:2008:GRV**

- [HM08] Martin Hildebrand and Joseph McCollum. Generating random vectors in  $(Z/pZ)^d$  via an affine random process. *Journal of Theoretical Probability*, 21(4):802–811, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0135-5>.

**Herbin:2009:SSS**

- [HM09] Erick Herbin and Ely Merzbach. Stationarity and self-similarity characterization of the set-indexed fractional Brownian motion. *Journal of Theoretical Probability*, 22(4):1010–1029, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0180-8>.

**Huillet:2016:MDC**

- [HM16] Thierry Huillet and Servet Martínez. On Möbius duality and coarse-graining. *Journal of Theoretical Probability*, 29(1):143–179, March 2016. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0569-5>.

**Hirscher:2018:SMC**

- [HM18] Timo Hirscher and Anders Martinsson. Segregating Markov chains. *Journal of Theoretical Probability*, 31(3):1512–1538, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0743-7.pdf>.

**Hu:2004:LDV**

- [HN04] Y. Hu and H. Nyrhinen. Large deviations view points for heavy-tailed random walks. *Journal of Theoretical Probability*, 17(3):761–768, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040298.43712.e8>.

**Hu:2005:SPA**

- [HN05] Y. Hu and D. Nualart. Some processes associated with fractional Bessel processes. *Journal of Theoretical Probability*, 18(2):377–397, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3508-7>.

**Harnett:2015:SRF**

- [HN15] Daniel Harnett and David Nualart. On Simpson’s rule and fractional Brownian motion with  $H = 1/10$ . *Journal of Theoretical Probability*, 28(4):1651–1688, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0552-1>.

**Hu:2014:VDS**

- [HNS14] Yaozhong Hu, David Nualart, and Jian Song. The  $\frac{4}{3}$ -variation of the derivative of the self-intersection Brownian local time and related processes. *Journal of Theoretical Probability*, 27(3):789–825, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0469-5>.

**Ho:1995:LIL**

- [Ho95] Hwai-Chung Ho. The law of the iterated logarithm for non-instantaneous filters of strongly dependent Gaussian sequences.

*Journal of Theoretical Probability*, 8(2):347–360, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212883>.

**Hochberg:1996:CSP**

- [HO96] Kenneth J. Hochberg and Enzo Orsingher. Composition of stochastic processes governed by higher-order parabolic and hyperbolic equations. *Journal of Theoretical Probability*, 9(2):511–532, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214661>.

**Hong:2003:LDS**

- [Hon03] Wenming Hong. Large deviations for the super-Brownian motion with super-Brownian immigration. *Journal of Theoretical Probability*, 16(4):899–922, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000011999.03918.f7>.

**Hora:1992:QIM**

- [Hor92] Akihito Hora. Quasi-invariant measures on the infinite product of SU (2). *Journal of Theoretical Probability*, 5(1):71–100, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046779>.

**Hormann:2007:CBA**

- [Hör07] Siegfried Hörmann. Critical behavior in almost sure central limit theory. *Journal of Theoretical Probability*, 20(3):613–636, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0080-3>.

**Harel:1994:LIL**

- [HP94] Michel Harel and Madan L. Puri. Law of the iterated logarithm for perturbed empirical distribution functions evaluated at a random point for nonstationary random variables. *Journal of Theoretical Probability*, 7(4):831–855, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214375>.



**Heyer:1997:CNT**

- [HP97] H. Heyer and G. Pap. Convergence of noncommutative triangular arrays of probability measures on a Lie group. *Journal of Theoretical Probability*, 10(4):1003–1052, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022670818425>.

**Herve:2013:RSP**

- [HP13] Loïc Hervé and Françoise Pène. On the recurrence set of planar Markov random walks. *Journal of Theoretical Probability*, 26(1):169–197, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0414-7>.

**Hu:1995:LIL**

- [HPLVS95] Y. Hu, D. Pierre-Loti-Viaud, and Z. Shi. Laws of the iterated logarithm for iterated Wiener processes. *Journal of Theoretical Probability*, 8(2):303–319, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212881>.

**Hirth:2000:ERO**

- [HR00] Ulrich Hirth and Paul Ressel. Exchangeable random orders and almost uniform distributions. *Journal of Theoretical Probability*, 13(3):609–634, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007805925957>.

**Heida:2018:LDP**

- [HR18] Martin Heida and Matthias Röger. Large deviation principle for a stochastic Allen–Cahn equation. *Journal of Theoretical Probability*, 31(1):364–401, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Hazod:1988:ALG**

- [HS88] W. Hazod and E. Siebert. Automorphisms on a Lie group contracting modulo a compact subgroup and applications to semistable convolution semigroups. *Journal of Theoretical Probability*, 1(2):211–225, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046936>.

**Ho:1991:MTL**

- [HS91] Hwai-Chung Ho and Tze-Chien Sun. A mixture-type limit theorem for nonlinear functions of Gaussian sequences. *Journal of Theoretical Probability*, 4(2):407–415, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258745>.

**Harenbrock:1992:OSS**

- [HS92a] Marion Harenbrock and Norbert Schmitz. Optional sampling of submartingales with scanned index sets. *Journal of Theoretical Probability*, 5(2):309–326, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046737>.

**Hwang:1992:SPM**

- [HS92b] Chii-Ruey Hwang and Shuenn-Jyi Sheu. Singular perturbed Markov chains and exact behaviors of simulated annealing processes. *Journal of Theoretical Probability*, 5(2):223–249, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046734>.

**Hazod:1993:DPA**

- [HS93] W. Hazod and H. P. Scheffler. The domains of partial attraction of probabilities on groups and on vector spaces. *Journal of Theoretical Probability*, 6(1):175–186, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046774>.

**Hanin:1998:DSN**

- [HS98a] Leonid G. Hanin and Bertram M. Schreiber. Discrete spectrum of nonstationary stochastic processes on groups. *Journal of Theoretical Probability*, 11(4):1111–1133, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022625117616>.

**Hu:1998:LTS**

- [HS98b] Yueyun Hu and Zhan Shi. The local time of simple random walk in random environment. *Journal of Theoretical Probability*, 11(3):765–793, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022658732480>.

**Hsu:1997:SLG**

- [Hsu97] Elton P. Hsu. Stochastic local Gauss–Bonnet–Chern theorem. *Journal of Theoretical Probability*, 10(4):819–834, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022691430720>.

**Hoehner:2018:SAD**

- [HSW18] Steven D. Hoehner, Carsten Schütt, and Elisabeth M. Werner. The surface area deviation of the Euclidean ball and a polytope. *Journal of Theoretical Probability*, 31(1):244–267, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Hu:2013:SDS**

- [HT13] Yaozhong Hu and Samy Tindel. Smooth density for some nilpotent rough differential equations. *Journal of Theoretical Probability*, 26(3):722–749, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0388-x>.

**Hasebe:2016:UFS**

- [HT16] Takahiro Hasebe and Steen Thorbjørnsen. Unimodality of the freely selfdecomposable probability laws. *Journal of Theoretical Probability*, 29(3):922–940, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0595-y>.

**Hu:1997:IWC**

- [Hu97] Yaozhong Hu. Itô-Wiener chaos expansion with exact residual and correlation, variance inequalities. *Journal of Theoretical Probability*, 10(4):835–848, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022654314791>.

**Hu:1999:HPM**

- [Hu99] Yueyun Hu. Hausdorff and packing measures of the level sets of iterated Brownian motion. *Journal of Theoretical Probability*, 12(2):313–346, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021669809625>.

**Hu:2015:ASL**

- [Hu15] Yueyun Hu. The almost sure limits of the minimal position and the additive martingale in a branching random walk. *Journal of Theoretical Probability*, 28(2):467–487, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0494-z>.

**Hu:2017:LTS**

- [Hu17] Yueyun Hu. Local times of subdiffusive biased walks on trees. *Journal of Theoretical Probability*, 30(2):529–550, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Huang:2014:ERM**

- [Hua14] Xueping Huang. Escape rate of Markov chains on infinite graphs. *Journal of Theoretical Probability*, 27(2):634–682, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0456-x>.

**Hueter:2000:RFT**

- [Hue00] Irene Hueter. Recovering a family of two-dimensional Gaussian variables from the minimum process. *Journal of Theoretical Probability*, 13(4):939–950, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007822806163>.

**Hujo:2006:ARE**

- [Huj06] Mika Hujo. Is the approximation rate for European pay-offs in the Black–Scholes model always  $1/\sqrt{n}$ . *Journal of Theoretical Probability*, 19(1):190–203, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0008-3>.

**Hahn:1992:ABS**

- [HW92] Marjorie G. Hahn and Daniel C. Weiner. Asymptotic behavior of self-normalized trimmed sums: Nonnormal limits II. *Journal of Theoretical Probability*, 5(1):169–196, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046784>.

**Hong:2007:QCS**

- [HZ07] Wenming Hong and Ofer Zeitouni. A quenched CLT for super-Brownian motion with random immigration. *Journal of Theoretical Probability*, 20(4):807–820, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0079-9>.

**Huang:2019:MSH**

- [HZ19] Xing Huang and Shao-Qin Zhang. Mild solutions and Harnack inequality for functional stochastic partial differential equations with Dini drift. *Journal of Theoretical Probability*, 32(1):303–329, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Iltis:1995:SAL**

- [Ilt95] Michael Iltis. Sharp asymptotics of large deviations in  $R^d$ . *Journal of Theoretical Probability*, 8(3):501–522, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218041>.

**Ivanoff:1996:MCS**

- [IM96] B. Gail Ivanoff and Ely Merzbach. A martingale characterization of the set-indexed Brownian motion. *Journal of Theoretical Probability*, 9(4):903–913, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214256>.

**Inahama:2010:STL**

- [Ina10] Yuzuru Inahama. A stochastic Taylor-like expansion in the rough path theory. *Journal of Theoretical Probability*, 23(3):671–714, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0287-6>.

**Ignatiouk-Robert:2008:MBK**

- [IR08] Irina Ignatiouk-Robert. Martin boundary of a killed random walk on a half-space. *Journal of Theoretical Probability*, 21(1):35–68, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0100-3>.

**Sato:2013:IID**

- [iS13] Ken iti Sato. Inversions of infinitely divisible distributions and conjugates of stochastic integral mappings. *Journal of Theoretical Probability*, 26(4):901–931, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0420-9>.

**Ibragimov:2001:EEM**

- [ISC01] R. Ibragimov, Sh. Sharakhmetov, and A. Cecen. Exact estimates for moments of random bilinear forms. *Journal of Theoretical Probability*, 14(1):21–37, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007812829787>.

**Ishak:1992:RTB**

- [Ish92] S. Ishak. Remarks on a theorem of Burkholder and Gundy. *Journal of Theoretical Probability*, 5(1):153–158, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046782>.

**Isozaki:2009:FIA**

- [Iso09] Yasuki Isozaki. Fluctuation identities applied to the hitting time of a half-line in the plane. *Journal of Theoretical Probability*, 22(1):57–81, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0192-4>.

**Sato:2013:WDI**

- [iSU13] Ken iti Sato and Yohei Ueda. Weak drifts of infinitely divisible distributions and their applications. *Journal of Theoretical Probability*, 26(3):885–898, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0419-2>.

**Imkeller:1999:CDE**

- [IW99] Peter Imkeller and Ferenc Weisz. Critical dimensions for the existence of self-intersection local times of the  $n$ -parameter Brownian motion in  $R^d$ . *Journal of Theoretical Probability*, 12(3):721–737, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021627815734>.

**Janssen:1990:DBK**

- [Jan90] Arnold Janssen. The distance between the Kac process and the Wiener process with applications to generalized telegraph equations. *Journal of Theoretical Probability*, 3(2):349–360, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045166>.

**Jankunas:1999:LAN**

- [Jan99] Andrius Jankunas. Local asymptotic normality for linear homogeneous difference equations with non-Gaussian noise. *Journal of Theoretical Probability*, 12(3):675–697, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021623714825>.

**Jasiulis:2010:LPR**

- [Jas10] Barbara H. Jasiulis. Limit property for regular and weak generalized convolution. *Journal of Theoretical Probability*, 23(1):315–327, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0238-2>.

**Jaworski:1997:CAL**

- [Jaw97] Wojciech Jaworski. Contractive automorphisms of locally compact groups and the concentration function problem. *Journal of Theoretical Probability*, 10(4):967–989, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022666717516>.

**Jaworski:2004:EMP**

- [Jaw04] W. Jaworski. Ergodic and mixing probability measures on [SIN] groups. *Journal of Theoretical Probability*, 17(3):741–759, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040297.84097.57>.

**Jaworski:2007:DCP**

- [Jaw07] Wojciech Jaworski. Dissipation of convolution powers in a metric group. *Journal of Theoretical Probability*, 20(3):487–503, September 2007. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0072-3>.

**Jegaraj:2011:STA**

- [Jeg11] Terence Jegaraj. Small time asymptotics for stochastic evolution equations. *Journal of Theoretical Probability*, 24(3):756–788, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0336-1>.

**Jasiulis-Goldyn:2011:UKG**

- [JGM11] B. H. Jasiulis-Goldyn and J. K. Misiewicz. On the uniqueness of the Kendall generalized convolution. *Journal of Theoretical Probability*, 24(3):746–755, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0279-6>.

**Jiang:2003:CLT**

- [JH03] Xinxin Jiang and Marjorie G. Hahn. Central limit theorems for exchangeable random variables when limits are scale mixtures of normals. *Journal of Theoretical Probability*, 16(3):543–571, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025612330587>. See erratum [JH12].

**Jiang:2012:ECL**

- [JH12] Xinxin Jiang and Marjorie G. Hahn. Erratum to: Central Limit Theorems for exchangeable random variables when limits are scale mixtures of normals. *Journal of Theoretical Probability*, 25(1):310–311, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0405-8.pdf>. See [JH03].

**Jiang:1999:SLI**

- [Jia99] Jiming Jiang. Some laws of the iterated logarithm for two parameter martingales. *Journal of Theoretical Probability*, 12(1):49–74, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021740425864>.

**Jiang:2010:EHI**

- [Jia10] Tiefeng Jiang. The entries of Haar-invariant matrices from the classical compact groups. *Journal of Theoretical Probability*,



23(4):1227–1243, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0241-7>.

**Jin:2017:BMS**

- [Jin17] Peng Jin. Brownian motion with singular time-dependent drift. *Journal of Theoretical Probability*, 30(4):1499–1538, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Jirak:2017:WIP**

- [Jir17] Moritz Jirak. On weak invariance principles for partial sums. *Journal of Theoretical Probability*, 30(3):703–728, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Jiang:2017:DBD**

- [JK17] Jianping Jiang and Tom Kennedy. The difference between a discrete and continuous harmonic measure. *Journal of Theoretical Probability*, 30(4):1424–1444, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Jing:2008:SLT**

- [JL08] Bing-Yi Jing and Han-Ying Liang. Strong limit theorems for weighted sums of negatively associated random variables. *Journal of Theoretical Probability*, 21(4):890–909, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0128-4>.

**Jiang:2015:ARB**

- [JL15] Tiefeng Jiang and Danning Li. Approximation of rectangular beta-Laguerre ensembles and large deviations. *Journal of Theoretical Probability*, 28(3):804–847, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0519-7>.

**Janson:2005:CDS**

- [JM05] Svante Janson and Jean-François Marckert. Convergence of discrete snakes. *Journal of Theoretical Probability*, 18(3):615–645, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7252-9>.

**Jarczyk:2009:WGS**

- [JM09] W. Jarczyk and J. K. Misiewicz. On weak generalized stability and  $(c, d)$ -pseudostable random variables via functional equations. *Journal of Theoretical Probability*, 22(2):482–505, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0195-1>.

**Jung:2015:HCO**

- [JM15] Paul Jung and Greg Markowsky. Hölder continuity and occupation-time formulas for fBm self-intersection local time and its derivative. *Journal of Theoretical Probability*, 28(1):299–312, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0474-8>.

**Jackson:2012:DEH**

- [JMP12] Steven Jackson, Steven J. Miller, and Thuy Pham. Distribution of eigenvalues of highly palindromic Toeplitz matrices. *Journal of Theoretical Probability*, 25(2):464–495, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0311-x>.

**Joffe:2004:SPB**

- [JMPP04] Anatole Joffe, Éric Marchand, François Perron, and Paul Popadiuk. On sums of products of Bernoulli variables and random permutations. *Journal of Theoretical Probability*, 17(1):285–292, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020485.34082.8c>.

**Jurek:1999:SLI**

- [JN99] Zbigniew J. Jurek and Daniel Neuenschwander.  $s$ -stable laws in insurance and finance and generalization to nilpotent Lie groups. *Journal of Theoretical Probability*, 12(4):1089–1107, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021653405990>.

**Jiang:2000:MLD**

- [JO00] Tiefeng Jiang and George L. O'Brien. The metric of large deviation convergence. *Journal of Theoretical Probability*, 13

(3):805–824, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007814729591>.

**Johnson:1989:SVK**

- [Joh89] Dudley Paul Johnson. Some variations on Kac’s formula for Brownian motion. *Journal of Theoretical Probability*, 2(4): 433–436, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051876>.

**Jolis:2006:MST**

- [Jol06] Maria Jolis. On a multiple Stratonovich-type integral for some Gaussian processes. *Journal of Theoretical Probability*, 19(1): 121–133, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0006-5>.

**Jonasson:1998:PRO**

- [Jon98] Johan Jonasson. On positive random objects. *Journal of Theoretical Probability*, 11(1):81–125, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021694808465>.

**Jacod:1993:RWC**

- [JP93] Jean Jacod and Philip Protter. A remark on the weak convergence of processes in the Skorohod topology. *Journal of Theoretical Probability*, 6(3):463–472, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066712>.

**Jiang:2017:SRL**

- [JQ17] Tiefeng Jiang and Yongcheng Qi. Spectral radii of large non-Hermitian random matrices. *Journal of Theoretical Probability*, 30(1):326–364, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0634-8>.

**Jiang:2019:EDE**

- [JQ19] Tiefeng Jiang and Yongcheng Qi. Empirical distributions of eigenvalues of product ensembles. *Journal of Theoretical Probability*, 32(1):353–394, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Jonasson:1999:APT**

- [JS99] Johan Jonasson and Jeffrey E. Steif. Amenability and phase transition in the Ising model. *Journal of Theoretical Probability*, 12(2):549–559, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021690414168>.

**Johnson:2000:ECC**

- [JS00] Oliver Johnson and Yurii Suhov. Entropy and convergence on compact groups. *Journal of Theoretical Probability*, 13(3):843–857, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007818830500>.

**Juhász:1990:CVN**

- [Juh90] Ferenc Juhász. On the characteristic values of non-symmetric block random matrices. *Journal of Theoretical Probability*, 3(2):199–205, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045158>.

**Jung:2005:CVC**

- [Jun05] Paul Jung. The critical value of the contact process with added and removed edges. *Journal of Theoretical Probability*, 18(4):949–955, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7536-0>.

**Jung:2014:RTI**

- [Jun14] Paul Jung. Random-time isotropic fractional stable fields. *Journal of Theoretical Probability*, 27(2):618–633, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0433-4>.

**Jurczak:2015:UEB**

- [Jur15] Kamil Jurczak. A universal expectation bound on empirical projections of deformed random matrices. *Journal of Theoretical Probability*, 28(2):650–666, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0517-9>.

**Jurczak:2018:WCE**

- [Jur18] Kamil Jurczak. Weak convergence of the empirical spectral distribution of high-dimensional band sample covariance matrices. *Journal of Theoretical Probability*, 31(3):1273–1302, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Jolis:2007:CLR**

- [JV07] Maria Jolis and Noèlia Viles. Continuity in law with respect to the Hurst parameter of the local time of the fractional Brownian motion. *Journal of Theoretical Probability*, 20(2):133–152, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0054-5>.

**Jarai:2014:MCS**

- [JW14] Antal A. Járai and Nicolás Werning. Minimal configurations and sandpile measures. *Journal of Theoretical Probability*, 27(1):153–167, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0446-z>.

**Jing:2015:CTM**

- [JWZ15] Bing-Yi Jing, Qiyang Wang, and Wang Zhou. Cramér-type moderate deviation for studentized compound Poisson sum. *Journal of Theoretical Probability*, 28(4):1556–1570, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0542-3>.

**Jimenez:2002:ASD**

- [JY02] R. Jiménez and J. E. Yukich. Asymptotics for statistical distances based on Voronoi tessellations. *Journal of Theoretical Probability*, 15(2):503–541, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1014819112010>.

**Kabluchko:2012:LLS**

- [Kab12] Zakhar Kabluchko. Limit laws for sums of independent random products: the lattice case. *Journal of Theoretical Probability*, 25(2):424–437, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0296-5>.

**Kallenberg:1990:ERM**

- [Kal90] Olav Kallenberg. Exchangeable random measures in the plane. *Journal of Theoretical Probability*, 3(1):81–136, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063330>.

**Kalpazidou:1991:CDG**

- [Kal91] S. Kalpazidou. Circulation distribution on groups. *Journal of Theoretical Probability*, 4(3):475–483, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210320>.

**Kallenberg:1992:SRA**

- [Kal92a] Olav Kallenberg. Symmetries on random arrays and set-indexed processes. *Journal of Theoretical Probability*, 5(4):727–765, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058727>.

**Kalpazidou:1992:CPC**

- [Kal92b] S. Kalpazidou. Circuit processes and the corresponding one-parameter semigroup of weight operators. *Journal of Theoretical Probability*, 5(1):205–216, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046786>.

**Kallenberg:1999:MSE**

- [Kal99] Olav Kallenberg. Multivariate sampling and the estimation problem for exchangeable arrays. *Journal of Theoretical Probability*, 12(3):859–883, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021692202530>.

**Kallenberg:2002:EPP**

- [Kal02] Olav Kallenberg. Ergodic properties of Palm and spacing measures. *Journal of Theoretical Probability*, 15(1):77–96, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013889222507>.

**Kallenberg:2011:IPC**

- [Kal11] Olav Kallenberg. Iterated Palm conditioning and some Slivnyak-type theorems for Cox and cluster processes. *Journal of Theoretical Probability*, 24(3):875–893, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0295-6>.

**Kallenberg:2012:STU**

- [Kal12] Olav Kallenberg. Schoenberg’s theorem and unitarily invariant random arrays. *Journal of Theoretical Probability*, 25(4):1013–1039, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0332-5>.

**Kargin:2007:BEF**

- [Kar07] Vladislav Kargin. Berry–Esséen for free random variables. *Journal of Theoretical Probability*, 20(2):381–395, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0097-7>.

**Kargin:2011:FSD**

- [Kar11] Vladislav Kargin. On free stochastic differential equations. *Journal of Theoretical Probability*, 24(3):821–848, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0341-z>.

**Karouf:2019:RDR**

- [Kar19] Monia Karouf. Reflected and doubly reflected backward stochastic differential equations with time-delayed generators. *Journal of Theoretical Probability*, 32(1):216–248, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kawai:2013:LAN**

- [Kaw13] Reiichiro Kawai. Local asymptotic normality property for Ornstein–Uhlenbeck processes with jumps under discrete sampling. *Journal of Theoretical Probability*, 26(4):932–967, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0455-y>.

**Kuczek:1991:LDR**

- [KC91] Thomas Kuczek and Keith N. Crank. A large-deviation result for regenerative processes. *Journal of Theoretical Probability*, 4(3):551–561, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210324>.

**Kevei:2009:MLC**

- [KC09] Péter Kevei and Sándor Csörgő. Merging of linear combinations to semistable laws. *Journal of Theoretical Probability*, 22(3):772–790, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0138-2>.

**Kasparaviciute:2017:AED**

- [KD17] Aurelija Kasparaviciute and Dovile Deltuviene. Asymptotic expansion for the distribution density function of the compound Poisson process in large deviations. *Journal of Theoretical Probability*, 30(4):1655–1676, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kemp:2017:HKE**

- [Kem17] Todd Kemp. Heat kernel empirical laws on  $U_N$  and  $GL_N$ . *Journal of Theoretical Probability*, 30(2):397–451, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kesten:1995:BRW**

- [Kes95] Harry Kesten. Branching random walk with a critical branching part. *Journal of Theoretical Probability*, 8(4):921–962, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410118>.

**Key:1990:LBM**

- [Key90] Eric S. Key. Lower bounds for the maximal Lyapunov exponent. *Journal of Theoretical Probability*, 3(3):477–488, July 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01061263>.

**Key:1992:RN**

- [Key92] Eric S. Key. Rare numbers. *Journal of Theoretical Probability*, 5(2):375–389, April 1992. CODEN JTPREO. ISSN 0894-9840



(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046742>.

**Key:1996:DRN**

- [Key96] Eric S. Key. Divergence rates for the number of rare numbers. *Journal of Theoretical Probability*, 9(2):413–428, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214657>.

**Key:2005:NRI**

- [Key05] Eric S. Key. On the number of records in an iid discrete sequence. *Journal of Theoretical Probability*, 18(1):99–107, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2578-2>.

**Key:2007:NRI**

- [Key07] Eric S. Key. On the number of records in an iid discrete sequence. *Journal of Theoretical Probability*, 20(3):695–696, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0053-6>.

**Khan:2009:VDS**

- [Kha09] Rasul A. Khan.  $L_p$ -version of the Dubins–Savage inequality and some exponential inequalities. *Journal of Theoretical Probability*, 22(2):348–364, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0206-2>.

**Khanchi:2012:AMA**

- [Kha12] Aziz Khanchi. Asymptotics of Markov additive chains on a half-plane: A ratio limit theorem. *Journal of Theoretical Probability*, 25(1):62–76, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0384-1>.

**Kohatsu-Higa:2001:ABD**

- [KHM CSS01] A. Kohatsu-Higa, D. Márquez-Carreras, and M. Sanz-Solé. Asymptotic behavior of the density in a parabolic SPDE. *Journal of Theoretical Probability*, 14(2):427–462, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (elec-

tronic). URL <http://link.springer.com/article/10.1023/A%3A1011163714298>.

**Kiesel:1998:SLS**

- [Kie98] Rüdiger Kiesel. Strong laws and summability for  $\phi$ -mixing sequences of random variables. *Journal of Theoretical Probability*, 11(1):209–224, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021655227120>.

**Kifer:2013:NIP**

- [Kif13] Yuri Kifer. A nonconventional invariance principle for random fields. *Journal of Theoretical Probability*, 26(2):489–513, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0473-9>.

**Kim:2008:TPS**

- [Kim08] Kyeong-Hun Kim.  $L_p$ -theory of parabolic SPDEs degenerating on the boundary of  $C^1$  domains. *Journal of Theoretical Probability*, 21(1):169–192, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0098-6>.

**Kim:2009:TSP**

- [Kim09] Kyeong-Hun Kim. An  $L_p$ -theory of stochastic PDEs of divergence form on Lipschitz domains. *Journal of Theoretical Probability*, 22(1):220–238, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0170-x>. See erratum [Kim17].

**Kim:2014:WSS**

- [Kim14] Kyeong-Hun Kim. A weighted Sobolev space theory of parabolic stochastic PDEs on non-smooth domains. *Journal of Theoretical Probability*, 27(1):107–136, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0459-7>.

**Kim:2017:ETS**

- [Kim17] Kyeong-Hun Kim. Erratum to: An  $L_p$ -theory of Stochastic PDEs of Divergence Form on Lipschitz Domains. *Journal*

of *Theoretical Probability*, 30(1):395–396, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-015-0637-5.pdf>. See [Kim09].

**Kinateder:1995:CMP**

- [Kin95] Kimberly K. J. Kinateder. Corner Markov processes. *Journal of Theoretical Probability*, 8(3):539–547, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218043>.

**Kinateder:2000:SMP**

- [Kin00] Kimberly K. J. Kinateder. Strong Markov properties for Markov random fields. *Journal of Theoretical Probability*, 13(4):1101–1114, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007822209798>.

**Kalikow:1994:CVS**

- [KK94] Steven Kalikow and Jonathan L. King. A countably-valued sleeping stockbroker process. *Journal of Theoretical Probability*, 7(4):703–708, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214366>.

**Kim:2008:CCM**

- [KK08] Tae-Sung Kim and Mi-Hwa Ko. On the complete convergence of moving average process with Banach space valued random elements. *Journal of Theoretical Probability*, 21(2):431–436, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0118-6>.

**Konstantinides:2017:DHT**

- [KK17] Dimitrios G. Konstantinides and Christos E. Kountzakis. Distributions with heavy tails in Orlicz spaces. *Journal of Theoretical Probability*, 30(4):1726–1762, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kirsch:2018:SLG**

- [KK18] Werner Kirsch and Thomas Kriecherbauer. Semicircle law for generalized Curie–Weiss matrix ensembles at subcritical temperature. *Journal of Theoretical Probability*, 31(4):2446–2458,

December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Ko:2009:NAS**

- [KKH09] Mi-Hwa Ko, Tae-Sung Kim, and Kwang-Hee Han. A note on the almost sure convergence for dependent random variables in a Hilbert space. *Journal of Theoretical Probability*, 22(2):506–513, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0144-z>.

**Kologlu:2013:LSM**

- [KKM13] Murat Kologlu, Gene S. Kopp, and Steven J. Miller. The limiting spectral measure for ensembles of symmetric block circulant matrices. *Journal of Theoretical Probability*, 26(4):1020–1060, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0391-2>.

**Kaimanovich:2004:BHF**

- [KKR04] V. A. Kaimanovich, Y. Kifer, and B.-Z. Rubshtein. Boundaries and harmonic functions for random walks with random transition probabilities. *Journal of Theoretical Probability*, 17(3):605–646, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040291.80182.65>.

**Katori:2004:DDK**

- [KKST04] Makoto Katori, Norio Konno, Aidan Sudbury, and Hideki Tanemura. Dualities for the Domany–Kinzel model. *Journal of Theoretical Probability*, 17(1):131–144, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020478.24536.26>.

**Kuelbs:1993:SBE**

- [KL93] James Kuelbs and Wenbo V. Li. Small ball estimates for Brownian motion and the Brownian sheet. *Journal of Theoretical Probability*, 6(3):547–577, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066717>.

**Khoshnevisan:1996:UMC**

- [KL96] Davar Khoshnevisan and Thomas M. Lewis. The uniform modulus of continuity of iterated Brownian motion. *Journal of Theoretical Probability*, 9(2):317–333, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214652>.

**Kuelbs:1998:CLS**

- [KL98] J. Kuelbs and M. Ledoux. On convex limit sets and Brownian motion. *Journal of Theoretical Probability*, 11(2):461–492, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022640007525>.

**Kratz:2001:CLT**

- [KL01] Marie F. Kratz and José R. León. Central limit theorems for level functionals of stationary Gaussian processes and fields. *Journal of Theoretical Probability*, 14(3):639–672, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017588905727>.

**Kuelbs:2002:FLS**

- [KL02] J. Kuelbs and W. V. Li. A functional LIL and some weighted occupation measure results for fractional Brownian motion. *Journal of Theoretical Probability*, 15(4):1007–1030, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020696922183>.

**Kuelbs:2005:FLS**

- [KL05] James Kuelbs and Wenbo Li. A functional LIL for stochastic integrals and the Lévy area process. *Journal of Theoretical Probability*, 18(2):261–290, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-003-2604-9>.

**Koo:2007:RCM**

- [KL07] Yooyoung Koo and Sungchul Lee. Rates of convergence of means of Euclidean functionals. *Journal of Theoretical Probability*, 20(4):821–841, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0089-7>.

**Kulikov:2008:DGM**

- [KL08] Vladimir N. Kulikov and Hendrik P. Lopuhaä. Distribution of global measures of deviation between the empirical distribution function and its concave majorant. *Journal of Theoretical Probability*, 21(2):356–377, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-007-0103-0.pdf>.

**Kharroubi:2014:PEF**

- [KL14] Idris Kharroubi and Thomas Lim. Progressive enlargement of filtrations and backward stochastic differential equations with jumps. *Journal of Theoretical Probability*, 27(3):683–724, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0428-1>.

**Kabluchko:2017:LEA**

- [KL17] Zakhar Kabluchko and Mikhail Lifshits. Least energy approximation for processes with stationary increments. *Journal of Theoretical Probability*, 30(1):268–296, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0642-8>.

**Kley:2013:KLI**

- [Kle13] Oliver Kley. Kuelbs–Li inequalities and metric entropy of convex hulls. *Journal of Theoretical Probability*, 26(3):649–665, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0408-5>.

**Kleiber:2014:GLD**

- [Kle14] Christian Kleiber. The generalized lognormal distribution and the Stieltjes moment problem. *Journal of Theoretical Probability*, 27(4):1167–1177, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0477-0>.

**Klimsiak:2013:TDF**

- [Kli13] Tomasz Klimsiak. On time-dependent functionals of diffusions corresponding to divergence form operators. *Journal*

of *Theoretical Probability*, 26(2):437–473, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-011-0381-4.pdf>.

**Kim:2004:LIL**

- [KLL04] Younghoon Kim, Sungchul Lee, and Zhengyan Lin. The law of the iterated logarithm for the total length of the nearest neighbor graph. *Journal of Theoretical Probability*, 17(1):245–260, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000020483.81884.a2>.

**Kim:2005:IPT**

- [KLLW05] Younghoon Kim, Sungchul Lee, Zhengyan Lin, and Wensheng Wang. The invariance principle for the total length of the nearest-neighbor graph. *Journal of Theoretical Probability*, 18(3):649–664, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7253-8>.

**Kuelbs:1995:SBP**

- [KLmS95] J. Kuelbs, W. V. Li, and Qi man Shao. Small ball probabilities for Gaussian processes with stationary increments under Hölder norms. *Journal of Theoretical Probability*, 8(2):361–386, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212884>.

**Kahn:1989:CTR**

- [KLNS89] Jeff D. Kahn, Nathan Linial, Noam Nisan, and Michael E. Saks. On the cover time of random walks on graphs. *Journal of Theoretical Probability*, 2(1):121–128, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048274>.

**Kouritzin:2003:NFD**

- [KLS03] Michael A. Kouritzin, Hongwei Long, and Wei Sun. Nonlinear filtering for diffusions in random environments. *Journal of Theoretical Probability*, 16(1):1–20, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022223518746>.

**Konsowa:1991:TPR**

- [KM91] Mokhtar Konsowa and Joanna Mitro. The type problem for random walks on trees. *Journal of Theoretical Probability*, 4(3):535–550, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210323>.

**Kasahara:1992:LTT**

- [KM92] Yuji Kasahara and Makoto Maejima. Limit theorems for trimmed sums. *Journal of Theoretical Probability*, 5(4):617–628, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058722>.

**Kesten:1997:DRW**

- [KM97] Harry Kesten and Ross A. Maller. Divergence of a random walk through deterministic and random subsequences. *Journal of Theoretical Probability*, 10(2):395–427, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022664500932>.

**Kesten:1998:RWC**

- [KM98] Harry Kesten and R. A. Maller. Random walks crossing high level curved boundaries. *Journal of Theoretical Probability*, 11(4):1019–1074, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022621016708>.

**Kumagai:2008:HKE**

- [KM08] Takashi Kumagai and Jun Misumi. Heat kernel estimates for strongly recurrent random walk on random media. *Journal of Theoretical Probability*, 21(4):910–935, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0183-5>.

**Kiefer:2010:HDD**

- [KM10] Richard Kiefer and Peter Mörters. The Hausdorff dimension of the double points on the Brownian frontier. *Journal of Theoretical Probability*, 23(2):605–623, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0262-2>.



**Konakov:2011:WES**

- [KM11] Valentin Konakov and Stéphane Menozzi. Weak error for stable driven stochastic differential equations: Expansion of the densities. *Journal of Theoretical Probability*, 24(2):454–478, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0291-x>.

**Kerkvliet:2016:UDU**

- [KM16] Timber Kerkvliet and Ronald Meester. Uniquely determined uniform probability on the natural numbers. *Journal of Theoretical Probability*, 29(3):797–825, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-015-0611-2.pdf>.

**Kevei:2017:CSA**

- [KM17] Péter Kevei and David M. Mason. Couplings and strong approximations to time-dependent empirical processes based on I.I.D. fractional Brownian motions. *Journal of Theoretical Probability*, 30(3):729–770, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kerkvliet:2018:BIB**

- [KM18] Timber Kerkvliet and Ronald Meester. A behavioral interpretation of belief functions. *Journal of Theoretical Probability*, 31(4):2112–2128, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0776-y.pdf>.

**Kalinkin:2019:SVM**

- [KM19] Aleksandr V. Kalinkin and Anton V. Mastikhin. On the separating variables method for Markov death-process equations. *Journal of Theoretical Probability*, 32(1):163–182, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kalbasi:2018:APF**

- [KMOV18] Kamran Kalbasi, Thomas S. Mountford, and Frederi G. Viens. Anderson polymer in a fractional Brownian environment: Asymptotic behavior of the partition function. *Journal of Theoretical Probability*, 31(3):1429–1468, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kern:2018:ABS**

- [KMX18] Peter Kern, Mark M. Meerschaert, and Yimin Xiao. Asymptotic behavior of semistable Lévy exponents and applications to fractal path properties. *Journal of Theoretical Probability*, 31(1):598–617, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Klass:2010:UAQ**

- [KN10] Michael J. Klass and Krzysztof Nowicki. Uniformly accurate quantile bounds for sums of arbitrary independent random variables. *Journal of Theoretical Probability*, 23(4):1068–1091, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0254-2>.

**Kozma:2011:NAC**

- [KN11] Gady Kozma and Asaf Nachmias. A note about critical percolation on finite graphs. *Journal of Theoretical Probability*, 24(4):1087–1096, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0283-x>.

**Klass:2016:UBR**

- [KN16] Michael J. Klass and Krzysztof Nowicki. Uniform bounds on the relative error in the approximation of upper quantiles for sums of arbitrary independent random variables. *Journal of Theoretical Probability*, 29(4):1485–1509, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0615-y>.

**Kumagai:2018:LRW**

- [KN18] Takashi Kumagai and Chikara Nakamura. Lamplighter random walks on fractals. *Journal of Theoretical Probability*, 31(1):68–92, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Knobloch:2018:OSF**

- [Kno18] Robert Knobloch. One-sided FKPP travelling waves for homogeneous fragmentation processes. *Journal of Theoretical Probability*, 31(2):895–931, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Kasahara:1999:NLT**

- [KO99] Yuji Kasahara and Namiko Ogawa. A note on the local time of fractional Brownian motion. *Journal of Theoretical Probability*, 12(1):207–216, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021756929498>.

**Kim:2010:SIR**

- [KO10] Daehong Kim and Yoichi Oshima. Some inequalities related to transience and recurrence of Markov processes and their applications. *Journal of Theoretical Probability*, 23(1):148–168, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0196-0>.

**Kobayashi:2011:SCT**

- [Kob11] Kei Kobayashi. Stochastic calculus for a time-changed semimartingale and the associated stochastic differential equations. *Journal of Theoretical Probability*, 24(3):789–820, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0320-9>.

**Kochubei:2002:HMS**

- [Koc02] Anatoly N. Kochubei. Hausdorff measure for a stable-like process over an infinite extension of a local field. *Journal of Theoretical Probability*, 15(4):951–972, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020789821275>.

**Kolsrud:1989:THF**

- [Kol89] Torbjörn Kolsrud. Traces of harmonic functions, capacities, and traces of symmetric Markov processes. *Journal of Theoretical Probability*, 2(4):399–418, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051874>.

**Koldobsky:1994:CMP**

- [Kol94a] Alexander Koldobsky. Characterization of measures by potentials. *Journal of Theoretical Probability*, 7(1):135–145, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213364>.

**Koltchinskii:1994:KMT**

- [Kol94b] Vladimir I. Koltchinskii. Komlos–Major–Tusnady approximation for the general empirical process and Haar expansions of classes of functions. *Journal of Theoretical Probability*, 7(1):73–118, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213361>.

**Koltchinskii:1998:DIO**

- [Kol98] Vladimir I. Koltchinskii. Differentiability of inverse operators and limit theorems for inverse functions. *Journal of Theoretical Probability*, 11(3):645–699, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022650530662>.

**Kolesnik:2001:WCP**

- [Kol01] Alexander D. Kolesnik. Weak convergence of a planar random evolution to the Wiener process. *Journal of Theoretical Probability*, 14(2):485–494, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011167815206>.

**Kolodziejek:2016:LOR**

- [Kol16] Bartosz Kolodziejek. The Lukacs–Olkin–Rubin theorem on symmetric cones without invariance of the “quotient”. *Journal of Theoretical Probability*, 29(2):550–568, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-014-0587-3.pdf>.

**Kolodziejek:2017:MYP**

- [Kol17] Bartosz Kolodziejek. The Matsumoto–Yor property and its converse on symmetric cones. *Journal of Theoretical Probability*, 30(2):624–638, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <https://link.springer.com/content/pdf/10.1007/s10959-015-0648-2.pdf>.

**Komisarski:2008:DBF**

- [Kom08] Andrzej Komisarski. Distances between  $\sigma$ -fields on a probability space. *Journal of Theoretical Probability*, 21(4):812–823, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0149-7>.

**Konno:1995:ABB**

- [Kon95] Norio Konno. Asymptotic behavior of basic contact process with rapid stirring. *Journal of Theoretical Probability*, 8(4):833–876, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410115>.

**Kontoyiannis:1998:ARW**

- [Kon98] Ioannis Kontoyiannis. Asymptotic recurrence and waiting times for stationary processes. *Journal of Theoretical Probability*, 11(3):795–811, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022610816550>.

**Korshunov:2008:KRT**

- [Kor08] Dmitry Korshunov. The key renewal theorem for a transient Markov chain. *Journal of Theoretical Probability*, 21(1):234–245, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0132-8>.

**Kortchemski:2016:PPD**

- [Kor16] Igor Kortchemski. Predator–prey dynamics on infinite trees: A branching random walk approach. *Journal of Theoretical Probability*, 29(3):1027–1046, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0603-2>.

**Kosters:2011:CPS**

- [Kös11] H. Kösters. Characteristic polynomials of sample covariance matrices. *Journal of Theoretical Probability*, 24(2):545–576, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0290-y>.

**Kouritzin:1996:IAS**

- [Kou96] Michael A. Kouritzin. On the interrelation of almost sure invariance principles for certain stochastic adaptive algorithms and for partial sums of random variables. *Journal of Theoretical Probability*, 9(4):811–840, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214252>.

**Koval:2002:NLI**

- [Kov02] Valery Koval. A new law of the iterated logarithm in  $R^d$  with application to matrix-normalized sums of random vectors. *Journal of Theoretical Probability*, 15(1):249–257, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013851720494>.

**Kovchegov:2008:MPP**

- [Kov08] Yevgeniy Kovchegov. Multi-particle processes with reinforcements. *Journal of Theoretical Probability*, 21(2):437–448, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0141-7>.

**Kowalska:1992:NCL**

- [Kow92] Anna Kowalska. A new class of libraries. *Journal of Theoretical Probability*, 5(3):431–445, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060428>.

**Klusik:2014:NWH**

- [KP14] Przemysław Klusik and Zbigniew Palmowski. A note on Wiener–Hopf factorization for Markov additive processes. *Journal of Theoretical Probability*, 27(1):202–219, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0425-4.pdf>.

**Kyprianou:2014:OTR**

- [KPP14] A. E. Kyprianou, J. C. Pardo, and J. L. Pérez. Occupation times of refracted Lévy processes. *Journal of Theoretical Probability*, 27(4):1292–1315, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0501-4>.

**Kolodynski:2003:GSS**

- [KR03] Sławomir Kolodyński and Jan Rosiński. Group self-similar stable processes in  $R^d$ . *Journal of Theoretical Probability*, 16(4):855–876, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000011997.14357.fd>.

**Krajka:2001:LBR**

- [Kra01] Andrzej Krajka. The limiting behaviour of randomly indexed sequences. *Journal of Theoretical Probability*, 14(3):797–811, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017549224382>.

**Kroger:1990:CTD**

- [Krö90] Pawel Kröger. Comparison theorems for diffusion processes. *Journal of Theoretical Probability*, 3(4):515–531, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046093>.

**Kyprianou:2010:CSS**

- [KRS10] Andreas E. Kyprianou, Víctor Rivero, and Renming Song. Convexity and smoothness of scale functions and de Finetti’s control problem. *Journal of Theoretical Probability*, 23(2):547–564, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0220-z>.

**Kurien:1993:SGR**

- [KS93] T. V. Kurien and Jayaram Sethuraman. Singularities in Gaussian random fields. *Journal of Theoretical Probability*, 6(1):89–99, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046770>.

**Kiesel:1996:ERS**

- [KS96] Rüdiger Kiesel and Ulrich Stadtmüller. Erdős–Rényi–Shepp laws and weighted sums of independent identically distributed random variables. *Journal of Theoretical Probability*, 9(4):961–982, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214259>.

**Kaj:1998:LPA**

- [KS98] I. Kaj and S. Sagitov. Limit processes for age-dependent branching particle systems. *Journal of Theoretical Probability*, 11(1):225–257, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021607311191>.

**Kerns:2006:DTA**

- [KS06] G. Jay. Kerns and Gábor J. Székely. Definetti's theorem for abstract finite exchangeable sequences. *Journal of Theoretical Probability*, 19(3):589–608, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0028-z>.

**Kim:2008:BBH**

- [KS08] Panki Kim and Renming Song. Boundary behavior of harmonic functions for truncated stable processes. *Journal of Theoretical Probability*, 21(2):287–321, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0145-y>.

**Knopova:2012:TDE**

- [KS12] Viktorya Knopova and René L. Schilling. Transition density estimates for a class of Lévy and Lévy-Type processes. *Journal of Theoretical Probability*, 25(1):144–170, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0300-0>.

**Kalenda:2016:TMD**

- [KS16a] Ondrej F. K. Kalenda and Jirí Spurný. Typical martingale diverges at a typical point. *Journal of Theoretical Probability*, 29(1):180–205, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0567-7>.

**Kuhn:2016:MDS**

- [KS16b] Franziska Kühn and René L. Schilling. Moderate deviations and Strassen's law for additive processes. *Journal of Theoretical Probability*, 29(2):632–652, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0584-6>.

**Kokoszka:1994:NCS**

- [KT94] Piotr S. Kokoszka and Murad S. Taqqu. New classes of self-similar symmetric stable random fields. *Journal of Theoretical Probability*, 7(3):527–549, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213567>.



- Kokoszka:1996:CMP**
- [KT96] Piotr S. Kokoszka and Murad S. Taqqu. A characterization of mixing processes of type  $G^1$ . *Journal of Theoretical Probability*, 9(1):3–17, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213732>.
- Khan:2000:RDS**
- [KT00] Rasul A. Khan and R. J. Tomkins. Refinements of the Dubins–Savage inequality. *Journal of Theoretical Probability*, 13(3):659–672, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007802326865>.
- Koralov:2016:QLE**
- [KT16] Leonid Koralov and Lucas Tcheuko. Quasi-linear equations with a small diffusion term and the evolution of hierarchies of cycles. *Journal of Theoretical Probability*, 29(3):867–895, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0601-4>.
- Kuan:2018:TCM**
- [Kua18] Jeffrey Kuan. Two constructions of Markov chains on the dual of  $U(n)$ . *Journal of Theoretical Probability*, 31(3):1411–1428, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).
- Kuhn:1991:FAR**
- [Kuh91] Gabriella Kuhn. Finitely additive random walks on infinitely generated free groups. *Journal of Theoretical Probability*, 4(2):311–320, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258739>.
- Kulik:2011:ACC**
- [Kul11] Alexey M. Kulik. Absolute continuity and convergence in variation for distributions of functionals of Poisson point measure. *Journal of Theoretical Probability*, 24(1):1–38, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0325-4>.

**Kumar:2011:CFI**

- [Kum11] Rohini Kumar. Current fluctuations for independent random walks in multiple dimensions. *Journal of Theoretical Probability*, 24(4):1170–1195, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-010-0317-4.pdf>.

**Kunita:1994:GSS**

- [Kun94a] H. Kunita. Generalized solutions of a stochastic partial differential equation. *Journal of Theoretical Probability*, 7(2):279–308, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214271>.

**Kunita:1994:SFA**

- [Kun94b] H. Kunita. Stochastic flows acting on Schwartz distributions. *Journal of Theoretical Probability*, 7(2):247–278, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214270>.

**Kurenok:2007:SET**

- [Kur07] V. P. Kurenok. Stochastic equations with time-dependent drift driven by Levy processes. *Journal of Theoretical Probability*, 20(4):859–869, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0086-x>.

**Kuwada:2007:UMC**

- [Kuw07] Kazumasa Kuwada. On uniqueness of maximal coupling for diffusion processes with a reflection. *Journal of Theoretical Probability*, 20(4):935–957, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0087-9>.

**Kingman:2003:SOC**

- [KV03] J. F. C. Kingman and S. E. Volkov. Solution to the OK corral model via decoupling of Friedman’s urn. *Journal of Theoretical Probability*, 16(1):267–276, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022294908268>.

**Kadankova:2007:STB**

- [KV07] T. Kadankova and N. Veraverbeke. On several two-boundary problems for a particular class of Lévy processes. *Journal of Theoretical Probability*, 20(4):1073–1085, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0088-8>.

**Kuelbs:2011:WCR**

- [KV11] James Kuelbs and Anand N. Vidyashankar. Weak convergence results for multiple generations of a branching process. *Journal of Theoretical Probability*, 24(2):376–396, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0266-y>.

**Kratz:2018:CLT**

- [KV18] Marie Kratz and Sreekar Vadlamani. Central limit theorem for Lipschitz–Killing curvatures of excursion sets of Gaussian random fields. *Journal of Theoretical Probability*, 31(3):1729–1758, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Klass:1993:WDS**

- [KW93] Michael J. Klass and Rainer Wittmann. Which I.I.D. sums are recurrently dominated by their maximal terms? *Journal of Theoretical Probability*, 6(2):195–207, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047571>.

**Kern:2014:HDO**

- [KW14] Peter Kern and Lina Wedrich. The Hausdorff dimension of operator semistable Lévy processes. *Journal of Theoretical Probability*, 27(2):383–403, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0422-7>.

**Kang:2015:QSI**

- [KW15] Yuanbao Kang and Caishi Wang. Quantum stochastic integral representations on interacting Fock space. *Journal of Theoretical Probability*, 28(3):1007–1027, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

URL <http://link.springer.com/article/10.1007/s10959-013-0537-5>.

**Klass:2012:MIA**

- [KY12] Michael J. Klass and Ming Yang. Maximal inequalities for additive processes. *Journal of Theoretical Probability*, 25(4):981–1012, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0357-4>.

**Kaneko:2006:TSG**

- [KZ06] Hiroshi Kaneko and Xuelei Zhao. Transition semi-groups on a local field induced by Galois group and their representation. *Journal of Theoretical Probability*, 19(1):221–234, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0004-7>.

**Kuelbs:2008:AVC**

- [KZ08] Jim Kuelbs and Joel Zinn. Another view of the CLT in Banach spaces. *Journal of Theoretical Probability*, 21(4):982–1029, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0166-6>.

**Kuelbs:2015:EQC**

- [KZ15] James Kuelbs and Joel Zinn. Empirical quantile central limit theorems for some self-similar processes. *Journal of Theoretical Probability*, 28(1):313–336, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0511-2>.

**Kim:2012:SSP**

- [KZS12] Kunwoo Kim, Zhi Zheng, and Richard B. Sowers. A stochastic Stefan problem. *Journal of Theoretical Probability*, 25(4):1040–1080, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0392-1>.

**Lacey:1989:LIL**

- [Lac89] Michael Lacey. Laws of the iterated logarithm for partial sum processes indexed by functions. *Journal of Theoretical Probability*, 2(3):377–398, July 1989. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054022>.

**Lacey:1991:ASN**

- [Lac91] Michael Lacey. On almost sure noncentral limit theorems. *Journal of Theoretical Probability*, 4(4):767–781, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259554>.

**Lachal:1998:SMR**

- [Lac98] Aimé Lachal. Some martingales related to the integral of Brownian motion. Applications to the passage times and transience. *Journal of Theoretical Probability*, 11(1):127–156, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021646925303>.

**Lachal:2000:FET**

- [Lac00] Aimé Lachal. First exit time from a bounded interval for a certain class of additive functionals of Brownian motion. *Journal of Theoretical Probability*, 13(3):733–775, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007810528683>.

**Lacaux:2005:FET**

- [Lac05] Céline Lacaux. Fields with exceptional tangent fields. *Journal of Theoretical Probability*, 18(2):481–497, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3516-7>.

**Lachal:2006:SED**

- [Lac06] Aimé Lachal. Some explicit distributions related to the first exit time from a bounded interval for certain functionals of Brownian motion. *Journal of Theoretical Probability*, 19(4):757–771, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0039-9>.

**Lalley:1991:SPA**

- [Lal91] Steven P. Lalley. Saddle-point approximations and space-time Martin boundary for nearest-neighbor random walk on a homo-

geneous tree. *Journal of Theoretical Probability*, 4(4):701–723, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259551>.

**Lalley:1995:RPR**

- [Lal95] Steven P. Lalley. Return probabilities for random walk on a half-line. *Journal of Theoretical Probability*, 8(3):571–599, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218045>.

**Lalley:1999:RST**

- [Lal99] Steven P. Lalley. Rifle shuffles and their associated dynamical systems. *Journal of Theoretical Probability*, 12(4):903–932, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021636902356>.

**Lasserre:1996:EUJ**

- [Las96] Jean B. Lasserre. Existence and uniqueness of an invariant probability for a class of Feller Markov chains. *Journal of Theoretical Probability*, 9(3):595–612, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214077>.

**Last:2010:SRM**

- [Las10] Günter Last. Stationary random measures on homogeneous spaces. *Journal of Theoretical Probability*, 23(2):478–497, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0231-9>.

**Lawi:2008:TCM**

- [Law08] Stephan Lawi. Towards a characterization of Markov processes enjoying the time-inversion property. *Journal of Theoretical Probability*, 21(1):144–168, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0104-z>.

**Lam:2011:CCL**

- [LBBB11] Henry Lam, Jose Blanchet, Damian Burch, and Martin Z. Bazant. Corrections to the Central Limit Theorem for heavy-

tailed probability densities. *Journal of Theoretical Probability*, 24(4):895–927, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0379-y>.

**Li:2012:APM**

- [LCP12] Junping Li, Anyue Chen, and Anthony G. Pakes. Asymptotic properties of the Markov branching process with immigration. *Journal of Theoretical Probability*, 25(1):122–143, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0301-z>.

**Ledoux:2018:LIL**

- [Led18] Michel Ledoux. A law of the iterated logarithm for directed last passage percolation. *Journal of Theoretical Probability*, 31(4):2366–2375, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Lee:1997:CGL**

- [Lee97] Sungchul Lee. The continuity of  $m$  and  $n$  in greedy lattice animals. *Journal of Theoretical Probability*, 10(1):87–100, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022642314829>.

**Lee:2018:GMI**

- [Lee18] Kai Lee. Generation and motion of interfaces in one-dimensional stochastic Allen–Cahn equation. *Journal of Theoretical Probability*, 31(1):268–293, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Lehtomaa:2015:ABR**

- [Leh15] Jaakko Lehtomaa. Asymptotic behaviour of ruin probabilities in a general discrete risk model using moment indices. *Journal of Theoretical Probability*, 28(4):1380–1405, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0547-y>.

**Leitner:1991:SPI**

- [Lei91] M. Leitner. Stochastic processes indexed by hypergroups II. *Journal of Theoretical Probability*, 4(2):321–332, April 1991.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258740>.

**Leskela:2010:SRR**

- [Les10] Lasse Leskelä. Stochastic relations of random variables and processes. *Journal of Theoretical Probability*, 23(2):523–546, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0216-8>.

**Letac:1989:CWE**

- [Let89] Gérard Letac. A characterization of the Wishart exponential families by an invariance property. *Journal of Theoretical Probability*, 2(1):71–86, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048270>.

**Letac:1993:ECM**

- [Let93] Gérard Letac. An explicit calculation of the mean of the perimeter of the convex hull of a plane random walk. *Journal of Theoretical Probability*, 6(2):385–387, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047580>.

**Levental:1989:UCU**

- [Lev89] Shlomo Levental. A uniform CLT for uniformly bounded families of martingale differences. *Journal of Theoretical Probability*, 2(3):271–287, July 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054016>.

**Lewis:1992:SNL**

- [Lew92] Thomas M. Lewis. A self normalized law of the iterated logarithm for random walk in random scenery. *Journal of Theoretical Probability*, 5(4):629–659, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058723>.

**Lewis:1993:LIL**

- [Lew93] Thomas M. Lewis. A law of the iterated logarithm for random walk in random scenery with deterministic normalizers. *Journal of Theoretical Probability*, 6(2):209–230, April 1993. CODEN



JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047572>.

**Lewis:2001:LLH**

- [Lew01] Thomas M. Lewis. The length of the longest head-run in a model with long range dependence. *Journal of Theoretical Probability*, 14(2):357–378, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011107629319>.

**Lin:2019:SGG**

- [LG19] Lin Lin and Hongjun Gao. A stochastic generalized Ginzburg–Landau equation driven by jump noise. *Journal of Theoretical Probability*, 32(1):460–483, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Li:1992:CRL**

- [Li92] Wenbo V. Li. Comparison results for the lower tail of Gaussian seminorms. *Journal of Theoretical Probability*, 5(1):1–31, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046776>.

**Li:1999:SDG**

- [Li99] Wenbo V. Li. Small deviations for Gaussian Markov processes under the sup–norm. *Journal of Theoretical Probability*, 12(4):971–984, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021771503265>.

**Li:2016:DFH**

- [Li16] Huaiqian Li. Dimension-free Harnack inequalities on  $\text{RCD}(K, \infty)$  spaces. *Journal of Theoretical Probability*, 29(4):1280–1297, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0621-0>.

**Li:2018:PTA**

- [Li18] Li Li. Phase transition for accessibility percolation on hypercubes. *Journal of Theoretical Probability*, 31(4):2072–2111, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Liao:1997:RMR**

- [Lia97] Ming Liao. Random motion of a rigid body. *Journal of Theoretical Probability*, 10(1):201–211, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022654717555>.

**Liao:1999:ISF**

- [Lia99] Ming Liao. Isometric stochastic flows on spheres. *Journal of Theoretical Probability*, 12(2):475–488, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021634329189>.

**Liao:2009:DMP**

- [Lia09] Ming Liao. A decomposition of Markov processes via group actions. *Journal of Theoretical Probability*, 22(1):164–185, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0162-x>.

**Liao:2014:ILP**

- [Lia14] Ming Liao. Inhomogeneous Lévy processes in Lie groups and homogeneous spaces. *Journal of Theoretical Probability*, 27(2):315–357, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0415-6>.

**Lin:2012:SOS**

- [Lin12] Jianxi Lin. Second order subexponential distributions with finite mean and their applications to subordinated distributions. *Journal of Theoretical Probability*, 25(3):834–853, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0330-7>.

**Lin:2018:TBH**

- [Lin18] Shen Lin. Typical behavior of the harmonic measure in critical Galton–Watson trees with infinite variance offspring distribution. *Journal of Theoretical Probability*, 31(3):1469–1511, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Liu:2012:RPR**

- [Liu12] Kai Liu. On regularity property of retarded Ornstein–Uhlenbeck processes in Hilbert spaces. *Journal of Theoretical Probability*, 25(2):565–593, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0374-3>.

**Liu:2018:SSD**

- [Liu18] Kai Liu. Sensitivity to small delays of pathwise stability for stochastic retarded evolution equations. *Journal of Theoretical Probability*, 31(3):1625–1646, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0750-8.pdf>.

**Lasser:1989:SPI**

- [LL89] R. Lasser and M. Leitner. Stochastic processes indexed by hypergroups. I. *Journal of Theoretical Probability*, 2(3):301–311, July 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054018>.

**Larsen:1999:CPI**

- [LL99] Michael Larsen and Russell Lyons. Coalescing particles on an interval. *Journal of Theoretical Probability*, 12(1):201–205, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021704912660>.

**Louani:2003:FDS**

- [LL03] Djamel Louani and Alain Lucas. Fractal dimensions for some increments of the uniform empirical process. *Journal of Theoretical Probability*, 16(1):59–86, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022274303725>.

**Li:2004:SDS**

- [LL04] Wenbo V. Li and Werner Linde. Small deviations of stable processes via metric entropy. *Journal of Theoretical Probability*, 17(1):261–284, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020484.26184.c4>.

**Locherbach:2012:DIC**

- [LL12] Eva Löcherbach and Dasha Loukianova. Deviation inequalities for centered additive functionals of recurrent Harris processes having general state space. *Journal of Theoretical Probability*, 25(1):231–261, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0310-y>.

**Li:2017:GWD**

- [LL17] Xinpeng Li and Yiqing Lin. Generalized Wasserstein distance and weak convergence of sublinear expectations. *Journal of Theoretical Probability*, 30(2):581–593, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**LeGuevel:2015:TME**

- [LLL15] Ronan Le Guével, Jacques Lévy Véhel, and Lining Liu. On two multistable extensions of stable Lévy motion and their semimartingale representations. *Journal of Theoretical Probability*, 28(3):1125–1144, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0528-6>.

**Li:2011:LDE**

- [LLW11] Yi-Ting Li, Dang-Zheng Liu, and Zheng-Dong Wang. Limit distributions of eigenvalues for random block Toeplitz and Hankel matrices. *Journal of Theoretical Probability*, 24(4):1063–1086, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0326-3>.

**Li:2008:CDS**

- [LM08] Zenghu Li and Chunhua Ma. Catalytic discrete state branching models and related limit theorems. *Journal of Theoretical Probability*, 21(4):936–965, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0161-y>.

**Louani:2012:SFL**

- [LM12] Djamel Louani and Sidi Mohamed Ould Maouloud. Some functional large deviations principles in nonparametric function estimation. *Journal of Theoretical Probability*, 25(1):280–309, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230

(electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0342-y>.

**Lan:2016:CMT**

- [LM16a] Kathleen Lan and Kevin McGoff. Coalescence and meeting times on  $n$ -block Markov chains. *Journal of Theoretical Probability*, 29(2):527–549, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0579-3>.

**Lanchier:2016:FRT**

- [LM16b] Nicolas Lanchier and Paul-Henri Moisson. Fixation results for the two-feature Axelrod model with a variable number of opinions. *Journal of Theoretical Probability*, 29(4):1554–1580, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0623-y>.

**Lowe:2002:MDL**

- [LMR02] Matthias Löwe, Franz Merkl, and Silke Rolles. Moderate deviations for longest increasing subsequences: The lower tail. *Journal of Theoretical Probability*, 15(4):1031–1047, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020649006254>.

**Ledoan:2012:UPG**

- [LMS12] Andrew Ledoan, Marco Merkli, and Shannon Starr. A universality property of Gaussian analytic functions. *Journal of Theoretical Probability*, 25(2):496–504, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0356-5>.

**Locherbach:2019:LDC**

- [Löc19] E. Löcherbach. Large deviations for cascades of diffusions arising in oscillating systems of interacting Hawkes processes. *Journal of Theoretical Probability*, 32(1):131–162, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Loukissas:2012:PLD**

- [Lou12] Fotis Loukissas. Precise large deviations for long-tailed distributions. *Journal of Theoretical Probability*, 25(4):913–924, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-

9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0367-2>.

**Loubaton:2016:ASL**

- [Lou16] Philippe Loubaton. On the almost sure location of the singular values of certain Gaussian block-Hankel large random matrices. *Journal of Theoretical Probability*, 29(4):1339–1443, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0614-z>.

**Lawler:1993:HID**

- [LP93] Gregory F. Lawler and Thomas W. Polaski. Harnack inequalities and difference estimates for random walks with infinite range. *Journal of Theoretical Probability*, 6(4):781–802, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049175>.

**Lewis:2003:TPC**

- [LP03] Thomas M. Lewis and Geoffrey Pritchard. Tail properties of correlation measures. *Journal of Theoretical Probability*, 16(3):771–788, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025680718292>.

**Letac:2018:RWH**

- [LP18] Gérard Letac and Mauro Piccioni. Random walks in the hyperbolic plane and the Minkowski question mark function. *Journal of Theoretical Probability*, 31(4):2376–2389, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Lechner:2017:EAO**

- [LPP17] Richard Lechner, Markus Passenbrunner, and Joscha Prochno. Estimating averages of order statistics of bivariate functions. *Journal of Theoretical Probability*, 30(4):1445–1470, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Li:2011:RKM**

- [LQR11] Deli Li, Yongcheng Qi, and Andrew Rosalsky. A refinement of the Kolmogorov–Marcinkiewicz–Zygmund strong law of

large numbers. *Journal of Theoretical Probability*, 24(4):1130–1156, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0308-5>.

**Lii:1988:EDW**

- [LR88] Keh-Shin Lii and Murray Rosenblatt. Estimation and deconvolution when the transfer function has zeros. *Journal of Theoretical Probability*, 1(1):93–113, January 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01076289>.

**Lii:1990:ANC**

- [LR90] K. S. Lii and M. Rosenblatt. Asymptotic normality of cumulant spectral estimates. *Journal of Theoretical Probability*, 3(2):367–385, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045168>.

**Lii:1993:BPN**

- [LR93] Keh-Shin Lii and Murray Rosenblatt. Bispectra and phase of non-Gaussian linear processes. *Journal of Theoretical Probability*, 6(3):579–593, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066718>.

**Lachieze-Rey:2012:CMS**

- [LR12] Raphaël Lachieze-Rey. Concave majorant of stochastic processes and Burgers turbulence. *Journal of Theoretical Probability*, 25(2):313–332, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0354-7>.

**Li:1995:CCA**

- [LRJW95] Deli Li, M. Bhaskara Rao, Tiefeng Jiang, and Xiangchen Wang. Complete convergence and almost sure convergence of weighted sums of random variables. *Journal of Theoretical Probability*, 8(1):49–76, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213454>.

**Liu:2003:LTM**

- [LRR03] Quansheng Liu, Emmanuel Rio, and Alain Rouault. Limit theorems for multiplicative processes. *Journal of The-*

*oretical Probability*, 16(4):971–1014, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000012003.49768.f6>.

**Liu:2011:CSB**

- [LRS11] Rong-Li Liu, Yan-Xia Ren, and Renming Song.  $L \log L$  condition for supercritical branching hunt processes. *Journal of Theoretical Probability*, 24(1):170–193, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0322-7>.

**Li:1999:SBE**

- [LS99] Wenbo V. Li and Qi-Man Shao. Small ball estimates for Gaussian processes under Sobolev type norms. *Journal of Theoretical Probability*, 12(3):699–720, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021675731663>.

**Li:2005:RCR**

- [LS05] Deli Li and Aurel Spataru. Refinement of convergence rates for tail probabilities. *Journal of Theoretical Probability*, 18(4):933–947, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7534-2>.

**Liang:2006:SNL**

- [LS06] Han-Ying Liang and Josef G. Steinebach. Self-normalized LIL for Hanson–Russo type increments. *Journal of Theoretical Probability*, 19(1):70–88, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0011-8>.

**Lu:2011:FET**

- [LS11] Dawei Lu and Lixin Song. The first exit time of a Brownian motion from the minimum and maximum parabolic domains. *Journal of Theoretical Probability*, 24(4):1028–1043, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0306-7>.

**Lambert:2015:ABL**

- [LS15a] Amaury Lambert and Florian Simatos. Asymptotic behavior of local times of compound Poisson processes with drift in the



infinite variance case. *Journal of Theoretical Probability*, 28 (1):41–91, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0492-1>.

**Lin:2015:MDP**

- [LS15b] Gwo Dong Lin and Jordan Stoyanov. Moment determinacy of powers and products of nonnegative random variables. *Journal of Theoretical Probability*, 28(4):1337–1353, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0546-z>.

**Li:1991:CSL**

- [LT91] Z. F. Li and R. J. Tomkins. Complete stability of large order statistics. *Journal of Theoretical Probability*, 4(1):213–221, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047003>.

**Li:1998:CLI**

- [LT98] Deli Li and R. J. Tomkins. Compact laws of the iterated logarithm for  $B$ -valued random variables with two-dimensional indices. *Journal of Theoretical Probability*, 11(2):443–459, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022687923455>.

**Li:2003:LLW**

- [LT03] D. Li and R. J. Tomkins. The law of the logarithm for weighted sums of independent random variables. *Journal of Theoretical Probability*, 16(3):519–542, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025684513749>.

**Leon:2012:MCF**

- [LT12] Jorge A. León and Samy Tindel. Malliavin calculus for fractional delay equations. *Journal of Theoretical Probability*, 25(3):854–889, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0349-4>.

**Liu:2017:SPC**

- [LTF17] Wei Liu, Kuanhou Tian, and Mohammud Foondun. On some properties of a class of fractional stochastic heat equations. *Journal of Theoretical Probability*, 30(4):1310–1333, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0684-6.pdf>.

**Lefevre:1998:OPP**

- [LU98] Claude Lefèvre and Sergey Utev. On order-preserving properties of probability metrics. *Journal of Theoretical Probability*, 11(4):907–920, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022608613982>.

**Luczak:1997:ESO**

- [Luc97] Andrzej Luczak. Exponents and symmetry of operator Lévy's probability measures on finite dimensional vector spaces. *Journal of Theoretical Probability*, 10(1):117–129, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022646415737>.

**Luczak:2010:CPP**

- [Luc10] Andrzej Luczak. Centering problems for probability measures on finite-dimensional vector spaces. *Journal of Theoretical Probability*, 23(3):770–791, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0294-7>.

**Luo:1998:NDW**

- [Luo98] Shunlong Luo. A nonlinear deformation of Wiener space. *Journal of Theoretical Probability*, 11(2):331–350, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022623603891>.

**Luo:2015:QIS**

- [Luo15] Dejun Luo. Quasi-invariance of the stochastic flow associated to Itô's SDE with singular time-dependent drift. *Journal of Theoretical Probability*, 28(4):1743–1762, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

URL <http://link.springer.com/article/10.1007/s10959-014-0554-z>.

**LeGall:2012:EPB**

- [LV12] Jean-François Le Gall and Amandine Véber. Escape probabilities for branching Brownian motion among soft obstacles. *Journal of Theoretical Probability*, 25(2):505–535, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0343-x>.

**Lifshits:1997:SLI**

- [LW97] M. A. Lifshits and M. Weber. Strassen laws of iterated logarithm for partially observed processes. *Journal of Theoretical Probability*, 10(1):101–115, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022694331667>.

**Lin:2004:FLT**

- [LW04] Z. Lin and X. Wang. A functional limit theorem for observations that change with time. *Journal of Theoretical Probability*, 17(4):887–903, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0580-3>.

**Liu:2011:LDE**

- [LW11] Dang-Zheng Liu and Zheng-Dong Wang. Limit distribution of eigenvalues for random Hankel and Toeplitz band matrices. *Journal of Theoretical Probability*, 24(4):988–1001, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0260-4>.

**Li:2012:GIE**

- [LW12] Wenbo V. Li and Ang Wei. A Gaussian inequality for expected absolute products. *Journal of Theoretical Probability*, 25(1):92–99, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0329-0>.

**Lin:2016:CSI**

- [LW16] Zhengyan Lin and Hanchao Wang. On convergence to stochastic integrals. *Journal of Theoretical Probability*, 29(3):717–736, September 2016. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0598-8>.

**Luo:2019:VSD**

- [LW19] Peng Luo and Falei Wang. Viability for stochastic differential equations driven by  $G$ -Brownian motion. *Journal of Theoretical Probability*, 32(1):395–416, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Li:2012:OTF**

- [LX12] Yuqiang Li and Yimin Xiao. Occupation time fluctuations of weakly degenerate branching systems. *Journal of Theoretical Probability*, 25(4):1119–1152, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0358-3>.

**Luks:2017:DPO**

- [LX17] Tomasz Luks and Yimin Xiao. On the double points of operator stable Lévy processes. *Journal of Theoretical Probability*, 30(1):297–325, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0638-4>.

**Liu:2016:SNF**

- [LY16] Junfeng Liu and Litan Yan. Solving a nonlinear fractional stochastic partial differential equation with fractional noise. *Journal of Theoretical Probability*, 29(1):307–347, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0578-4>.

**Lyons:2000:SSR**

- [Lyo00] Russell Lyons. Singularity of some random continued fractions. *Journal of Theoretical Probability*, 13(2):535–545, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007837306508>.

**Lytova:2018:CLT**

- [Lyt18] A. Lytova. Central limit theorem for linear eigenvalue statistics for a tensor product version of sample covariance matrices. *Journal of Theoretical Probability*, 31(2):1024–1057, June

2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0741-9.pdf>.

**Liu:2016:TRG**

- [LZ16] Yong Liu and Jianliang Zhai. Time regularity of generalized Ornstein–Uhlenbeck processes with Lévy noises in Hilbert spaces. *Journal of Theoretical Probability*, 29(3):843–866, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0594-z>.

**Ma:2017:TVI**

- [Ma17] Chunsheng Ma. Time varying isotropic vector random fields on spheres. *Journal of Theoretical Probability*, 30(4):1763–1785, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Madaule:2017:CLB**

- [Mad17] Thomas Madaule. Convergence in law for the branching random walk seen from its tip. *Journal of Theoretical Probability*, 30(1):27–63, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0636-6>.

**Maejima:1993:TSD**

- [Mae93] Makoto Maejima. Trimmed sums of i.i.d. Banach space valued random variables. *Journal of Theoretical Probability*, 6(1):57–69, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046768>.

**Majumdar:1999:LTB**

- [Maj99] Suman Majumdar. On a Laplace transform based metric for probabilities on a Hilbert space. *Journal of Theoretical Probability*, 12(1):1–11, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021784208117>.

**Maltz:1999:CLT**

- [Mal99] Alberto L. Maltz. On the Central Limit Theorem for nonuniform  $\phi$ -mixing random fields. *Journal of Theoretical Probability*, 12(3):643–660, July 1999. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021619613916>.

**Malyarenko:2006:FLT**

- [Mal06] Anatoliy Malyarenko. Functional limit theorems for multiparameter fractional Brownian motion. *Journal of Theoretical Probability*, 19(2):263–288, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0014-5>.

**Malyarenko:2008:OSE**

- [Mal08] Anatoliy Malyarenko. An optimal series expansion of the multiparameter fractional Brownian motion. *Journal of Theoretical Probability*, 21(2):459–475, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0122-x>.

**Maleki:2019:OSI**

- [Mal19] Yasaman Maleki. Optimal scale invariant Wigner spectrum estimation of Gaussian locally self-similar processes using Hermite functions. *Journal of Theoretical Probability*, 32(1):202–215, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Mansuy:2004:OPG**

- [Man04] R. Mansuy. On a one-parameter generalization of the Brownian bridge and associated quadratic functionals. *Journal of Theoretical Probability*, 17(4):1021–1029, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0588-8>.

**Mao:1991:EUA**

- [Mao91a] Xuerong Mao. Eventual uniform asymptotic stability for stochastic differential equation based on semimartingale with spatial parameter. *Journal of Theoretical Probability*, 4(2):441–456, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258747>.

**Mao:1991:NGS**

- [Mao91b] Xuerong Mao. A note on global solution to stochastic differential equation based on a semimartingale with spatial parameters.

*Journal of Theoretical Probability*, 4(1):161–167, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046999>.

**Mao:1992:SSD**

- [Mao92] Xuerong Mao. Solutions of stochastic differential-functional equations via bounded stochastic integral contractors. *Journal of Theoretical Probability*, 5(3):487–502, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060431>.

**Marraffa:1988:ASC**

- [Mar88] Valeria Marraffa. On almost sure convergence of amarts and martingales without the Radon–Nikodym property. *Journal of Theoretical Probability*, 1(3):255–261, July 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01246628>.

**Marcus:2001:MVS**

- [Mar01] Michael B. Marcus. The most visited sites of certain Lévy processes. *Journal of Theoretical Probability*, 14(3):867–885, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1012295810270>.

**Martin:2004:SBA**

- [Mar04] A. Martin. Small ball asymptotics for the stochastic wave equation. *Journal of Theoretical Probability*, 17(3):693–703, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000040294.12188.cd>.

**Mason:2006:CSS**

- [Mas06] David M. Mason. Cluster sets of self-normalized sums. *Journal of Theoretical Probability*, 19(4):911–930, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0042-1>.

**Mason:2013:EAD**

- [Mas13] David M. Mason. Erratum to: The Asymptotic Distribution of Self-Normalized Triangular Arrays. *Journal of The-*

*oretical Probability*, 26(2):589–593, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-013-0478-z.pdf>. See [Dav05].

**Matthews:1988:SUT**

- [Mat88] Peter Matthews. A strong uniform time for random transpositions. *Journal of Theoretical Probability*, 1(4):411–423, October 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048728>.

**Matthews:1989:SSP**

- [Mat89] Peter Matthews. Some sample path properties of a random walk on the cube. *Journal of Theoretical Probability*, 2(1):129–146, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048275>.

**Matsumoto:2012:GMI**

- [Mat12] Sho Matsumoto. General moments of the inverse real Wishart distribution and orthogonal Weingarten functions. *Journal of Theoretical Probability*, 25(3):798–822, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0340-0>.

**Matysiak:2017:HQB**

- [Mat17] Wojciech Matysiak. Hypergroups and quantum Bessel processes of non-integer dimensions. *Journal of Theoretical Probability*, 30(4):1677–1691, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Meyer-Brandis:2010:ERS**

- [MBP10] Thilo Meyer-Brandis and Frank Proske. Explicit representation of strong solutions of SDEs driven by infinite-dimensional Lévy processes. *Journal of Theoretical Probability*, 23(1):301–314, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0226-6>.

**McCollum:2011:RWD**

- [McC11] Joseph McCollum. Random walks on dihedral groups. *Journal of Theoretical Probability*, 24(2):397–408, June 2011. CO-



DEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0307-6>.

**McGuinness:1991:RNT**

- [McG91] Sean McGuinness. Recurrent networks and a theorem of Nash–Williams. *Journal of Theoretical Probability*, 4(1):87–100, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046995>.

**Marquez-Carreras:2008:ILL**

- [MCR08] David Márquez-Carreras and Carles Rovira. Iterated logarithm law for anticipating stochastic differential equations. *Journal of Theoretical Probability*, 21(3):650–659, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0114-x>.

**Miranda:2007:HMP**

- [MdCQ07] Enrique Miranda, Gert de Cooman, and Erik Quaeghebeur. The Hausdorff moment problem under finite additivity. *Journal of Theoretical Probability*, 20(3):663–693, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0055-4>.

**Meckes:2012:APR**

- [Mec12] Elizabeth Meckes. Approximation of projections of random vectors. *Journal of Theoretical Probability*, 25(2):333–352, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0299-2>.

**Meester:1992:CFP**

- [Mee92] Ronald W. J. Meester. Connectivity in fractal percolation. *Journal of Theoretical Probability*, 5(4):775–789, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058729>.

**Meerschaert:1994:NOG**

- [Mee94] Mark M. Meerschaert. Norming operators for generalized domains of attraction. *Journal of Theoretical Probability*, 7(4):

793–798, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214372>.

**Megyesi:2002:DGP**

- [Meg02] Zoltán Megyesi. Domains of geometric partial attraction of max-semistable laws: Structure, merge and almost sure limit theorems. *Journal of Theoretical Probability*, 15(4):973–1005, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020692805345>.

**Mendelson:2016:DTT**

- [Men16] Shahar Mendelson. Dvoretzky type theorems for subgaussian coordinate projections. *Journal of Theoretical Probability*, 29(4):1644–1660, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0624-x>.

**Merlevède:2003:CLT**

- [Mer03] Florence Merlevède. On the Central Limit Theorem and its weak invariance principle for strongly mixing sequences with values in a Hilbert space via martingale approximation. *Journal of Theoretical Probability*, 16(3):625–653, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025668415566>.

**Mikosch:1994:WIP**

- [Mik94] Thomas Mikosch. Weak invariance principles for weighted  $U$ -statistics. *Journal of Theoretical Probability*, 7(1):147–173, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213365>.

**Miller:1994:TTR**

- [Mil94] Curtis Miller. Three theorems on  $\rho^*$  random fields. *Journal of Theoretical Probability*, 7(4):867–882, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214377>.

**Mili:2000:SLT**

- [Mil00] Maher Mili. Selective limit theorems for random walks on parabolic biangle and triangle hypergroups. *Journal of Theoretical Probability*, 13(3):717–731, July 2000. CODEN JTPREO.

ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007858411844>.

**Milman:2009:GMU**

- [Mil09] Emanuel Milman. On Gaussian marginals of uniformly convex bodies. *Journal of Theoretical Probability*, 22(1):256–278, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0160-z>.

**Milos:2018:SCL**

- [Mil18] Piotr Miloś. Spatial central limit theorem for supercritical superprocesses. *Journal of Theoretical Probability*, 31(1):1–40, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0704-6.pdf>.

**Mimica:2013:HIH**

- [Mim13] Ante Mimica. Harnack inequality and Hölder regularity estimates for a Lévy process with small jumps of high intensity. *Journal of Theoretical Probability*, 26(2):329–348, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0361-8>.

**Mindlin:1990:CRM**

- [Min90] D. S. Mindlin. Convolutions of random measures on a compact topological semigroup. *Journal of Theoretical Probability*, 3(2):181–197, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045157>.

**Maejima:1999:SSP**

- [MiS99] Makoto Maejima and Ken ito Sato. Semi-selfsimilar processes. *Journal of Theoretical Probability*, 12(2):347–373, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021621926463>.

**Mirakhmedov:2014:EEG**

- [MJM14] S. M. Mirakhmedov, S. Rao Jammalamadaka, and Ibrahim B. Mohamed. On Edgeworth expansions in generalized urn models. *Journal of Theoretical Probability*, 27(3):725–753, Septem-

ber 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0454-z>.

**Meng:2017:DPT**

- [ML17] Wei Wei Meng and Jun Ping Li. Decay properties of  $n$ -type Markov branching processes with disasters. *Journal of Theoretical Probability*, 30(4):1605–1623, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Marckert:2003:SSS**

- [MM03] Jean-François Marckert and Abdelkader Mokkadem. States [sic] spaces of the snake and its tour-convergence of the discrete snake. *Journal of Theoretical Probability*, 16(4):1015–1046, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000012004.73051.f3>. See note [Git03].

**Misiewicz:2005:PRV**

- [MM05] J. K. Misiewicz and G. Mazurkiewicz. On  $(c, p)$ -pseudostable random variables. *Journal of Theoretical Probability*, 18(4):837–852, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7528-0>.

**Meckes:2007:CLP**

- [MM07] Elizabeth S. Meckes and Mark W. Meckes. The central limit problem for random vectors with symmetries. *Journal of Theoretical Probability*, 20(4):697–720, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0119-5>.

**Mirakhmedov:2010:AER**

- [MM10] Saidbek S. Mirakhmedov and Sherzod M. Mirakhmedov. On asymptotic expansion in the random allocation of particles by sets. *Journal of Theoretical Probability*, 23(3):904–919, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0225-7>.

**Massey:2007:DER**

- [MMS07] Adam Massey, Steven J. Miller, and John Sinsheimer. Distribution of eigenvalues of real symmetric palindromic Toeplitz ma-

trices and circulant matrices. *Journal of Theoretical Probability*, 20(3):637–662, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0078-x>.

**MacPhee:2013:MET**

- [MMW13] Iain M. MacPhee, Mikhail V. Menshikov, and Andrew R. Wade. Moments of exit times from wedges for non-homogeneous random walks with asymptotically zero drifts. *Journal of Theoretical Probability*, 26(1):1–30, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0411-x>.

**Merzbach:1989:GHP**

- [MN89] Ely Merzbach and David Nualart. Generalized holomorphic processes and differentiability. *Journal of Theoretical Probability*, 2(4):419–432, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051875>.

**Massam:1997:TDW**

- [MN97] Hélène Massam and Erhard Neher. On transformations and determinants of Wishart variables on symmetric cones. *Journal of Theoretical Probability*, 10(4):867–902, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022658415699>.

**Moret:2000:QCI**

- [MN00] S. Moret and D. Nualart. Quadratic covariation and Itô’s formula for smooth nondegenerate martingales. *Journal of Theoretical Probability*, 13(1):193–224, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007791027791>.

**Mukherjea:2002:CSL**

- [MN02] A. Mukherjea and A. Nakassis. On the continuous singularity of the limit distribution of products of I.I.D.  $d \times d$  stochastic matrices. *Journal of Theoretical Probability*, 15(4):903–918, October 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1020636603528>.

**Maticiuc:2015:FBS**

- [MN15] Lucian Maticiuc and Tianyang Nie. Fractional backward stochastic differential equations and fractional backward variational inequalities. *Journal of Theoretical Probability*, 28(1):337–395, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0509-9>.

**Mukherjea:1999:ADL**

- [MNR99a] A. Mukherjea, A. Nakassis, and J. S. Ratti. Addendum to “On the Distribution of the Limit of Products of i.i.d.  $2 \times 2$  Random Stochastic Matrices”. *Journal of Theoretical Probability*, 12(4):1109–1112, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021605522829>.

**Mukherjea:1999:DLP**

- [MNR99b] A. Mukherjea, A. Nakassis, and J. S. Ratti. On the distribution of the limit of products of I.I.D.  $2 \times 2$  random stochastic matrices. *Journal of Theoretical Probability*, 12(2):571–583, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021694515077>.

**Mountford:1997:LGR**

- [MOP97] T. S. Mountford, P. O’hara, and S. C. Port. Large gaps in the range of stable processes. *Journal of Theoretical Probability*, 10(1):25–50, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022686129850>.

**Mori:1995:CBN**

- [Mór95] Tamás F. Móri. Covering with blocks in the non-symmetric case. *Journal of Theoretical Probability*, 8(1):139–164, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213458>.

**Moreno:2010:CLE**

- [Mor10] Gregorio Moreno. Convergence of the law of the environment seen by the particle for directed polymers in random media in the  $L^2$  region. *Journal of Theoretical Probability*, 23(2):466–477,

June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0203-5>.

**Mountford:2007:LSM**

- [Mou07] Thomas S. Mountford. Level sets of multiparameter stable processes. *Journal of Theoretical Probability*, 20(1):25–46, March 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0034-1>.

**Merlevede:2006:WIP**

- [MP06] Florence Merlevède and Magda Peligrad. On the weak invariance principle for stationary sequences under projective criteria. *Journal of Theoretical Probability*, 19(3):647–689, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0029-y>.

**Merlevede:2010:MDL**

- [MP10] Florence Merlevède and Magda Peligrad. Moderate deviations for linear processes generated by martingale-like random variables. *Journal of Theoretical Probability*, 23(1):277–300, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0218-6>.

**Menshikov:2014:RLT**

- [MP14] Mikhail Menshikov and Serguei Popov. On range and local time of many-dimensional submartingales. *Journal of Theoretical Probability*, 27(2):601–617, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0431-6>.

**Menshikov:2002:CBO**

- [MPS02] M. V. Menshikov, S. Yu. Popov, and V. V. Sisko. On the connection between oriented percolation and contact process. *Journal of Theoretical Probability*, 15(1):207–221, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013847619585>.

**Merlevede:1997:SCC**

- [MPU97] Florence Merlevède, Magda Peligrad, and Sergey Utev. Sharp conditions for the CLT of linear processes in a Hilbert space. *Journal of Theoretical Probability*, 10(3):681–693, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022653728014>.

**Menshikov:2018:HTR**

- [MPW18] Mikhail V. Menshikov, Dimitri Petritis, and Andrew R. Wade. Heavy-tailed random walks on complexes of half-lines. *Journal of Theoretical Probability*, 31(3):1819–1859, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-017-0753-5.pdf>.

**Marcus:1992:MCL**

- [MR92] Michael B. Marcus and Jay Rosen. Moduli of continuity of local times of strongly symmetric Markov processes via Gaussian processes. *Journal of Theoretical Probability*, 5(4):791–825, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058730>.

**Maejima:1996:RCO**

- [MR96] Makoto Maejima and Svetlozar T. Rachev. Rates of convergence in the operator-stable limit theorem. *Journal of Theoretical Probability*, 9(1):37–85, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213734>.

**Mukherjea:1997:CSW**

- [MR97] A. Mukherjea and J. S. Ratti. Continuous singularity of the weak limit of convolution powers of a discrete probability measure on  $2 \times 2$  stochastic matrices. *Journal of Theoretical Probability*, 10(2):499–506, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022672802749>.

**Marcus:1999:MWP**

- [MR99] Michael B. Marcus and Jay Rosen. Multiple Wick product chaos processes. *Journal of Theoretical Probability*, 12(2):489–522,



April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021686313259>.

**Maejima:2002:TD**

- [MR02] Makoto Maejima and Jan Rosiński. Type  $G$  distributions on  $\mathbf{R}^d$ . *Journal of Theoretical Probability*, 15(2):323–341, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1015044726122>.

**Marcus:2005:CBI**

- [MR05] Michael B. Marcus and Jan Rosiński. Continuity and boundedness of infinitely divisible processes: A Poisson point process approach. *Journal of Theoretical Probability*, 18(1):109–160, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2579-1>.

**Marin-Rubio:2004:SRS**

- [MRR04] P. Marín-Rubio and J. Real. Some results on stochastic differential equations with reflecting boundary conditions. *Journal of Theoretical Probability*, 17(3):705–716, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040295.09922.85>.

**Martinez:2007:LWA**

- [MRS07] Servet Martínez, Daniel Remenik, and Jaime San Martín. Level-wise approximation of a Markov process associated to the boundary of an infinite tree. *Journal of Theoretical Probability*, 20(3):561–579, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0073-2>.

**Maejima:2015:SIS**

- [MRU15] Makoto Maejima, Jan Rosiński, and Yohei Ueda. Stochastic integral and series representations for strictly stable distributions. *Journal of Theoretical Probability*, 28(3):989–1006, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0518-8>.

**Meerschaert:1996:SRS**

- [MS96] Mark M. Meerschaert and Hans-Peter Scheffler. Series representation for semistable laws and their domains of semistable attraction. *Journal of Theoretical Probability*, 9(4):931–959, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214258>.

**March:1997:LDA**

- [MS97a] Peter March and Timo Seppäläinen. Large deviations from the almost everywhere Central Limit Theorem. *Journal of Theoretical Probability*, 10(4):935–965, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022614700678>.

**Meerschaert:1997:SDG**

- [MS97b] Mark M. Meerschaert and Hans-Peter Scheffler. Spectral decomposition for generalized domains of semistable attraction. *Journal of Theoretical Probability*, 10(1):51–71, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022638213920>.

**Meerschaert:1999:SCM**

- [MS99] Mark M. Meerschaert and Hans-Peter Scheffler. Sample covariance matrix for random vectors with heavy tails. *Journal of Theoretical Probability*, 12(3):821–838, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021688101621>.

**Mountford:2000:EKA**

- [MS00] Thomas S. Mountford and Ted D. Sweet. An extension of Kuczek’s argument to nonnearest neighbor contact processes. *Journal of Theoretical Probability*, 13(4):1061–1081, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007818108889>.

**Martinez:2001:RDP**

- [MS01a] Servet Martínez and Jaime San Martín. Rates of decay and  $h$ -processes for one dimensional diffusions conditioned on non-absorption. *Journal of Theoretical Probability*, 14(1):199–212,

January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007881317492>.

**Mason:2001:SDS**

- [MS01b] David M. Mason and Zhan Shi. Small deviations for some multi-parameter Gaussian processes. *Journal of Theoretical Probability*, 14(1):213–239, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007833401562>.

**Matoussi:2002:SPD**

- [MS02] Anis Matoussi and Michael Scheutzow. Stochastic PDEs driven by nonlinear noise and backward doubly SDEs. *Journal of Theoretical Probability*, 15(1):1–39, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013803104760>.

**Mueller:2005:HIS**

- [MS05] C. Mueller and A. Stan. A Heisenberg inequality for stochastic integrals. *Journal of Theoretical Probability*, 18(2):291–315, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2605-3>.

**Maejima:2006:MPS**

- [MS06] Makoto Maejima and Riddhi Shah. Moments and projections of semistable probability measures on  $p$ -adic vector spaces. *Journal of Theoretical Probability*, 19(2):447–459, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0018-1>.

**Ma:2012:GFK**

- [MS12] Li Ma and Wei Sun. On the generalized Feynman–Kac transformation for nearly symmetric Markov processes. *Journal of Theoretical Probability*, 25(3):733–755, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0318-3>.

**Mueller:2013:LLI**

- [MS13] Carl Mueller and Shannon Starr. The length of the longest increasing subsequence of a random Mallows permutation. *Jour-*

*nal of Theoretical Probability*, 26(2):514–540, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0364-5>.

**Meerschaert:2016:TFS**

- [MS16] Mark M. Meerschaert and Farzad Sabzikar. Tempered fractional stable motion. *Journal of Theoretical Probability*, 29(2):681–706, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0585-5>.

**Musial:2007:FTP**

- [MSM07] K. Musial, W. Strauss, and N. D. Macheras. Fubini type products for densities and liftings. *Journal of Theoretical Probability*, 20(3):545–560, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0075-0>.

**Mai:2017:TNC**

- [MSS17] Jan-Frederik Mai, Steffen Schenk, and Matthias Scherer. Two novel characterizations of self-decomposability on the half-line. *Journal of Theoretical Probability*, 30(1):365–383, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0644-6>.

**Matthes:1993:SZO**

- [MSSW93] K. Matthes, R. Siegmund-Schultze, and A. Wakolbinger. A spatial zero-one law for equilibria of branching particle systems. *Journal of Theoretical Probability*, 6(4):699–711, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049172>.

**Moricz:2008:SLB**

- [MST08] Ferenc Móricz, Ulrich Stadtmüller, and Monika Thalmaier. Strong laws for blockwise  $m$ -dependent random fields. *Journal of Theoretical Probability*, 21(3):660–671, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0127-5>.

**Misiats:2016:EUI**

- [MSY16] Oleksandr Misiats, Oleksandr Stanzhytskyi, and Nung Kwan Yip. Existence and uniqueness of invariant measures for stochastic reaction–diffusion equations in unbounded domains. *Journal of Theoretical Probability*, 29(3):996–1026, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0606-z>.

**Marcus:1988:CTS**

- [MT88] Michael B. Marcus and Michel Talagrand. Chevet’s theorem for stable processes II. *Journal of Theoretical Probability*, 1(1):65–92, January 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01076288>.

**Marcus:1998:CCC**

- [MT98] Michael B. Marcus and Michel Talagrand. Continuity conditions for a class of Gaussian chaos processes related to continuous additive functionals of Lévy processes. *Journal of Theoretical Probability*, 11(1):157–179, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021699009373>.

**Morayne:2008:FWA**

- [MT08] Michał Morayne and Krzysztof Tabisz. Filtrations for which all  $H^2$  martingales are of integrable variation; distances between  $\sigma$ -algebras. *Journal of Theoretical Probability*, 21(1):1–13, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0131-9>.

**Maejima:2014:DRT**

- [MTU14] Makoto Maejima, Taisuke Takamune, and Yohei Ueda. The dichotomy of recurrence and transience of semi-Lévy processes. *Journal of Theoretical Probability*, 27(3):982–996, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0452-1>.

**Mijatovic:2015:LSP**

- [MU15] Aleksandar Mijatović and Mikhail Urusov. On the loss of the semimartingale property at the hitting time of a level. *Jour-*

*Journal of Theoretical Probability*, 28(3):892–922, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0527-7>.

**Mukherjea:1997:P**

- [Muk97] A. Mukherjea. Preface. *Journal of Theoretical Probability*, 10(2):277, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022648130066>.

**Mustapha:2006:GER**

- [Mus06] Sami Mustapha. Gaussian estimates for random walks on some unimodular  $p$ -adic groups. *Journal of Theoretical Probability*, 19(4):773–787, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0044-z>.

**Meerschaert:1993:SES**

- [MV93] Mark M. Meerschaert and Jerry Alan Veeh. The structure of the exponents and symmetries of an operator stable measure. *Journal of Theoretical Probability*, 6(4):713–726, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049173>.

**Martinez:1998:PRR**

- [MV98] F. Martínez and A. R. Villena. Path regularity and regularity in mean of 1st order processes. *Journal of Theoretical Probability*, 11(2):435–442, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022635906617>.

**Mishura:2000:IAG**

- [MV00] Yulia Mishura and Esko Valkeila. An isometric approach to generalized stochastic integrals. *Journal of Theoretical Probability*, 13(3):673–693, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007854310936>.

**Mountford:2019:ECF**

- [MV19] Thomas Mountford and Glauco Valle. Exponential convergence for the Fredrickson–Andersen one-spin facilitated model. *Journal*

*of Theoretical Probability*, 32(1):282–302, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Mao:2015:LDB**

- [MWW15] Yong-Hua Mao, Feng Wang, and Xian-Yuan Wu. Large deviation behavior for the longest head run in an IID Bernoulli sequence. *Journal of Theoretical Probability*, 28(1):259–268, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0498-8>.

**Mytnik:2004:TFS**

- [MX04] L. Mytnik and K.-N. Xiang. Tanaka formulae for  $(\alpha, d, \beta)$ -superprocesses. *Journal of Theoretical Probability*, 17(2):483–502, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000020704.68569.25>.

**Merzbach:2009:SIB**

- [MY09] Ely Merzbach and Arthur Yosef. Set-indexed Brownian motion on increasing paths. *Journal of Theoretical Probability*, 22(4):883–890, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0188-0>.

**Mytnik:1998:CMC**

- [Myt98] Leonid Mytnik. Collision measure and collision local time for  $(\alpha, d, \beta)$  superprocesses. *Journal of Theoretical Probability*, 11(3):733–763, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022606715641>.

**Maciuca:2006:FHT**

- [MZ06] Romeo Maciuca and Song-Chun Zhu. First hitting time analysis of the independence Metropolis sampler. *Journal of Theoretical Probability*, 19(1):235–261, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0002-9>.

**Nahla:2011:RPC**

- [NA11] Ben Salah Nahla and Masmoudi Afif. The real powers of the convolution of a gamma distribution and a Bernoulli distribution. *Journal of Theoretical Probability*, 24(2):450–453, June

2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-009-0253-3.pdf>.

**Naganuma:2015:AED**

- [Nag15] Nobuaki Naganuma. Asymptotic error distributions of the Crank–Nicholson scheme for SDEs driven by fractional Brownian motion. *Journal of Theoretical Probability*, 28(3):1082–1124, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0539-y>.

**Nakashima:2013:MPB**

- [Nak13] Makoto Nakashima. Minimal position of branching random walks in random environment. *Journal of Theoretical Probability*, 26(4):1181–1217, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0410-y>.

**Nazarov:2009:ESB**

- [Naz09] Alexander I. Nazarov. Exact  $L_2$ -small ball asymptotics of Gaussian processes and the spectrum of boundary-value problems. *Journal of Theoretical Probability*, 22(3):640–665, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0173-7>.

**Neal:1992:CSP**

- [Nea92] David Neal. Characterization of  $O$ -summable processes. *Journal of Theoretical Probability*, 5(3):585–596, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060438>.

**Nejib:1994:CSC**

- [Nej94] Ben Salem Nejib. Convolution semigroups and central limit theorem associated with a dual convolution structure. *Journal of Theoretical Probability*, 7(2):417–436, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214276>.

**Nemish:2018:NOS**

- [Nem18] Yuriy Nemish. No outliers in the spectrum of the product of independent non–Hermitian random matrices with independent



entries. *Journal of Theoretical Probability*, 31(1):402–444, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Neuenschwander:1992:LCT**

- [Neu92] Daniel Neuenschwander. Limits of commutative triangular systems on simply connected step 2-nilpotent Lie groups. *Journal of Theoretical Probability*, 5(1):217–222, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046787>.

**Neuenschwander:1995:GCL**

- [Neu95] Daniel Neuenschwander. A Gaussian central limit theorem for trimmed products on simply connected step 2-nilpotent Lie groups. *Journal of Theoretical Probability*, 8(1):165–174, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213459>.

**Neuenschwander:2008:UEG**

- [Neu08] Daniel Neuenschwander. Uniqueness of embedding into a Gaussian semigroup and a Poisson semigroup with determinate jump law on a simply connected nilpotent Lie group. *Journal of Theoretical Probability*, 21(4):791–801, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0175-5>. See erratum [Neu09].

**Neuenschwander:2009:EUE**

- [Neu09] Daniel Neuenschwander. Erratum to: Uniqueness of Embedding into a Gaussian Semigroup and a Poisson Semigroup with Determinate Jump Law on a Simply Connected Nilpotent Lie Group. *Journal of Theoretical Probability*, 22(4):1058–1060, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-009-0243-5.pdf>. See [Neu08].

**Neyman:2013:MVM**

- [Ney13] Abraham Neyman. The maximal variation of martingales of probabilities and repeated games with incomplete information. *Journal of Theoretical Probability*, 26(2):557–567, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (elec-

tronic). URL <http://link.springer.com/article/10.1007/s10959-012-0447-y>.

**Nickl:2009:CCR**

- [Nic09] Richard Nickl. On convergence and convolutions of random signed measures. *Journal of Theoretical Probability*, 22(1):38–56, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0177-3>.

**Nikeghbali:2006:MDF**

- [Nik06] Ashkan Nikeghbali. Multiplicative decompositions and frequency of vanishing of nonnegative submartingales. *Journal of Theoretical Probability*, 19(4):931–949, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0035-0>.

**Neuenkirch:2007:ERC**

- [NN07] Andreas Neuenkirch and Ivan Nourdin. Exact rate of convergence of some approximation schemes associated to SDEs driven by a fractional Brownian motion. *Journal of Theoretical Probability*, 20(4):871–899, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0083-0>.

**Nourdin:2010:CLT**

- [NN10] Ivan Nourdin and David Nualart. Central limit theorems for multiple Skorokhod integrals. *Journal of Theoretical Probability*, 23(1):39–64, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0258-y>.

**Najnudel:2016:LTO**

- [NNR16] Joseph Najnudel, Ashkan Nikeghbali, and Alain Rouault. Limit theorems for orthogonal polynomials related to circular ensembles. *Journal of Theoretical Probability*, 29(4):1199–1239, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0632-x>.

**Nikitin:2000:SDP**

- [NO00] Y. Nikitin and E. Orsingher. On sojourn distributions of processes related to some higher-order heat-type equations. *Jour-*

*Journal of Theoretical Probability*, 13(4):997–1012, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007861923910>.

**Nualart:2003:BRS**

- [NO03] David Nualart and Youssef Ouknine. Besov regularity of stochastic integrals with respect to the fractional Brownian motion with parameter  $H > 1/2$ . *Journal of Theoretical Probability*, 16(2):451–470, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023530929480>.

**Nobel:1991:LTP**

- [Nob91] Siegfried Nobel. Limit theorems for probability measures on simply connected nilpotent lie groups. *Journal of Theoretical Probability*, 4(2):261–284, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258737>.

**Noda:2017:LDB**

- [Nod17] Hideaki Noda. Large deviations for Brownian motion on scale irregular Sierpiński gaskets. *Journal of Theoretical Probability*, 30(3):852–875, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Nualart:2007:ILT**

- [NOL07] David Nualart and Salvador Ortiz-Latorre. Intersection local time for two independent fractional Brownian motions. *Journal of Theoretical Probability*, 20(4):759–767, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0106-x>.

**Norvaisa:1991:RCC**

- [NP91] R. Norvaisa and V. Paulauskas. Rate of convergence in the central limit theorem for empirical processes. *Journal of Theoretical Probability*, 4(3):511–534, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210322>.

**Nualart:1996:SIP**

- [NP96] David Nualart and Philip Protter. Skorohod integral of a product of two stochastic processes. *Journal of Theoretical Probability*, 9(2):211–224, February 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210322>.

*bility*, 9(4):1029–1037, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214263>.

**Nickl:2007:BME**

- [NP07] Richard Nickl and Benedikt M. Pötscher. Bracketing metric entropy rates and empirical Central Limit Theorems for function classes of Besov- and Sobolev-type. *Journal of Theoretical Probability*, 20(2):177–199, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0058-1>.

**Neuenkirch:2018:OAS**

- [NP18] Andreas Neuenkirch and Peter Parczewski. Optimal approximation of Skorohod integrals. *Journal of Theoretical Probability*, 31(1):206–231, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Nourdin:2016:CFF**

- [NPPS16] Ivan Nourdin, Giovanni Peccati, Guillaume Poly, and Rosaria Simone. Classical and free fourth moment theorems: Universality and thresholds. *Journal of Theoretical Probability*, 29(2):653–680, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0590-8>.

**Neuenschwander:1995:LAB**

- [NS95] Daniel Neuenschwander and René Schott. On the local and asymptotic behavior of Brownian motion on simply connected nilpotent Lie groups. *Journal of Theoretical Probability*, 8(4):795–806, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410112>.

**Nicol:2002:FSS**

- [NSB02] Matthew Nicol, Nikita Sidorov, and David Broomhead. On the fine structure of stationary measures in systems which contract-on-average. *Journal of Theoretical Probability*, 15(3):715–730, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016224000145>.

**Nourdin:2014:CNC**

- [NT14] Ivan Nourdin and Murad S. Taqqu. Central and non-central limit theorems in a free probability setting. *Journal of Theoretical Probability*, 27(1):220–248, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0443-2>.

**Nummelin:1994:DRP**

- [Num94] Esa Nummelin. On distributionally regenerative processes. *Journal of Theoretical Probability*, 7(4):739–756, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214369>.

**Nagnibeda:2002:RWT**

- [NW02] Tatiana Nagnibeda and Wolfgang Woess. Random walks on trees with finitely many cone types. *Journal of Theoretical Probability*, 15(2):383–422, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1014810827031>.

**Nestoridi:2019:SLD**

- [NW19] Evita Nestoridi and Graham White. Shuffling large decks of cards and the Bernoulli–Laplace urn model. *Journal of Theoretical Probability*, 32(1):417–446, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Nyrhinen:2009:LDM**

- [Nyr09] Harri Nyrhinen. On large deviations of multivariate heavy-tailed random walks. *Journal of Theoretical Probability*, 22(1):1–17, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0194-2>.

**O'Brien:1996:SCC**

- [O'B96] George L. O'Brien. Sequences of capacities, with connections to large-deviation theory. *Journal of Theoretical Probability*, 9(1):19–35, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213733>.

- Orsingher:2007:RFH**
- [OD07] E. Orsingher and A. De Gregorio. Random flights in higher spaces. *Journal of Theoretical Probability*, 20(4):769–806, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0093-y>.
- Orsingher:2015:HOL**
- [OD15] Enzo Orsingher and Mirko D’Ovidio. Higher-order Laplace equations and hyper-Cauchy distributions. *Journal of Theoretical Probability*, 28(1):92–118, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0480-5>.
- Okamura:2014:SRF**
- [Oka14] Kazuki Okamura. Singularity results for functional equations driven by linear fractional transformations. *Journal of Theoretical Probability*, 27(4):1316–1328, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0516-x>.
- Oksendal:1990:WSI**
- [Øks90] Bernt Øksendal. When is a stochastic integral a time change of a diffusion? *Journal of Theoretical Probability*, 3(2):207–226, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045159>.
- Obloj:2009:ESE**
- [OP09] Jan Oblój and Martijn Pistorius. On an explicit Skorokhod embedding for spectrally negative Lévy processes. *Journal of Theoretical Probability*, 22(2):418–440, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0157-7>.
- ORourke:2016:CLT**
- [OR16] Sean O’Rourke and David Renfrew. Central limit theorem for linear eigenvalue statistics of elliptic random matrices. *Journal of Theoretical Probability*, 29(3):1121–1191, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0609-9>.

**Oraby:2007:LSG**

- [Ora07] Tamer Oraby. The limiting spectra of Girko's block-matrix. *Journal of Theoretical Probability*, 20(4):959–970, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0084-z>.

**ORourke:2013:FME**

- [ORS13] Sean O'Rourke, David Renfrew, and Alexander Soshnikov. On fluctuations of matrix entries of regular functions of Wigner matrices with non-identically distributed entries. *Journal of Theoretical Probability*, 26(3):750–780, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0396-x>.

**ORourke:2015:PLE**

- [OS15] Sean O'Rourke and Alexander Soshnikov. Partial linear eigenvalue statistics for Wigner and sample covariance random matrices. *Journal of Theoretical Probability*, 28(2):726–744, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0491-2>.

**Osekowski:2009:SDS**

- [Ose09] Adam Osekowski. Strong differential subordination and sharp inequalities for orthogonal processes. *Journal of Theoretical Probability*, 22(4):837–855, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0236-4>.

**Osekowski:2011:LES**

- [Ose11] Adam Osekowski. Logarithmic estimates for submartingales and their differential subordinates. *Journal of Theoretical Probability*, 24(3):849–874, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0268-9>.

**Osekowski:2014:MIM**

- [Ose14] Adam Osekowski. Maximal inequalities for martingales and their differential subordinates. *Journal of Theoretical Probability*, 27(1):1–21, March 2014. CODEN JTPREO. ISSN 0894-9840

(print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0458-8.pdf>.

**Osswald:2009:AGT**

- [Oss09a] Horst Osswald. On anticipative Girsanov transformations for Lévy processes. *Journal of Theoretical Probability*, 22(2): 474–481, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0197-z>.

**Osswald:2009:SAM**

- [Oss09b] Horst Osswald. A smooth approach to Malliavin calculus for Lévy processes. *Journal of Theoretical Probability*, 22(2): 441–473, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0148-8>.

**Orsingher:2017:STF**

- [OT17] Enzo Orsingher and Bruno Toaldo. Space-time fractional equations and the related stable processes at random time. *Journal of Theoretical Probability*, 30(1):1–26, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0641-9>.

**Ogawa:2014:SFC**

- [OU14] Shigeyoshi Ogawa and Hideaki Uemura. On a stochastic Fourier coefficient: Case of noncausal functions. *Journal of Theoretical Probability*, 27(2):370–382, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0464-x>.

**Ouchti:2008:CCW**

- [OV08] L. Ouchti and D. Volný. A conditional CLT which fails for ergodic components. *Journal of Theoretical Probability*, 21(3): 687–703, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0126-6>.

**Ondrejat:2014:WCS**

- [OV14] Martin Ondreját and Mark Veraar. Weak characterizations of stochastic integrability and Dudley’s theorem in infinite dimensions. *Journal of Theoretical Probability*, 27(4):1350–1374, De-



ember 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0479-y>.

**O'Brien:1998:RCC**

- [OW98] George L. O'Brien and Stephen Watson. Relative compactness for capacities, measures, upper semicontinuous functions and closed sets. *Journal of Theoretical Probability*, 11(3):577–588, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022659912007>.

**Owada:2016:LTS**

- [Owa16] Takashi Owada. Limit theory for the sample autocovariance for heavy-tailed stationary infinitely divisible processes generated by conservative flows. *Journal of Theoretical Probability*, 29(1):63–95, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0565-9>.

**Pachon:2012:NLD**

- [Pac12] Daniel Andrés Díaz Pachón. A note on large deviations for the stable marriage of Poisson and Lebesgue with random appetites. *Journal of Theoretical Probability*, 25(1):77–91, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0304-9>.

**Pacheco:2016:PID**

- [Pac16] Carlos G. Pacheco. Picard iterations for diffusions on symmetric matrices. *Journal of Theoretical Probability*, 29(4):1444–1457, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0618-8>.

**Pahlajani:2015:SAH**

- [Pah15] Chetan D. Pahlajani. Stochastic averaging for a Hamiltonian system with skew random perturbations. *Journal of Theoretical Probability*, 28(3):1165–1226, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0533-9>.

**Pak:2000:TRW**

- [Pak00] Igor Pak. Two random walks on upper triangular matrices. *Journal of Theoretical Probability*, 13(4):1083–1100, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007870125727>.

**Palacios:1992:ECT**

- [Pal92] José Luis Palacios. Expected cover times of random walks on symmetric graphs. *Journal of Theoretical Probability*, 5(3):597–600, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060439>.

**Pap:1990:AHE**

- [Pap90] Gyula Pap. Analog of heat equation for Gaussian measure of a ball in Hilbert space. *Journal of Theoretical Probability*, 3(4):563–577, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046096>.

**Pap:2011:AMA**

- [Pap11] Gyula Pap. The accuracy of merging approximation in generalized St. Petersburg games. *Journal of Theoretical Probability*, 24(1):240–270, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0247-1>.

**Perez-Abreu:2007:RID**

- [PAR07] Victor Pérez-Abreu and Jan Rosiński. Representation of infinitely divisible distributions on cones. *Journal of Theoretical Probability*, 20(3):535–544, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0076-z>.

**Pardo:2009:UEP**

- [Par09] J. C. Pardo. The upper envelope of positive self-similar Markov processes. *Journal of Theoretical Probability*, 22(2):514–542, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0152-z>.

**Pardon:2012:CLT**

- [Par12] John Pardon. Central limit theorems for uniform model random polygons. *Journal of Theoretical Probability*, 25(3):823–833, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0335-2>.

**Perez-Abreu:2012:FID**

- [PAS12] Victor Pérez-Abreu and Noriyoshi Sakuma. Free infinite divisibility of free multiplicative mixtures of the Wigner distribution. *Journal of Theoretical Probability*, 25(1):100–121, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0288-5>.

**Perez-Abreu:1994:LDC**

- [PAT94] Víctor Pérez-Abreu and Constantin Tudor. Large deviations for a class of chaos expansions. *Journal of Theoretical Probability*, 7(4):757–765, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214370>.

**Pakes:1991:FTS**

- [PD91] Anthony G. Pakes and F. M. Dekking. On family trees and subtrees of simple branching processes. *Journal of Theoretical Probability*, 4(2):353–369, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258742>.

**Pechtl:1993:AMI**

- [Pec93] Andreas Pechtl. Arithmetic means and invariance principles in stochastic approximation. *Journal of Theoretical Probability*, 6(1):153–173, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046773>.

**Peligrad:1996:ANS**

- [Pel96] Magda Peligrad. On the asymptotic normality of sequences of weak dependent random variables. *Journal of Theoretical Probability*, 9(3):703–715, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214083>.

**Peligrad:2001:NUL**

- [Pel01] Magda Peligrad. A note on the uniform laws for dependent processes via coupling. *Journal of Theoretical Probability*, 14(4):979–988, October 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1012524819781>.

**Pemantle:1989:RTO**

- [Pem89] Robin Pemantle. Randomization time for the overhand shuffle. *Journal of Theoretical Probability*, 2(1):37–49, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048267>.

**Pemantle:1990:TDV**

- [Pem90] Robin Pemantle. A time-dependent version of Pólya’s urn. *Journal of Theoretical Probability*, 3(4):627–637, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046101>.

**Perera:1997:GCL**

- [Per97] Gonzalo Perera. Geometry of  $\mathbf{Z}^d$  and the Central Limit Theorem for weakly dependent random fields. *Journal of Theoretical Probability*, 10(3):581–603, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022693309359>.

**Pereira:2018:ALL**

- [Per18] Luísa Pereira. On the asymptotic locations of the largest and smallest extremes of a stationary sequence. *Journal of Theoretical Probability*, 31(2):853–866, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Peskir:1995:UCR**

- [Pes95] Goran Peskir. Uniform convergence of reversed martingales. *Journal of Theoretical Probability*, 8(2):387–415, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212885>.

**Peskir:2001:BMH**

- [Pes01] Goran Peskir. Bounding the maximal height of a diffusion by the time elapsed. *Journal of Theoretical Probability*, 14(3):845–855, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017505509361>.

**Peskir:2005:CVF**

- [Pes05] Goran Peskir. A change-of-variable formula with local time on curves. *Journal of Theoretical Probability*, 18(3):499–535, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3517-6>.

**Papamarcou:1991:SAS**

- [PF91] Adrian Papamarcou and Terrence L. Fine. Stationarity and almost sure divergence of time averages in interval-valued probability. *Journal of Theoretical Probability*, 4(2):239–260, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258736>.

**Prosdocimi:2016:CPE**

- [PF16] Cecilia Prosdocimi and Lorenzo Finesso. Countable partially exchangeable mixtures. *Journal of Theoretical Probability*, 29(2):423–442, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0573-9>.

**Pfiefer:1990:MMS**

- [Pfi90] Richard E. Pfiefer. Maximum and minimum sets for some geometric mean values. *Journal of Theoretical Probability*, 3(2):169–179, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045156>.

**Peligrad:1999:ASR**

- [PG99] Magda Peligrad and Allan Gut. Almost-sure results for a class of dependent random variables. *Journal of Theoretical Probability*, 12(1):87–104, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021744626773>.

**Pajor-Gyulai:2016:DSP**

- [PGS16] Zsolt Pajor-Gyulai and Michael Salins. On dynamical systems perturbed by a null-recurrent fast motion: The continuous coefficient case with independent driving noises. *Journal of Theoretical Probability*, 29(3):1083–1099, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0600-5>.

**Pinsky:1993:FIM**

- [Pin93] Mark A. Pinsky. Fourier inversion for multidimensional characteristic functions. *Journal of Theoretical Probability*, 6(1):187–193, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046775>.

**Pincus:1994:SSM**

- [Pin94] Steve Pincus. Singular stationary measures are not always fractal. *Journal of Theoretical Probability*, 7(1):199–208, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213368>.

**Pinsky:2001:BCM**

- [Pin01] Mark A. Pinsky. Brownian continuity modulus via series expansions. *Journal of Theoretical Probability*, 14(1):261–266, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007837502471>.

**Pinelis:2011:PPM**

- [Pin11] Iosif Pinelis. Positive-part moments via the Fourier–Laplace transform. *Journal of Theoretical Probability*, 24(2):409–421, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0276-9>.

**Pinelis:2018:PPM**

- [Pin18] Iosif Pinelis. Positive-part moments via characteristic functions, and more general expressions. *Journal of Theoretical Probability*, 31(1):527–555, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Pistorius:2004:EES**

- [Pis04] M. R. Pistorius. On exit and ergodicity of the spectrally one-sided Lévy process reflected at its infimum. *Journal of Theoretical Probability*, 17(1):183–220, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJOTP.0000020481.14371.37>.

**Planchet:1989:CC**

- [Pla89] Bernard Planchet. Credibility and conditioning. *Journal of Theoretical Probability*, 2(3):289–299, July 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054017>.

**Plachky:1992:SCD**

- [Pla92] D. Plachky. On semiregular conditional distributions. *Journal of Theoretical Probability*, 5(3):577–584, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060437>.

**Proske:2002:SLL**

- [PP02] Frank N. Proske and Madan L. Puri. Strong law of large numbers for Banach space valued fuzzy random variables. *Journal of Theoretical Probability*, 15(2):543–551, April 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1014823228848>.

**Pascu:2018:CBM**

- [PP18] Mihai N. Pascu and Ionel Popescu. Couplings of Brownian motions of deterministic distance in model spaces of constant curvature. *Journal of Theoretical Probability*, 31(4):2005–2031, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Pardo:2016:RMA**

- [PPPA16] Juan Carlos Pardo, José-Luis Pérez, and Victor Pérez-Abreu. A random matrix approximation for the non-commutative fractional Brownian motion. *Journal of Theoretical Probability*, 29(4):1581–1598, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0627-7>.

**Pritchard:1996:SBS**

- [Pri96] Geoffrey Pritchard. Sample behavior of some random series. *Journal of Theoretical Probability*, 9(4):1039–1056, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214264>.

**Privault:2015:COL**

- [Pri15] Nicolas Privault. Cumulant operators for Lie–Wiener–Itô–Poisson stochastic integrals. *Journal of Theoretical Probability*, 28(1):269–298, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0532-x>.

**Pop-Stojanovic:1989:EHF**

- [PS89] Z. R. Pop-Stojanović. Excessiveness of harmonic functions for certain diffusions. *Journal of Theoretical Probability*, 2(4):503–508, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051881>.

**Peligrad:1994:SNC**

- [PS94] Magda Peligrad and Qi-Man Shao. Self-normalized central limit theorem for sums of weakly dependent random variables. *Journal of Theoretical Probability*, 7(2):309–338, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214272>.

**Pedersen:2005:CDP**

- [PS05] Jan Pedersen and Ken-Iti Sato. The class of distributions of periodic Ornstein–Uhlenbeck processes driven by Lévy processes. *Journal of Theoretical Probability*, 18(1):209–235, January 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-2595-1>.

**Peligrad:2013:CLT**

- [PS13] Magda Peligrad and Hailin Sang. Central limit theorem for linear processes with infinite variance. *Journal of Theoretical Probability*, 26(1):222–239, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0393-0>.



**Peres:2015:MTH**

- [PS15] Yuval Peres and Perla Sousi. Mixing times are hitting times of large sets. *Journal of Theoretical Probability*, 28(2):488–519, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0497-9>.

**Pipiras:2004:DFS**

- [PT04] Vladas Pipiras and Murad S. Taqqu. Dilated fractional stable motions. *Journal of Theoretical Probability*, 17(1):51–84, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020475.95139.37>.

**Peccati:2008:SCM**

- [PT08] Giovanni Peccati and Murad S. Taqqu. Stable convergence of multiple Wiener–Itô integrals. *Journal of Theoretical Probability*, 21(3):527–570, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0154-x>.

**Pereira:2017:ASC**

- [PT17] Luísa Pereira and Zhongquan Tan. Almost sure convergence for the maximum of nonstationary random fields. *Journal of Theoretical Probability*, 30(3):996–1013, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Puha:1999:RNP**

- [Puh99] Amber L. Puha. A reversible nearest particle system on the homogeneous tree. *Journal of Theoretical Probability*, 12(1):217–254, January 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021709013569>.

**Puhalskii:2003:LDC**

- [Puh03] Anatolii A. Puhalskii. On large deviation convergence of invariant measures. *Journal of Theoretical Probability*, 16(3):689–724, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025624600545>.

**Picco:1994:LIL**

- [PV94] Pierre Picco and Maria Eulalia Vares. A law of the iterated logarithm for geometrically weighted martingale difference sequences. *Journal of Theoretical Probability*, 7(2):375–415, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214275>.

**Pemantle:1998:MCF**

- [PV98] Robin Pemantle and Stanislav Volkov. Markov chains in a field of traps. *Journal of Theoretical Probability*, 11(2):561–569, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022648209343>.

**Qiao:2014:EES**

- [Qia14] Huijie Qiao. Exponential ergodicity for SDEs with jumps and non-Lipschitz coefficients. *Journal of Theoretical Probability*, 27(1):137–152, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0440-5>.

**Quang:2018:SKU**

- [QSS18] Nguyen Van Quang, Do The Son, and Le Hong Son. Some kinds of uniform integrability and laws of large numbers in non-commutative probability. *Journal of Theoretical Probability*, 31(2):1212–1234, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Queffelec:2012:MAA**

- [QV12] Hervé Queffélec and Dalibor Volný. On martingale approximation of adapted processes. *Journal of Theoretical Probability*, 25(2):438–449, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0386-z>.

**Qian:2011:EPR**

- [QZ11] Min Qian and Fuxi Zhang. Entropy production rate of the coupled diffusion process. *Journal of Theoretical Probability*, 24(3):729–745, September 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0352-9>.

**Radulovic:1998:CWB**

- [Rad98] Dragan Radulović. Can we bootstrap even if CLT fails? *Journal of Theoretical Probability*, 11(3):813–830, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022662800620>.

**Rafler:2013:PSP**

- [Raf13] Mathias Rafler. The Pólya sum process: Limit theorems for conditioned random fields. *Journal of Theoretical Probability*, 26(4):1097–1116, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0404-9>.

**Rains:1997:CPB**

- [Rai97] E. M. Rains. Combinatorial properties of Brownian motion on the compact classical groups. *Journal of Theoretical Probability*, 10(3):659–679, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022601711176>.

**Raic:2004:MCD**

- [Rai04] M. Raic. A multivariate CLT for decomposable random vectors with finite second moments. *Journal of Theoretical Probability*, 17(3):573–603, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040290.44087.68>.

**Rai:2007:SRG**

- [Rai07] Sanatan Rai. The spectrum of a random geometric graph is concentrated. *Journal of Theoretical Probability*, 20(2):119–132, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0049-7>.

**Raja:1999:CHS**

- [Raj99] C. Robinson Edward Raja. On a class of Hungarian semigroups and the factorization theorem of Khinchin. *Journal of Theoretical Probability*, 12(2):561–569, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021642531006>.

**Raja:2015:ODM**

- [Raj15] C. R. E. Raja. Operator decomposable measures and stochastic difference equations. *Journal of Theoretical Probability*, 28(3):785–803, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0534-8>.

**Randjiou:2006:JIT**

- [Ran06] Youssef Randjiou. A joint integral test for the locations of extrema for Brownian motion. *Journal of Theoretical Probability*, 19(3):701–720, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0030-5>.

**Rao:2005:MNC**

- [Rao05] Murali Rao. More on a new concept of entropy and information. *Journal of Theoretical Probability*, 18(4):967–981, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7541-3>.

**Rubin:1988:SSP**

- [RC88] Herman Rubin and Jeesen Chen. Some stochastic processes related to random density functions. *Journal of Theoretical Probability*, 1(2):227–237, April 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046937>.

**Redelmeier:2011:GER**

- [Red11] C. Emily I. Redelmeier. Genus expansion for real Wishart matrices. *Journal of Theoretical Probability*, 24(4):1044–1062, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0278-7>.

**Ressel:1994:NHF**

- [Res94] Paul Ressel. Non-homogeneous de Finetti-type theorems. *Journal of Theoretical Probability*, 7(2):469–482, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214278>.

**Ressel:2013:FEL**

- [Res13] Paul Ressel. Finite exchangeability, Lévy–Frailty copulas and higher-order monotonic sequences. *Journal of Theoretical Probability*, 26(3):666–675, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0389-9>.

**Retzlaff:2003:RDC**

- [Ret03] Todd Retzlaff. Rate of decay of concentration functions on discrete groups. *Journal of Theoretical Probability*, 16(2):391–399, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023522727662>.

**Retzlaff:2004:DCF**

- [Ret04] T. M. Retzlaff. Decay of concentration functions for adapted probabilities on discrete groups. *Journal of Theoretical Probability*, 17(4):1031–1040, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0589-7>.

**Revesz:1993:PPI**

- [Rév93] P. Révész. Path properties of an infinite system of Wiener processes. *Journal of Theoretical Probability*, 6(2):353–383, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047579>.

**Revesz:1998:MCB**

- [Rév98] P. Révész. The maximum of a critical branching Wiener process. *Journal of Theoretical Probability*, 11(4):953–977, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022664831729>.

**Revelle:2001:BRW**

- [Rev01] David Revelle. Biased random walk on lamplighter groups and graphs. *Journal of Theoretical Probability*, 14(2):379–391, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011159613389>.

**Richard:2017:SSS**

- [Ric17] Alexandre Richard. Some singular sample path properties of a multiparameter fractional Brownian motion. *Journal of Theoretical Probability*, 30(4):1285–1309, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Rio:2009:MIS**

- [Rio09] Emmanuel Rio. Moment inequalities for sums of dependent random variables under projective conditions. *Journal of Theoretical Probability*, 22(1):146–163, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0155-9>.

**Rivero:2003:RSC**

- [Riv03] Víctor Manuel Rivero. On random sets connected to the partial records of Poisson point process. *Journal of Theoretical Probability*, 16(1):277–307, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022247025107>.

**Rochet:2017:COH**

- [Roc17] Jean Rochet. Complex outliers of Hermitian random matrices. *Journal of Theoretical Probability*, 30(4):1624–1654, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Rosinski:1994:USR**

- [Ros94] Jan Rosiński. On uniqueness of the spectral representation of stable processes. *Journal of Theoretical Probability*, 7(3):615–634, July 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213572>.

**Rosenblatt:1997:SSR**

- [Ros97] Murray Rosenblatt. Some simple remarks on an autoregressive scheme and an implied problem. *Journal of Theoretical Probability*, 10(2):295–305, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022604315045>.

**Rosenthal:2003:GCR**

- [Ros03] Jeffrey S. Rosenthal. Geometric convergence rates for time-sampled Markov chains. *Journal of Theoretical Probability*, 16

(3):671–688, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025672516474>.

**Rozkosz:2013:SRW**

- [Roz13] Andrzej Rozkosz. Stochastic representation of weak solutions of viscous conservation laws: A BSDE approach. *Journal of Theoretical Probability*, 26(4):1061–1083, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-011-0395-y.pdf>.

**Rothmann:1992:BCS**

- [RR92] Mark D. Rothmann and Ralph P. Russo. On boundary crossings of the sample  $p$  th quantile. *Journal of Theoretical Probability*, 5(2):407–416, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046744>.

**Rothmann:1994:SCM**

- [RR94] Mark D. Rothmann and Ralph P. Russo. Strong consistency of the mean on randomly deleted sets. *Journal of Theoretical Probability*, 7(1):119–128, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213362>.

**Rothmann:1997:LPT**

- [RR97] Mark D. Rothmann and Ralph P. Russo. On the limiting proportion of types. *Journal of Theoretical Probability*, 10(1):131–143, January 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022698532576>.

**Rothmann:2000:LLN**

- [RR00] Mark D. Rothmann and Ralph P. Russo. Laws of large numbers for observations that change with time. *Journal of Theoretical Probability*, 13(4):1013–1025, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007814007981>.

**Ramirez:2008:SGS**

- [RR08] José A. Ramírez and Brian Rider. Shape of the ground state energy density of Hill’s equation with nice Gaussian potential.

*Journal of Theoretical Probability*, 21(2):413–430, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0105-y>.

**Rajput:2007:UCT**

- [RRM07] Balram S. Rajput and Kavi Rama-Murthy. Uniform comparison of tails of (non-symmetric) probability measures and their symmetrized counterparts with applications. *Journal of Theoretical Probability*, 20(1):87–105, March 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0050-1>.

**Rajput:1994:SSS**

- [RRMZ94] Balram S. Rajput, Kavi Rama-Murthy, and Tomasz Zak. Supports of semi-stable probability measures on locally convex spaces. *Journal of Theoretical Probability*, 7(4):931–942, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214379>.

**Rachev:1992:UCL**

- [RRS92] S. T. Rachev, L. Rüschendorf, and A. Schief. Uniformities for the convergence in law and in probability. *Journal of Theoretical Probability*, 5(1):33–44, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046777>.

**Rukhin:1991:BEW**

- [RS91] Andrew L. Rukhin and Morris Skibinsky. Bayes estimators whose range has convex hull of zero prior probability. *Journal of Theoretical Probability*, 4(2):465–474, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258749>.

**Rachev:1994:GSD**

- [RS94] Svetlozar T. Rachev and Gennady Samorodnitsky. Geometric stable distributions in Banach spaces. *Journal of Theoretical Probability*, 7(2):351–373, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214274>.



**Rao:1995:LDC**

- [RS95] B. L. S. Prakasa Rao and Arusharka Sen. Limit distributions of conditional  $U$ -statistics. *Journal of Theoretical Probability*, 8 (2):261–301, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212880>.

**Rackauskas:2004:NSC**

- [RS04] Alfredas Rackauskas and Charles Suquet. Necessary and sufficient condition for the functional Central Limit Theorem in Hölder spaces. *Journal of Theoretical Probability*, 17(1):221–243, January 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJJTP.0000020482.66224.6c>.

**Roy:2008:SSS**

- [RS08] Parthaniil Roy and Gennady Samorodnitsky. Stationary symmetric  $\alpha$ -stable discrete parameter random fields. *Journal of Theoretical Probability*, 21(1):212–233, March 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0107-9>.

**Ramanan:2018:BLC**

- [RS18] Kavita Ramanan and Aaron Smith. Bounds on lifting continuous-state Markov chains to speed up mixing. *Journal of Theoretical Probability*, 31(3):1647–1678, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Rovira:1996:LSN**

- [RSS96] Carles Rovira and Marta Sanz-Solé. The law of the solution to a nonlinear hyperbolic SPDE. *Journal of Theoretical Probability*, 9 (4):863–901, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214255>.

**Rifi:2000:ABW**

- [RU00] Mohamed Rifi and Frederic Utzet. On the asymptotic behavior of weighted  $U$ -statistics. *Journal of Theoretical Probability*, 13 (1):141–167, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007786926882>.

**Rubshtein:1995:CRM**

- [Rub95] Ben-Zion Rubshtein. Convolutions of random measures on compact groups. *Journal of Theoretical Probability*, 8(3):523–538, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218042>.

**Rukhin:1993:IPD**

- [Ruk93] Andrew L. Rukhin. Influence of the prior distribution on the risk of the Bayes rule. *Journal of Theoretical Probability*, 6(1):71–87, January 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046769>.

**Rushton:2007:FLD**

- [Rus07] Joshua Rushton. A functional LIL for  $d$ -dimensional stable processes; invariance for Lévy- and other weakly convergent processes. *Journal of Theoretical Probability*, 20(3):397–427, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0059-0>.

**Ruzsa:1988:IDI**

- [Ruz88] Imre Z. Ruzsa. Infinite divisibility II. *Journal of Theoretical Probability*, 1(4):327–339, October 1988. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048723>.

**Rosalsky:2004:WLB**

- [RV04] A. Rosalsky and A. I. Volodin. On the weak limiting behavior of almost surely convergent row sums from infinite arrays of rowwise independent random elements in Banach spaces. *Journal of Theoretical Probability*, 17(2):327–346, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020697.69668.e7>.

**Rost:1996:RKF**

- [RW96] Daniel Rost and Christian Wieckenberg. A representation of the Kantorovich-functional. *Journal of Theoretical Probability*, 9(1):87–103, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213735>.

**Rempala:2002:CLT**

- [RW02] Grzegorz A. Rempala and Jacek Wesolowski. Central limit theorems for random permanents with correlation structure. *Journal of Theoretical Probability*, 15(1):63–76, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013837205669>.

**Robinson:2005:SNC**

- [RW05] John Robinson and Qiyang Wang. On the self-normalized Cramér-type large deviation. *Journal of Theoretical Probability*, 18(4):891–909, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7531-5>.

**Ren:2015:GLD**

- [RWZ15] Jiagang Ren, Jing Wu, and Hua Zhang. General large deviations and functional iterated logarithm law for multivalued stochastic differential equations. *Journal of Theoretical Probability*, 28(2):550–586, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0531-y>.

**Ross:1993:CTC**

- [RX93] Kenneth A. Ross and Daming Xu. A comparison theorem on convergence rates of random walks on groups. *Journal of Theoretical Probability*, 6(2):323–343, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047577>.

**Ross:1994:HDM**

- [RX94] Kenneth A. Ross and Daming Xu. Hypergroup deformations and Markov chains. *Journal of Theoretical Probability*, 7(4):813–830, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214374>.

**Ren:2010:LDM**

- [RXZ10] Jiagang Ren, Siyan Xu, and Xicheng Zhang. Large deviations for multivalued stochastic differential equations. *Journal of Theoretical Probability*, 23(4):1142–1156, December 2010.

CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0274-y>.

**Rachev:1991:RCS**

- [RY91] S. T. Rachev and J. E. Yukich. Rates of convergence of  $\alpha$ -stable random motions. *Journal of Theoretical Probability*, 4(2):333–352, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258741>.

**Ryabko:2010:DBP**

- [Rya10] Daniil Ryabko. Discrimination between  $B$ -processes is impossible. *Journal of Theoretical Probability*, 23(2):565–575, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0263-1>.

**Ryvkina:2015:FBM**

- [Ryv15] Jelena Ryvkina. Fractional Brownian motion with variable Hurst parameter: Definition and properties. *Journal of Theoretical Probability*, 28(3):866–891, September 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0502-3>.

**Rouault:2002:LDP**

- [RYZ02] Alain Rouault, Marc Yor, and Marguerite Zani. A large deviations principle related to the strong arc-sine law. *Journal of Theoretical Probability*, 15(3):793–815, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016280117892>.

**Ryznar:1990:MTB**

- [RZ90] Michał Ryznar and Tomasz Zak. The measure of a translated ball in uniformly convex spaces. *Journal of Theoretical Probability*, 3(4):547–562, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046095>.

**Rosinski:1997:EEW**

- [RZ97] Jan Rosiński and Tomasz Zak. The equivalence of ergodicity and weak mixing for infinitely divisible processes. *Journal of Theoretical Probability*, 10(1):73–86, January 1997. CODEN JTPREO.

ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022690230759>.

**Ran:2010:EUB**

- [RZ10] Qikang Ran and Tusheng Zhang. Existence and uniqueness of bounded weak solutions of a semilinear parabolic PDE. *Journal of Theoretical Probability*, 23(4):951–971, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0252-4>.

**Rafler:2015:LPB**

- [RZ15] Mathias Rafler and Hans Zessin. The logical postulates of Böge, Carnap and Johnson in the context of Papangelou processes. *Journal of Theoretical Probability*, 28(4):1431–1446, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0543-2>.

**Saada:2001:ABC**

- [Saa01] Diane Saada. Asymptotic behavior of continuous set-indexed martingales. *Journal of Theoretical Probability*, 14(2):319–332, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011103428410>.

**Sadasue:2008:QII**

- [Sad08] Gaku Sadasue. On quasi-invariance of infinite product measures. *Journal of Theoretical Probability*, 21(3):571–585, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0171-9>.

**Sahi:2008:FIP**

- [Sah08] Siddhartha Sahi. The FKG inequality for partially ordered algebras. *Journal of Theoretical Probability*, 21(2):449–458, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0117-7>.

**Salvatori:1992:NGI**

- [Sal92] Maura Salvatori. On the norms of group-invariant transition operators on graphs. *Journal of Theoretical Probability*, 5

(3):563–576, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060436>.

**Sancetta:2007:WCL**

- [San07] Alessio Sancetta. Weak convergence of laws on  $R^K$  with common marginals. *Journal of Theoretical Probability*, 20(2):371–380, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0096-8>.

**Sandric:2014:RTC**

- [San14] Nikola Sandrić. Recurrence and transience criteria for two cases of stable-like Markov chains. *Journal of Theoretical Probability*, 27(3):754–788, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0445-0>.

**Sandric:2016:EPS**

- [San16] Nikola Sandrić. Ergodic property of stable-like Markov chains. *Journal of Theoretical Probability*, 29(2):459–490, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0586-4>.

**Sarantsev:2017:RBM**

- [Sar17] Andrey Sarantsev. Reflected Brownian motion in a convex polyhedral cone: Tail estimates for the stationary distribution. *Journal of Theoretical Probability*, 30(3):1200–1223, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Sato:1992:NND**

- [Sat92] Hiroshi Sato. Nuclearity of a nonnegative definite integral kernel on a separable metric space. *Journal of Theoretical Probability*, 5(2):349–353, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046740>.

**Sauer:2016:UKO**

- [Sau16] Martin Sauer.  $L^1$ -uniqueness of Kolmogorov operators associated with two-dimensional stochastic Navier–Stokes Coriolis equations with space–time white noise. *Journal of Theoretical*

*Probability*, 29(2):569–589, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0582-8>.

**Savov:2010:STO**

- [Sav10] Mladen Savov. Small time one-sided LIL behavior for Lévy processes at zero. *Journal of Theoretical Probability*, 23(1):209–236, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0202-6>.

**Sawyer:2001:CLT**

- [Saw01] P. Sawyer. The Central Limit Theorem on  $SO_0(p, q)/SO(p) \times SO(q)$ . *Journal of Theoretical Probability*, 14(3):857–866, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017557526199>.

**Scheffler:1994:DAS**

- [Sch94a] Hans-Peter Scheffler.  $D$ -domains of attraction of stable measures on stratified Lie groups of attraction of stable measures on stratified Lie groups. *Journal of Theoretical Probability*, 7(4):767–792, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214371>.

**Schuette:1994:LDT**

- [Sch94b] Paul H. Schuette. Large deviations for trajectories of sums of independent random variables. *Journal of Theoretical Probability*, 7(1):3–45, January 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213359>.

**Schilling:1998:FPG**

- [Sch98] René L. Schilling. Feller processes generated by pseudo-differential operators: On the Hausdorff dimension of their sample paths. *Journal of Theoretical Probability*, 11(2):303–330, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022678219821>.

**Schied:1999:ERC**

- [Sch99] Alexander Schied. Existence and regularity for a class of infinite-measure  $(\xi, \psi, K)$ -superprocesses. *Journal of Theoretical Proba-*

*bility*, 12(4):1011–1035, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021645204173>.

**Schoolfield:2002:RWW**

- [Sch02a] Clyde H. Schoolfield, Jr. Random walks on wreath products of groups. *Journal of Theoretical Probability*, 15(3):667–693, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016219932004>.

**Schoolfield:2002:SGB**

- [Sch02b] Clyde H. Schoolfield, Jr. A signed generalization of the Bernoulli–Laplace diffusion model. *Journal of Theoretical Probability*, 15(1):97–127, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013841306577>.

**Schoolfield:2005:GRS**

- [Sch05] Clyde H. Schoolfield, Jr. Generating a random signed permutation with random reversals. *Journal of Theoretical Probability*, 18(4):911–931, October 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7532-4>.

**Schweinsberg:2008:LER**

- [Sch08] Jason Schweinsberg. Loop-erased random walk on finite graphs and the Rayleigh process. *Journal of Theoretical Probability*, 21(2):378–396, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0125-7>.

**Schack:2009:OWS**

- [Sch09] Helga Schack. An optimal wavelet series expansion of the Riemann–Liouville process. *Journal of Theoretical Probability*, 22(4):1030–1057, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0187-1>.

**Schlemm:2016:KSI**

- [Sch16a] Eckhard Schlemm. The Kearns–Saul inequality for Bernoulli and Poisson–binomial distributions. *Journal of Theoretical Probability*, 29(1):48–62, March 2016. CODEN JTPREO. ISSN



0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0564-x>.

**Schulte:2016:NAP**

- [Sch16b] Matthias Schulte. Normal approximation of Poisson functionals in Kolmogorov distance. *Journal of Theoretical Probability*, 29(1):96–117, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0576-6>.

**Scott:1990:NID**

- [Sco90] Damon Scott. A non-integral-dimensional random walk. *Journal of Theoretical Probability*, 3(1):1–7, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063325>.

**Seneta:1993:EPI**

- [Sen93] E. Seneta. Ergodicity for products of infinite stochastic matrices. *Journal of Theoretical Probability*, 6(2):345–352, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047578>.

**Sengupta:2000:TSH**

- [Sen00] Arindam Sengupta. Time-space harmonic polynomials for continuous-time processes and an extension. *Journal of Theoretical Probability*, 13(4):951–976, October 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007857823002>.

**Sencimen:2013:SCP**

- [Sen13] Celaleddin Sencimen. Statistical convergence in probability for a sequence of random functions. *Journal of Theoretical Probability*, 26(1):94–106, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0346-7>.

**Sepanski:1994:PCG**

- [Sep94] Steven J. Sepanski. Probabilistic characterizations of the generalized domain of attraction of the multivariate normal law. *Journal of Theoretical Probability*, 7(4):857–866, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214376>.

**Sepanski:1997:SIP**

- [Sep97] Steven J. Sepanski. Some invariance principles for random vectors in the generalized domain of attraction of the multivariate normal law. *Journal of Theoretical Probability*, 10(4):1053–1063, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022622902495>.

**Sepanski:1999:CLI**

- [Sep99] Steven J. Sepanski. A compact law of the iterated logarithm for random vectors in the generalized domain of attraction of the multivariate Gaussian law. *Journal of Theoretical Probability*, 12(3):757–778, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021632016642>.

**Sepanski:2001:EVM**

- [Sep01] Steven J. Sepanski. Extreme values and the multivariate compact law of the iterated logarithm. *Journal of Theoretical Probability*, 14(4):989–1018, October 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017576903851>.

**Serlet:1996:OMS**

- [Ser96] Laurent Serlet. The occupation measure of super-Brownian motion conditioned to nonextinction. *Journal of Theoretical Probability*, 9(3):561–578, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214075>.

**Sarymsakov:1990:AMT**

- [SG90] T. A. Sarymsakov and N. N. Ganikhodzhayev. Analytic methods in the theory of quadric stochastic operators. *Journal of Theoretical Probability*, 3(1):51–70, January 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01063328>.

**Sgibnev:1998:ABH**

- [Sgi98] M. S. Sgibnev. On the asymptotic behavior of the harmonic renewal measure. *Journal of Theoretical Probability*, 11(2):371–382, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022627704800>.

**Shah:1991:IDM**

- [Sha91] Riddhi Shah. Infinitely divisible measures on  $p$ -adic groups. *Journal of Theoretical Probability*, 4(2):391–405, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258744>.

**Shao:1993:NSB**

- [Sha93] Qi-Man Shao. A note on small ball probability of a Gaussian process with stationary increments. *Journal of Theoretical Probability*, 6(3):595–602, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066719>.

**Shao:1999:CTL**

- [Sha99] Qi-Man Shao. A Cramér type large deviation result for Student's  $t$ -statistic. *Journal of Theoretical Probability*, 12(2):385–398, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021626127372>.

**Shah:2000:SMS**

- [Sha00a] Riddhi Shah. Selfdecomposable measures on simply connected nilpotent groups. *Journal of Theoretical Probability*, 13(1):65–83, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007778725065>.

**Shao:2000:CTM**

- [Sha00b] Qi-Man Shao. A comparison theorem on moment inequalities between negatively associated and independent random variables. *Journal of Theoretical Probability*, 13(2):343–356, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007849609234>.

**Shields:1993:TDR**

- [Shi93a] Paul C. Shields. Two divergence-rate counterexamples. *Journal of Theoretical Probability*, 6(3):521–545, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066716>.

**Shields:1993:WTP**

- [Shi93b] Paul C. Shields. Waiting times: Positive and negative results on the Wyner–Ziv problem. *Journal of Theoretical Probability*, 6(3):499–519, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066715>.

**Shi:1996:SBP**

- [Shi96] Z. Shi. Small ball probabilities for a Wiener process under weighted sup-norms, with an application to the supremum of Bessel local times. *Journal of Theoretical Probability*, 9(4):915–929, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214257>.

**Shi:1997:TDB**

- [Shi97] Z. Shi. Time difference on the Brownian curve. *Journal of Theoretical Probability*, 10(3):625–642, July 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022697510267>.

**Shiu:2013:CCC**

- [Shi13] Shang-Yuan Shiu. Covering a connected curve on the torus with squares. *Journal of Theoretical Probability*, 26(2):480–488, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0387-y>.

**Siegel:1990:POS**

- [Sie90] G. Siegel. Properties of operator stable distributions in infinite-dimensional Banach spaces. *Journal of Theoretical Probability*, 3(2):227–244, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045160>.

**Siebert:1992:ODG**

- [Sie92] Eberhard Siebert. Operator-decomposability of Gaussian measures on separable Banach spaces. *Journal of Theoretical Probability*, 5(2):333–347, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046739>.

**Siegrist:1994:EDS**

- [Sie94] Kyle Siegrist. Exponential distributions on semigroups. *Journal of Theoretical Probability*, 7(4):725–737, October 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214368>.

**Siegrist:2006:DED**

- [Sie06] Kyle Siegrist. Decomposition of exponential distributions on positive semigroups. *Journal of Theoretical Probability*, 19(1):204–220, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0005-6>.

**Sifi:1995:CLT**

- [Sif95] Mohamed Sifi. Central limit theorem and infinitely divisible probabilities associated with partial differential operators. *Journal of Theoretical Probability*, 8(3):475–499, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218040>.

**Sikic:2000:ZOL**

- [Sik00] Hrvoje Sikić. Zero–one law for some Brownian functionals. *Journal of Theoretical Probability*, 13(2):571–574, April 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007833205600>.

**Simon:2004:SBE**

- [Sim04] T. Simon. Small ball estimates in  $p$ -variation for stable processes. *Journal of Theoretical Probability*, 17(4):979–1002, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0586-x>.

**Singh:2007:STD**

- [Sin07] Arvind Singh. A slow transient diffusion in a drifted stable potential. *Journal of Theoretical Probability*, 20(2):153–166, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0056-3>.

**Shao:1998:ERP**

- [SJ98] Yongzhao Shao and Raúl Jiménez. Entropy for random partitions and its applications. *Journal of Theoretical Probability*, 11(2):417–433, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022683822547>.

**Schirokauer:2007:UDN**

- [SK07] Oliver Schirokauer and Joseph B. Kadane. Uniform distributions on the natural numbers. *Journal of Theoretical Probability*, 20(3):429–441, September 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0066-1>.

**Stern:2015:CCM**

- [SK15] Rafael B. Stern and Joseph B. Kadane. Coherence of countably many bets. *Journal of Theoretical Probability*, 28(2):520–538, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0489-9>.

**Slaby:1989:LIL**

- [Sla89] Marek Slaby. The law of the iterated logarithm for subsequences and characterization of the cluster set of  $S_{n_k}/(2n_k \log \log n_k)^{1/2}$  in Banach spaces. *Journal of Theoretical Probability*, 2(3):343–376, July 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01054021>.

**Slonowsky:2001:SMT**

- [Slo01] Dean Slonowsky. Strong martingales: Their decompositions and quadratic variation. *Journal of Theoretical Probability*, 14(3):609–638, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017536921656>.

**Smith:2015:CTM**

- [Smi15] Aaron Smith. Comparison theory for Markov chains on different state spaces and application to random walk on derangements. *Journal of Theoretical Probability*, 28(4):1406–1430, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0559-7>.

**Sobieczky:2010:ITS**

- [Sob10] Florian Sobieczky. An interlacing technique for spectra of random walks and its application to finite percolation clusters. *Journal of Theoretical Probability*, 23(3):639–670, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0298-3>.

**Solomyak:1999:ESF**

- [Sol99] Rita Solomyak. Essential spanning forests and electrical networks on groups. *Journal of Theoretical Probability*, 12(2):523–548, April 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021638430098>.

**Solan:2003:CVC**

- [Sol03] Eilon Solan. Continuity of the value of competitive Markov decision processes. *Journal of Theoretical Probability*, 16(4):831–845, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000011995.28536.ef>.

**Soltanifar:2014:OVS**

- [Sol14] Mohsen Soltanifar. On operator-valued semicircular random variables. *Journal of Theoretical Probability*, 27(1):41–56, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0406-7>.

**Song:1995:FKS**

- [Son95] Renming Song. Feynman–Kac semigroup with discontinuous additive functionals. *Journal of Theoretical Probability*, 8(4):727–762, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410109>.

**Song:2006:ETD**

- [Son06] Renming Song. Estimates on the transition densities of Girsanov transforms of symmetric stable processes. *Journal of Theoretical Probability*, 19(2):487–507, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0023-4>.

**Sottinen:2004:GPE**

- [Sot04] T. Sottinen. On Gaussian processes equivalent in law to fractional Brownian motion. *Journal of Theoretical Probability*, 17(2):309–325, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020696.99064.5d>.

**Sowers:2008:RPC**

- [Sow08] Richard B. Sowers. Random perturbations of canards. *Journal of Theoretical Probability*, 21(4):824–889, December 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0150-1>.

**Spataru:1999:PAS**

- [Spa99] Aurel Spataru. Precise asymptotics in Spitzer’s law of large numbers. *Journal of Theoretical Probability*, 12(3):811–819, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021636117551>.

**Spataru:2004:EAL**

- [Spa04] A. Spataru. Exact asymptotics in log log laws for random fields. *Journal of Theoretical Probability*, 17(4):943–965, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0584-z>.

**Spataru:2010:LIL**

- [Spa10] Aurel Spataru. The law of the iterated logarithm for finitely inhomogeneous random walks. *Journal of Theoretical Probability*, 23(2):417–427, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0213-y>.

**Spataru:2016:CPA**

- [Spa16] Aurel Spataru. Convergence and precise asymptotics for series involving self-normalized sums. *Journal of Theoretical Probability*, 29(1):267–276, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0560-1>.



**Spiliopoulos:2012:LDP**

- [Spi12] Konstantinos Spiliopoulos. Large deviations principle for a large class of one-dimensional Markov processes. *Journal of Theoretical Probability*, 25(4):925–949, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0345-8>.

**Shyamalkumar:2007:OPO**

- [SRL07] Nariankadu D. Shyamalkumar, Ralph P. Russo, and Ramon Lawrence. Optimal policies to obtain the most join results. *Journal of Theoretical Probability*, 20(2):237–256, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0063-4>.

**Silvestrov:1998:ETI**

- [SS98] Dmitrii S. Silvestrov and Örjan Stenflo. Ergodic theorems for iterated function systems controlled by regenerative sequences. *Journal of Theoretical Probability*, 11(3):589–608, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022642328845>.

**Saada:2006:NSL**

- [SS06] Diane Saada and Dean Slonowsky. A notion of stopping line for set-indexed processes. *Journal of Theoretical Probability*, 19(2):397–410, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0015-4>.

**Szabados:2009:SIB**

- [SS09] Tamás Szabados and Balázs Székely. Stochastic integration based on simple, symmetric random walks. *Journal of Theoretical Probability*, 22(1):203–219, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0140-8>.

**Sendov:2015:NRT**

- [SS15] Hristo Sendov and Shen Shan. New representation theorems for completely monotone and Bernstein functions with convexity properties on their measures. *Journal of Theoretical Probability*, 28(4):1689–1725, December 2015. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0557-9>.

**Sturm:2018:PDM**

- [SS18] Anja Sturm and Jan M. Swart. Pathwise duals of monotone and additive Markov processes. *Journal of Theoretical Probability*, 31(2):932–983, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Samorodnitsky:1990:MSI**

- [ST90] Gennady Samorodnitsky and Murad S. Taqqu. Multiple stable integrals of Banach-valued functions. *Journal of Theoretical Probability*, 3(2):267–287, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045162>.

**Sottinen:2006:EMG**

- [ST06] Tommi Sottinen and Ciprian A. Tudor. On the equivalence of multiparameter Gaussian processes. *Journal of Theoretical Probability*, 19(2):461–485, June 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0022-5>.

**Sanchez:2015:CBM**

- [ST15] Juan Fernández Sánchez and Wolfgang Trutschnig. Conditioning-based metrics on the space of multivariate copulas and their interrelation with uniform and levelwise convergence and Iterated Function Systems. *Journal of Theoretical Probability*, 28(4):1311–1336, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0541-4>.

**Stadje:1998:TES**

- [Sta98] Wolfgang Stadje. Two ergodic sample-path properties of the Poisson process. *Journal of Theoretical Probability*, 11(1):197–208, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021603210282>.

**Staples:2007:GTA**

- [Sta07] George Stacey Staples. Graph-theoretic approach to stochastic integrals with Clifford algebras. *Journal of Theoretical Probability*, 20(2):257–274, June 2007. CODEN JTPREO. ISSN

0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0064-3>.

**Stan:2011:TDM**

- [Sta11] Aurel I. Stan. Two-dimensional Meixner random vectors of class  $\mathcal{M}_L$ . *Journal of Theoretical Probability*, 24(1):39–65, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0309-4>.

**Steinicke:2016:FLP**

- [Ste16] Alexander Steinicke. Functionals of a Lévy process on canonical and generic probability spaces. *Journal of Theoretical Probability*, 29(2):443–458, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0583-7>.

**Stephenson:2018:LCL**

- [Ste18] Robin Stephenson. Local convergence of large critical multi-type Galton–Watson trees and applications to random maps. *Journal of Theoretical Probability*, 31(1):159–205, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Stong:1991:CRS**

- [Sto91] Richard Stong. Choosing a random spanning subtree: a case study. *Journal of Theoretical Probability*, 4(4):753–766, October 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01259553>.

**Stolz:1996:SSB**

- [Sto96] Wolfgang Stolz. Some small ball probabilities for Gaussian processes under nonuniform norms. *Journal of Theoretical Probability*, 9(3):613–630, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214078>.

**Strobl:1995:RSM**

- [Str95] Franz Strobl. On the reversed sub-martingale property of empirical discrepancies in arbitrary sample spaces. *Journal of Theoretical Probability*, 8(4):825–831, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410114>.

**Su:1996:LIL**

- [Su96] Zhonggen Su. The law of the iterated logarithm and Marcinkiewicz law of large numbers for  $B$ -valued  $U$ -statistics. *Journal of Theoretical Probability*, 9(3):679–701, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214082>.

**Shiozawa:2014:EJT**

- [SU14] Yuichi Shiozawa and Toshihiro Uemura. Explosion of jump-type symmetric Dirichlet forms on  $R^d$ . *Journal of Theoretical Probability*, 27(2):404–432, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0424-5>.

**Sudbury:2000:DFI**

- [Sud00] Aidan Sudbury. Dual families of interacting particle systems on graphs. *Journal of Theoretical Probability*, 13(3):695–716, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007806427774>.

**Sun:1995:PED**

- [Sun95] Shan Sun. Perturbed empirical distribution functions and quantiles under dependence. *Journal of Theoretical Probability*, 8(4):763–777, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410110>.

**Sun:1997:MRH**

- [Sun97] T. C. Sun. Murray Rosenblatt: His contributions to probability and statistics. *Journal of Theoretical Probability*, 10(2):279–286, April 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022600214136>.

**Sung:2014:MZT**

- [Sun14] Soo Hak Sung. Marcinkiewicz–Zygmund type strong law of large numbers for pairwise i.i.d. random variables. *Journal of Theoretical Probability*, 27(1):96–106, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0417-4>.

**Salminen:2005:FRT**

- [SV05] Paavo Salminen and Pierre Vallois. On first range times of linear diffusions. *Journal of Theoretical Probability*, 18(3):567–593, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3519-4>.

**Song:2006:PTS**

- [SV06] Renming Song and Zoran Vondracek. Potential theory of special subordinators and subordinate killed stable processes. *Journal of Theoretical Probability*, 19(4):817–847, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0045-y>.

**Sottinen:2016:PII**

- [SV16] Tommi Sottinen and Lauri Viitasaari. Pathwise integrals and Itô–Tanaka formula for Gaussian processes. *Journal of Theoretical Probability*, 29(2):590–616, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0588-2>.

**Shafer:2012:LZO**

- [SVT12] Glenn Shafer, Vladimir Vovk, and Akimichi Takemura. Lévy’s zero–one law in game-theoretic probability. *Journal of Theoretical Probability*, 25(1):1–24, March 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0390-3>.

**Sundberg:1992:CMM**

- [SW92] Carl Sundberg and Carl Wagner. Characterizations of monotone and 2-monotone capacities. *Journal of Theoretical Probability*, 5(1):159–167, January 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046783>.

**Stan:2009:SPM**

- [SW09] Aurel I. Stan and John J. Whitaker. A study of probability measures through commutators. *Journal of Theoretical Probability*, 22(1):123–145, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0167-5>.

**Swart:2009:CPS**

- [Swa09] Jan M. Swart. The contact process seen from a typical infected site. *Journal of Theoretical Probability*, 22(3):711–740, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0184-4>.

**Sweeting:1989:CWC**

- [Swe89] T. J. Sweeting. On conditional weak convergence. *Journal of Theoretical Probability*, 2(4):461–474, October 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01051878>.

**Szekely:1990:CDC**

- [SZ90] Gábor J. Székely and Wei-Bin Zeng. The Choquet–Deny convolution equation  $\mu = \mu * \sigma$  for probability measures on Abelian semigroups. *Journal of Theoretical Probability*, 3(2):361–365, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045167>.

**Szabados:2012:SIL**

- [Sza12] Tamás Szabados. Self-intersection local time of planar Brownian motion based on a strong approximation by random walks. *Journal of Theoretical Probability*, 25(4):1081–1118, December 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0351-x>.

**Szewczak:2009:LTC**

- [Sze09] Zbigniew S. Szewczak. On limit theorems for continued fractions. *Journal of Theoretical Probability*, 22(1):239–255, March 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0139-1>.

**Sztonyk:2010:ETS**

- [Szt10] Pawel Sztonyk. Estimates of tempered stable densities. *Journal of Theoretical Probability*, 23(1):127–147, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0208-8>.

**Szulga:1992:SEM**

- [Szu92] Jerzy Szulga. Series expansions of multiple Lévy integrals. *Journal of Theoretical Probability*, 5(4):601–615, October 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01058721>.

**Takacs:2001:MRE**

- [Tak01] Christiane Takacs. More randomness of environment does not always slow down a random walk. *Journal of Theoretical Probability*, 14(3):699–715, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017593006635>.

**Takeda:2008:LDA**

- [Tak08] Masayoshi Takeda. Large deviations for additive functionals of symmetric stable processes. *Journal of Theoretical Probability*, 21(2):336–355, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0111-0>.

**Takeuchi:2010:BEL**

- [Tak10] Atsushi Takeuchi. Bismut–Elworthy–Li-type formulae for stochastic differential equations with jumps. *Journal of Theoretical Probability*, 23(2):576–604, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0280-0>.

**Takeda:2011:LDP**

- [Tak11] Masayoshi Takeda. A large deviation principle for symmetric Markov processes with Feynman–Kac functional. *Journal of Theoretical Probability*, 24(4):1097–1129, December 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0324-5>.

**Takeda:2018:BST**

- [Tak18] Masayoshi Takeda. The bottom of the spectrum of time-changed processes and the maximum principle of Schrödinger operators. *Journal of Theoretical Probability*, 31(2):741–756, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Talagrand:1992:VVR**

- [Tal92] Michel Talagrand. On vector-valued random Fourier series. *Journal of Theoretical Probability*, 5(2):327–331, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046738>.

**Talagrand:1996:GCP**

- [Tal96a] Michel Talagrand. The Glivenko–Cantelli problem, ten years later. *Journal of Theoretical Probability*, 9(2):371–384, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214655>.

**Talagrand:1996:LCF**

- [Tal96b] Michel Talagrand. Lower classes for fractional Brownian motion. *Journal of Theoretical Probability*, 9(1):191–213, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213740>.

**Talagrand:1998:GLB**

- [Tal98] Michel Talagrand. A general lower bound for Gaussian chaos. *Journal of Theoretical Probability*, 11(1):289–301, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021663428937>.

**Tang:2007:HTI**

- [Tan07] Yongqiang Tang. A Hoeffding-type inequality for ergodic time series. *Journal of Theoretical Probability*, 20(2):167–176, June 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0057-2>.

**Teicher:1992:CSN**

- [Tei92] Henry Teicher. Convergence of self-normalized generalized  $U$ -statistics. *Journal of Theoretical Probability*, 5(2):391–405, April 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046743>.



**Teicher:1995:MRS**

- [Tei95] Henry Teicher. Moments of randomly stopped sums-revisited. *Journal of Theoretical Probability*, 8(4):779–793, October 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02410111>.

**Teicher:1998:MZS**

- [Tei98a] Henry Teicher. On the Marcinkiewicz–Zygmund strong law for  $U$ -statistics. *Journal of Theoretical Probability*, 11(1):279–288, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021611412099>.

**Teicher:1998:SLM**

- [Tei98b] Henry Teicher. Strong laws for martingale differences and independent random variables. *Journal of Theoretical Probability*, 11(4):979–995, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022616915799>.

**Telcs:1995:SGF**

- [Tel95] András Telcs. Spectra of graphs and fractal dimensions II. *Journal of Theoretical Probability*, 8(1):77–96, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213455>.

**Telcs:2006:SGS**

- [Tel06] András Telcs. Sub-Gaussian short time asymptotics for measure metric Dirichlet spaces. *Journal of Theoretical Probability*, 19(3):631–645, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0031-4>.

**Temmel:2014:SMS**

- [Tem14] Christoph Temmel. Shearer’s measure and stochastic domination of product measures. *Journal of Theoretical Probability*, 27(1):22–40, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0423-6>.

**Teran:2016:MSL**

- [Ter16] Pedro Terán. A multivalued strong law of large numbers. *Journal of Theoretical Probability*, 29(2):349–358, June 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0572-x>.

**Tetali:1991:RWE**

- [Tet91] Prasad Tetali. Random walks and the effective resistance of networks. *Journal of Theoretical Probability*, 4(1):101–109, January 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046996>.

**Turki-Moalla:1998:RCL**

- [TM98] Kaoukeb Turki-Moalla. Rates of convergence and law of the iterated logarithm for  $U$ -processes. *Journal of Theoretical Probability*, 11(4):869–906, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022656529912>.

**Teran:2006:LLN**

- [TM06] Pedro Terán and Ilya Molchanov. The law of large numbers in a metric space with a convex combination operation. *Journal of Theoretical Probability*, 19(4):875–898, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0043-0>.

**Toby:1990:BDS**

- [Tob90] E. H. Toby. Birth and death of a stationary Markov process. *Journal of Theoretical Probability*, 3(2):289–309, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045163>.

**Tomkins:1996:RCS**

- [Tom96] R. J. Tomkins. Rates of convergence for the stability of large order statistics. *Journal of Theoretical Probability*, 9(4):841–851, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214253>.

**Trashorras:2008:LDS**

- [Tra08] José Trashorras. Large deviations for symmetrised empirical measures. *Journal of Theoretical Probability*, 21(2):397–412, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0121-y>.

**Tsoi:1993:IPL**

- [Tso93a] Allanus H. Tsoi. Integration by parts for a Lie group valued Brownian motion. *Journal of Theoretical Probability*, 6(4):693–698, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049171>.

**Tsoi:1993:TRI**

- [Tso93b] Allanus H. Tsoi. Time reversal of infinite-dimensional point processes. *Journal of Theoretical Probability*, 6(3):451–461, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066711>.

**Terrin:1990:NLT**

- [TT90] Norma Terrin and Murad S. Taqqu. A noncentral limit theorem for quadratic forms of Gaussian stationary sequences. *Journal of Theoretical Probability*, 3(3):449–475, July 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01061262>.

**Takacs:1998:RWT**

- [TT98] Christiane Takacs and Roland Takacs. Random walks on trees and an inequality of means. *Journal of Theoretical Probability*, 11(3):701–714, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022602614733>.

**Tudor:2002:SPS**

- [TT02] C. Tudor and M. Tudor. Some properties of solutions of double stochastic differential equations. *Journal of Theoretical Probability*, 15(1):129–151, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013893301839>.

**Torres:2018:MRW**

- [TT18] Soledad Torres and Ciprian A. Tudor. The multifractal random walk as pathwise stochastic integral: Construction and simulation. *Journal of Theoretical Probability*, 31(1):445–465, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Thang:2014:GRS**

- [TTQ14] Dang Hung Thang, Nguyen Thinh, and Tran Xuan Quy. Generalized random spectral measures. *Journal of Theoretical Probability*, 27(2):576–600, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0461-0>.

**Tugaut:2014:SSP**

- [Tug14] Julian Tugaut. Self-stabilizing processes in multi-wells landscape in  $R^d$ -invariant probabilities. *Journal of Theoretical Probability*, 27(1):57–79, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0435-2>.

**Tugaut:2018:EPM**

- [Tug18] Julian Tugaut. Exit-problem of McKean–Vlasov diffusions in double-well landscape. *Journal of Theoretical Probability*, 31(2):1013–1023, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Tanre:2006:RBM**

- [TV06] Etienne Tanré and Pierre Vallois. Range of Brownian motion with drift. *Journal of Theoretical Probability*, 19(1):45–69, January 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0012-7>.

**Tuden:2016:DES**

- [TV16] Ivana Gecek Tuden and Zoran Vondracek. A distributional equality for suprema of spectrally positive Lévy processes. *Journal of Theoretical Probability*, 29(3):826–842, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0593-5>.

**Tucci:2014:ABM**

- [TW14] Gabriel H. Tucci and Philip A. Whiting. Asymptotic behavior of the maximum and minimum singular value of random Vandermonde matrices. *Journal of Theoretical Probability*, 27(3): 826–862, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0466-8>.

**Talagrand:1996:FBM**

- [TX96] Michel Talagrand and Yimin Xiao. Fractional Brownian motion and packing dimension. *Journal of Theoretical Probability*, 9(3):579–593, July 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214076>.

**Tykesson:2009:CPA**

- [Tyk09] Johan H. Tykesson. Continuum percolation at and above the uniqueness threshold on homogeneous spaces. *Journal of Theoretical Probability*, 22(2):402–417, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0179-1>.

**Teicher:1996:DST**

- [TZ96] Henry Teicher and Cun-Hui Zhang. A decomposition for some  $U$ -type statistics. *Journal of Theoretical Probability*, 9(1):161–170, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213738>.

**Uludag:2019:SSL**

- [UA19] Muhammed Uludag and Hakan Ayril. A subtle symmetry of Lebesgue’s measure. *Journal of Theoretical Probability*, 32(1): 527–540, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Utev:1998:LRS**

- [UB98] Sergey Utev and Niels G. Becker. A limit result for  $U$ -statistics of binary variables. *Journal of Theoretical Probability*, 11(3): 853–856, July 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022666901529>.

**Uboe:1995:CVM**

- [Ubø95] Jan Ubøe. Complex valued multiparameter stochastic integrals. *Journal of Theoretical Probability*, 8(3):601–624, July 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02218046>.

**Uchiyama:2012:AED**

- [Uch12a] Kôhei Uchiyama. Asymptotic estimates of the distribution of Brownian hitting time of a disc. *Journal of Theoretical Probability*, 25(2):450–463, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0305-8>. See erratum [Uch12b].

**Uchiyama:2012:EAE**

- [Uch12b] Kôhei Uchiyama. Erratum to: Asymptotic estimates of the distribution of Brownian hitting time of a disc. *Journal of Theoretical Probability*, 25(3):910–911, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-012-0439-y.pdf>. See [Uch12a].

**Uchiyama:2016:HDL**

- [Uch16] Kôhei Uchiyama. The hitting distribution of a line segment for two-dimensional random walks. *Journal of Theoretical Probability*, 29(4):1661–1684, December 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0629-5>.

**Uchiyama:2018:TDB**

- [Uch18] Kôhei Uchiyama. The transition density of Brownian motion killed on a bounded set. *Journal of Theoretical Probability*, 31(3):1380–1410, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Uemura:2004:TFM**

- [Uem04a] H. Uemura. Tanaka formula for multidimensional Brownian motions. *Journal of Theoretical Probability*, 17(2):347–366, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020698.51262.24>.

**Uemura:2004:SSL**

- [Uem04b] T. Uemura. On symmetric stable-like processes: Some path properties and generators. *Journal of Theoretical Probability*, 17(3):541–555, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040288.26024.50>.

**Utev:2014:RIA**

- [UM14] Sergey Utev and Syeda Rabab Mudakkar. Rademacher inequalities with applications. *Journal of Theoretical Probability*, 27(1):301–314, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0442-3>.

**Utev:2003:MII**

- [UP03] Sergey Utev and Magda Peligrad. Maximal inequalities and an invariance principle for a class of weakly dependent random variables. *Journal of Theoretical Probability*, 16(1):101–115, January 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022278404634>.

**Vuolle-Apiala:1996:SBM**

- [VA96] Juha Vuolle-Apiala. Skew Brownian motion-type of extensions. *Journal of Theoretical Probability*, 9(4):853–861, October 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214254>.

**Vuolle-Apiala:2001:WBM**

- [VA01] Juha Vuolle-Apiala. Walsh’s Brownian motion-type of extensions. *Journal of Theoretical Probability*, 14(1):115–124, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007873115675>.

**Vuolle-Apiala:2003:CER**

- [VA03] Juha Vuolle-Apiala. On certain extensions of a rotation invariant Markov process. *Journal of Theoretical Probability*, 16(4):957–969, October 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000012002.08107.34>.

**Vadlamani:2010:FBF**

- [Vad10] Sreekar Vadlamani. Fractional Brownian flows. *Journal of Theoretical Probability*, 23(1):257–276, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0185-3>.

**Vigelis:2013:FPD**

- [VC13] Rui F. Vigelis and Charles C. Cavalcante. On  $\phi$ -families of probability distributions. *Journal of Theoretical Probability*, 26(3):870–884, September 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0400-5>.

**Vellaisamy:2018:IDA**

- [VC18] P. Vellaisamy and V. Cekanavicius. Infinitely divisible approximations for sums of  $m$ -dependent random variables. *Journal of Theoretical Probability*, 31(4):2432–2445, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**vanDoorn:2017:OPA**

- [vD17] Erik A. van Doorn. An orthogonal-polynomial approach to first-hitting times of birth–death processes. *Journal of Theoretical Probability*, 30(2):594–607, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <https://link.springer.com/content/pdf/10.1007/s10959-015-0659-z.pdf>.

**Vershynin:2012:HCS**

- [Ver12] Roman Vershynin. How close is the sample covariance matrix to the actual covariance matrix? *Journal of Theoretical Probability*, 25(3):655–686, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0338-z>.

**Vernic:2016:DSS**

- [Ver16] Raluca Vernic. On the distribution of a sum of Sarmanov distributed random variables. *Journal of Theoretical Probability*, 29(1):118–142, March 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0571-y>.



**Virag:1998:RWF**

- [Vir98] Balint Virag. Random walks on finite convex sets of lattice points. *Journal of Theoretical Probability*, 11(4):935–951, October 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022612814891>.

**Voit:1990:LLN**

- [Voi90] Michael Voit. Laws of large numbers for polynomial hypergroups and some applications. *Journal of Theoretical Probability*, 3(2):245–266, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045161>.

**Voit:1993:LIL**

- [Voi93] Michael Voit. A law of the iterated logarithm for Markov chains on  $N_0$  associated with orthogonal polynomials. *Journal of Theoretical Probability*, 6(4):653–669, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049169>.

**Voit:1996:LTC**

- [Voi96] Michael Voit. Limit theorems for compact two-point homogeneous spaces of large dimensions. *Journal of Theoretical Probability*, 9(2):353–370, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214654>.

**Voit:2009:BCM**

- [Voi09] Michael Voit. Bessel convolutions on matrix cones: Algebraic properties and random walks. *Journal of Theoretical Probability*, 22(3):741–771, September 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0186-2>.

**Voiculescu:2017:FPP**

- [Voi17a] Dan-Virgil Voiculescu. Free probability for pairs of faces IV: Bi-free extremes in the plane. *Journal of Theoretical Probability*, 30(1):384–394, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0635-7>.

**Voit:2017:DLT**

- [Voi17b] Michael Voit. Dispersion and limit theorems for random walks associated with hypergeometric functions of type BC. *Journal of Theoretical Probability*, 30(3):1130–1169, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Volkovich:1992:SSC**

- [Vol92] V. Vol’kovich. On symmetric stochastic convolutions. *Journal of Theoretical Probability*, 5(3):417–430, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060427>.

**Volkov:2006:PTV**

- [Vol06] Stanislav Volkov. Phase transition in vertex-reinforced random walks on  $\mathbf{Z}$  with non-linear reinforcement. *Journal of Theoretical Probability*, 19(3):691–700, December 2006. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-006-0033-2>.

**Volny:2010:MAO**

- [Vol10] Dalibor Volný. Martingale approximation and optimality of some conditions for the Central Limit Theorem. *Journal of Theoretical Probability*, 23(3):888–903, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0275-x>.

**Vondracek:1991:CBM**

- [Von91] Zoran Vondracek. A characterization of Brownian motion in a Lipschitz domain by its killing distributions. *Journal of Theoretical Probability*, 4(2):457–464, April 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01258748>.

**Vondracek:1993:MFT**

- [Von93] Zoran Vondracek. Markov functions of a time-changed recurrent diffusion. *Journal of Theoretical Probability*, 6(3):485–497, July 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01066714>.

**Vondracek:1996:CCD**

- [Von96] Zoran Vondracek. A characterization of certain diffusions on the Sierpiński gasket by the exit distributions. *Journal of Theoretical Probability*, 9(2):335–352, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214653>.

**Vondracek:2000:AFP**

- [Von00] Zoran Vondracek. Asymptotics of first-passage time over a one-sided stochastic boundary. *Journal of Theoretical Probability*, 13(1):279–309, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007747312770>.

**Vuillermot:2014:BDC**

- [VZ14] Pierre A. Vuillermot and Jean C. Zambrini. Bernstein diffusions for a class of linear parabolic partial differential equations. *Journal of Theoretical Probability*, 27(2):449–492, June 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0426-3>.

**vanZuijlen:2018:LDC**

- [vZ18] W. van Zuijlen. Large deviations of continuous regular conditional probabilities. *Journal of Theoretical Probability*, 31(2):1058–1096, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/content/pdf/10.1007/s10959-016-0733-1.pdf>.

**Wada:2019:ETL**

- [Wad19] Masaki Wada. Ergodic-type limit theorem for fundamental solutions of critical Schrödinger operators. *Journal of Theoretical Probability*, 32(1):447–459, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Wang:2005:FLT**

- [Wan05] Wensheng Wang. Functional limit theorems for the increments of Gaussian samples. *Journal of Theoretical Probability*, 18(2):327–343, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3505-x>.

**Wang:2010:ASL**

- [Wan10] Li Wang. An almost sure limit theorem for super-Brownian motion. *Journal of Theoretical Probability*, 23(2):401–416, June 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0200-8>.

**Wang:2011:RSN**

- [Wan11] Qiyang Wang. Refined self-normalized large deviations for independent random variables. *Journal of Theoretical Probability*, 24(2):307–329, June 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0347-6>.

**Wang:2013:SCL**

- [Wan13] Jie-Ming Wang. Stochastic comparison for Lévy-Type processes. *Journal of Theoretical Probability*, 26(4):997–1019, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0394-z>.

**Wang:2014:DFG**

- [Wan14a] Feng-Yu Wang. Derivative formula and gradient estimates for Gruschin type semigroups. *Journal of Theoretical Probability*, 27(1):80–95, March 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0427-2>.

**Wang:2014:EEE**

- [Wan14b] Jian Wang. On the existence and explicit estimates for the coupling property of Lévy processes with drift. *Journal of Theoretical Probability*, 27(3):1021–1044, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0463-y>.

**Wang:2014:IPF**

- [Wan14c] Yizao Wang. An invariance principle for fractional Brownian sheets. *Journal of Theoretical Probability*, 27(4):1124–1139, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0483-2>.

**Wang:2017:LDS**

- [Wan17] Wensheng Wang. Large deviations for sums of random vectors attracted to operator semi-stable laws. *Journal of Theoretical Probability*, 30(1):64–84, March 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0645-5>.

**Wang:2018:LLN**

- [Wan18a] Hua-Ming Wang. Law of large numbers for random walk with unbounded jumps and birth and death process with bounded jumps in random environment. *Journal of Theoretical Probability*, 31(2):619–642, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Wang:2018:CLT**

- [Wan18b] Li Wang. Central limit theorems for supercritical superprocesses with immigration. *Journal of Theoretical Probability*, 31(2):984–1012, June 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Watanabe:2000:CPD**

- [Wat00] Toshiro Watanabe. Continuity properties of distributions with some decomposability. *Journal of Theoretical Probability*, 13(1):169–191, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007739010953>.

**Watanabe:2002:SSS**

- [Wat02] Toshiro Watanabe. Shift self-similar additive random sequences associated with supercritical branching processes. *Journal of Theoretical Probability*, 15(3):631–665, July 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1016267815166>.

**Watanabe:2016:ERM**

- [Wat16] Toshiro Watanabe. Escape rates for multidimensional shift self-similar additive sequences. *Journal of Theoretical Probability*, 29(3):896–921, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0599-7>.

**Weber:1996:CGS**

- [Web96] Michel Weber. Coupling of the GB set property for ergodic averages. *Journal of Theoretical Probability*, 9(1):105–112, January 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213736>.

**Weisz:1996:DRI**

- [Wei96] Ferenc Weisz. Duality results and inequalities with respect to Hardy spaces containing function sequences. *Journal of Theoretical Probability*, 9(2):301–316, April 1996. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214651>.

**Wei:2014:RAV**

- [Wei14] Ang Wei. Representations of the absolute value function and applications in Gaussian estimates. *Journal of Theoretical Probability*, 27(4):1059–1070, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0486-z>.

**Werner:2005:CMS**

- [Wer05] Ivan Werner. Contractive Markov system with constant probabilities. *Journal of Theoretical Probability*, 18(2):469–479, April 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-3514-9>.

**Wang:2017:CMM**

- [WH17] Xiaoqiang Wang and Chunmao Huang. Convergence of martingale and moderate deviations for a branching random walk with a random environment in time. *Journal of Theoretical Probability*, 30(3):961–995, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Whalen:1992:ADM**

- [Wha92] Edward Whalen. The asymptotic distribution of magnitude trimmed sums for distributions in the Feller class. *Journal of Theoretical Probability*, 5(3):447–463, July 1992. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01060429>.

**Wieand:2003:PMW**

- [Wie03] Kelly Wieand. Permutation matrices, wreath products, and the distribution of eigenvalues. *Journal of Theoretical Probability*, 16(3):599–623, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025616431496>.

**Wilmer:2003:LLT**

- [Wil03] Elizabeth L. Wilmer. A local limit theorem for a family of non-reversible Markov chains. *Journal of Theoretical Probability*, 16(3):751–770, July 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1025628701453>.

**Wittje:2000:SSL**

- [Wit00] Berthold Wittje. Spitzer’s strong law of large numbers in non-separable Banach spaces. *Journal of Theoretical Probability*, 13(1):85–92, January 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007730809136>.

**Wang:2003:SAL**

- [WLG03] Qiyang Wang, Yan-Xia Lin, and Chandra M. Gulati. Strong approximation for long memory processes with applications. *Journal of Theoretical Probability*, 16(2):377–389, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023570510824>.

**Wolf:2010:RFD**

- [Wol10] Jamison Wolf. Random fractals determined by Lévy processes. *Journal of Theoretical Probability*, 23(4):1182–1203, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0224-8>.

**Wu:1999:ECP**

- [Wu99] Liming Wu. Exponential convergence in probability for empirical means of Brownian motion and of random walks. *Journal of Theoretical Probability*, 12(3):661–673, July 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021671630755>.

**Wu:2004:LDP**

- [Wu04] L. Wu. Large deviation principle for exchangeable sequences: Necessary and sufficient condition. *Journal of Theoretical Probability*, 17(4):967–978, October 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-004-0585-y>.

**Wu:2009:ECI**

- [Wu09] Liming Wu. A  $\Phi$ -entropy contraction inequality for Gaussian vectors. *Journal of Theoretical Probability*, 22(4):983–991, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0211-0>.

**Wubker:2013:AOI**

- [Wüb13] Achim Wübker. Asymptotic optimality of isoperimetric constants. *Journal of Theoretical Probability*, 26(1):198–221, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0366-3>.

**Wang:2009:ECA**

- [WW09] Yuebao Wang and Kaiyong Wang. Equivalent conditions of asymptotics for the density of the supremum of a random walk in the intermediate case. *Journal of Theoretical Probability*, 22(2):281–293, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0217-7>.

**Wang:2015:FIS**

- [WW15] Feng-Yu Wang and Jian Wang. Functional inequalities for stable-like Dirichlet forms. *Journal of Theoretical Probability*, 28(2):423–448, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0500-5>.

**Wang:2014:EBC**

- [WWLH14] Xuejun Wang, Xinghui Wang, Xiaoqin Li, and Shuhe Hu. Extensions of the Borel–Cantelli lemma in general measure spaces. *Journal of Theoretical Probability*, 27(4):1229–1248, December 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0526-8>.



**Wu:2010:RIL**

- [WX10] Dongsheng Wu and Yimin Xiao. Regularity of intersection local times of fractional Brownian motions. *Journal of Theoretical Probability*, 23(4):972–1001, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0221-y>.

**Wang:2010:PIP**

- [WY10a] Feng-Yu Wang and Chenggui Yuan. Poincaré inequality on the path space of Poisson point processes. *Journal of Theoretical Probability*, 23(3):824–833, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0232-8>.

**Watanabe:2010:LSS**

- [WY10b] Toshiro Watanabe and Kouji Yamamuro. Local subexponentiality and self-decomposability. *Journal of Theoretical Probability*, 23(4):1039–1067, December 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0240-8>.

**Wang:2016:GEE**

- [WY16] Zhongzhi Wang and Weiguo Yang. The generalized entropy ergodic theorem for nonhomogeneous Markov chains. *Journal of Theoretical Probability*, 29(3):761–775, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0597-9>.

**Watanabe:2017:TNC**

- [WY17] Toshiro Watanabe and Kouji Yamamuro. Two non-closure properties on the class of subexponential densities. *Journal of Theoretical Probability*, 30(3):1059–1075, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Wu:2017:OTG**

- [WZY17] Lan Wu, Jiang Zhou, and Shuang Yu. Occupation times of general Lévy processes. *Journal of Theoretical Probability*, 30(4):1565–1604, December 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Xiao:1997:WVG**

- [Xia97] Yimin Xiao. Weak variation of Gaussian processes. *Journal of Theoretical Probability*, 10(4):849–866, October 1997. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022606431629>.

**Xiao:1998:LTR**

- [Xia98] Yimin Xiao. Local times and related properties of multidimensional iterated Brownian motion. *Journal of Theoretical Probability*, 11(2):383–408, April 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1022679721638>.

**Xu:1998:EPZ**

- [Xu98] Shaogang Xu. An ergodic process of zero divergence-distance from the class of all stationary processes. *Journal of Theoretical Probability*, 11(1):181–195, January 1998. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021651126212>.

**Xu:2007:RBS**

- [Xu07] Mingyu Xu. Reflected backward SDEs with two barriers under monotonicity and general increasing conditions. *Journal of Theoretical Probability*, 20(4):1005–1039, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0109-7>.

**Xu:2013:RHF**

- [Xu13] Fangjun Xu. Regularity of harmonic functions for some Markov chains with unbounded range. *Journal of Theoretical Probability*, 26(2):541–556, June 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0412-9>.

**Xu:2018:CLT**

- [Xu18] Lu Xu. A central limit theorem for stochastic heat equations in random environment. *Journal of Theoretical Probability*, 31(3):1356–1379, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Xue:1991:CCS**

- [Xue91] Xing-Hong Xue. Convergence of classes of subpramarts and games which become better with time. *Journal of Theoretical Probability*, 4(3):605–623, July 1991. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01210326>.

**Xue:2015:ABC**

- [Xue15] Xiaofeng Xue. Asymptotic behavior of critical infection rates for threshold–one contact processes on lattices and regular trees. *Journal of Theoretical Probability*, 28(4):1447–1467, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0544-1>.

**Xue:2018:ACV**

- [Xue18] Xiaofeng Xue. Asymptotic of the critical value of the large-dimensional SIR epidemic on clusters. *Journal of Theoretical Probability*, 31(4):2343–2365, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Xing:2010:SEI**

- [XY10] Guodong Xing and Shanchao Yang. Some exponential inequalities for positively associated random variables and rates of convergence of the strong law of large numbers. *Journal of Theoretical Probability*, 23(1):169–192, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0205-3>.

**Xia:2009:PBD**

- [XZ09] Aihua Xia and Fuxi Zhang. Polynomial birth–death distribution approximation in the Wasserstein distance. *Journal of Theoretical Probability*, 22(2):294–310, June 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0207-1>.

**Xiao:2010:ASL**

- [XZ10] Han Xiao and Wang Zhou. Almost sure limit of the smallest eigenvalue of some sample correlation matrices. *Journal of Theoretical Probability*, 23(1):1–20, March 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0270-2>.

**Xu:2018:NFL**

- [XZZ18] Lifeng Xu, Shaoyi Zhang, and Ren Zhang. A note on Foster–Lyapunov drift condition for recurrence of Markov chains on general state spaces. *Journal of Theoretical Probability*, 31(4):1923–1928, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Yan:2009:CIO**

- [Yan09] Liqing Yan. Comparison inequalities for one sided normal probabilities. *Journal of Theoretical Probability*, 22(4):827–836, December 2009. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0248-0>.

**Yano:2013:RWF**

- [Yan13] Kouji Yano. Random walk in a finite directed graph subject to a road coloring. *Journal of Theoretical Probability*, 26(1):259–283, March 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0398-8>.

**Yano:2017:JLO**

- [Yan17] Yuko Yano. On the joint law of the occupation times for a diffusion process on multiray. *Journal of Theoretical Probability*, 30(2):490–509, June 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Yang:2018:HDR**

- [Yan18] Xiaochuan Yang. Hausdorff dimension of the range and the graph of stable-like processes. *Journal of Theoretical Probability*, 31(4):2412–2431, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Yasuda:2000:IDD**

- [Yas00] Kumi Yasuda. On infinitely divisible distributions on locally compact Abelian groups. *Journal of Theoretical Probability*, 13(3):635–657, July 2000. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007850210027>.

**Yasuda:2010:MPA**

- [Yas10] Kumi Yasuda. Markov processes on the Adeles and representations of Euler products. *Journal of Theoretical Probability*, 23(3):

748–769, September 2010. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0222-x>.

**Yaskov:2018:LQF**

- [Yas18] Pavel Yaskov. LLN for quadratic forms of long memory time series and its applications in random matrix theory. *Journal of Theoretical Probability*, 31(4):2032–2055, December 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Yin:2016:SLL**

- [YBH16] Yanqing Yin, Zhidong Bai, and Jiang Hu. On the semicircular law of large-dimensional random quaternion matrices. *Journal of Theoretical Probability*, 29(3):1100–1120, September 2016. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-015-0610-3>.

**Yengibararian:2004:FMC**

- [Yen04] N. B. Yengibararian. Factorization of Markov chains. *Journal of Theoretical Probability*, 17(2):459–481, April 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000020703.46248.19>.

**Ye:2008:ERN**

- [YGHL08] Liuer Ye, Xianping Guo, and Onésimo Hernández-Lerma. Existence and regularity of a nonhomogeneous transition matrix under measurability conditions. *Journal of Theoretical Probability*, 21(3):604–627, September 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-008-0163-9>.

**Yin:2001:LRC**

- [Yin01] G. Yin. On limit results for a class of singularly perturbed switching diffusions. *Journal of Theoretical Probability*, 14(3):673–697, July 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1017541022565>.

**Yuan:2003:CLT**

- [YSH03] Ming Yuan, Chun Su, and Taizhong Hu. A Central Limit Theorem for random fields of negatively associated processes.

*Journal of Theoretical Probability*, 16(2):309–323, April 2003. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1023538824937>.

**Yan:2008:LFS**

- [YSL08] Litan Yan, Yu Sun, and Yunsheng Lu. On the linear fractional self-attracting diffusion. *Journal of Theoretical Probability*, 21(2):502–516, June 2008. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0113-y>.

**Yu:1989:FWC**

- [Yu89] Kai Fun Yu. On fixed-width confidence intervals associated with maximum likelihood estimation. *Journal of Theoretical Probability*, 2(2):193–199, April 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01053409>.

**Yu:1990:CCW**

- [Yu90] Kai Fun Yu. Complete convergence of weighted sums of martingale differences. *Journal of Theoretical Probability*, 3(2):339–347, April 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01045165>.

**Yu:2018:LMD**

- [YWC18] Shihang Yu, Dehui Wang, and Xia Chen. Large and moderate deviations for the total population arising from a sub-critical Galton–Watson process with immigration. *Journal of Theoretical Probability*, 31(1):41–67, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Yen:2015:VPT**

- [YY15] Ju-Yi Yen and Marc Yor. A variant of Pitman’s theorem on  $(2J_s - R_s, s \geq 0)$  for a general transient Bessel process  $R_{(+)}$  and its implications for the corresponding Itô’s measure  $\mathbf{n}_{(-)}$ . *Journal of Theoretical Probability*, 28(1):223–230, March 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0505-0>.

**Yang:2014:EUI**

- [YZ14] Juan Yang and Tusheng Zhang. Existence and uniqueness of invariant measures for SPDEs with two reflecting walls. *Journal of Theoretical Probability*, 27(3):863–877, September 2014. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-012-0448-x>.

**Yue:2015:ACL**

- [YZ15] Wen Yue and Tusheng Zhang. Absolute continuity of the laws of perturbed diffusion processes and perturbed reflected diffusion processes. *Journal of Theoretical Probability*, 28(2):587–618, June 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-013-0499-7>.

**Zabell:1993:LTE**

- [Zab93] S. L. Zabell. A limit theorem for expectations conditional on a sum. *Journal of Theoretical Probability*, 6(2):267–283, April 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01047574>.

**Zabell:1995:CME**

- [Zab95] S. L. Zabell. Characterizing Markov exchangeable sequences. *Journal of Theoretical Probability*, 8(1):175–178, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213460>.

**Zeindler:2013:CLT**

- [Zei13] Dirk Zeindler. Central limit theorem for multiplicative class functions on the symmetric group. *Journal of Theoretical Probability*, 26(4):968–996, December 2013. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0382-3>.

**Zeineddine:2018:ABW**

- [Zei18] Raghid Zeineddine. Asymptotic behavior of weighted power variations of fractional Brownian motion in Brownian time. *Journal of Theoretical Probability*, 31(3):1539–1589, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Zempleni:1990:HHH**

- [Zem90] András Zempléni. On the heredity of Hun and Hungarian property. *Journal of Theoretical Probability*, 3(4):599–609, October 1990. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01046099>.

**Zeng:1995:CMS**

- [Zeu95] Wei-Bin Zeng. On characterization of multivariate stable distributions via random linear statistics. *Journal of Theoretical Probability*, 8(1):1–15, January 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02213449>.

**Zeuner:1989:CLT**

- [Zeu89] Hansmartin Zeuner. The central limit theorem for Chébli–Trimèche hypergroups. *Journal of Theoretical Probability*, 2(1):51–63, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048268>.

**Zeuner:1994:IPR**

- [Zeu94] Hansmartin Zeuner. Invariance principles for random walks on hypergroups on  $R_2$  and  $n$ . *Journal of Theoretical Probability*, 7(2):225–245, April 1994. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02214269>.

**Zhang:2012:HBM**

- [ZH12] Wei Zhang and Marjorie G. Hahn. Haar-based multiresolution stochastic processes. *Journal of Theoretical Probability*, 25(3):890–909, September 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-010-0333-4>.

**Zhang:2001:SME**

- [Zha01a] Cun-Hui Zhang. Some moment and exponential inequalities for  $V$ -statistics with bounded kernels. *Journal of Theoretical Probability*, 14(2):511–525, April 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1011171916115>.



**Zhang:2001:MAS**

- [Zha01b] Yu Zhang. A martingale approach in the study of percolation clusters on the  $Z^d$  lattice. *Journal of Theoretical Probability*, 14(1):165–187, January 2001. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1007877216583>.

**Zhang:2005:FCL**

- [Zha05] Mei Zhang. Functional Central Limit Theorem for the super-Brownian motion with super-Brownian immigration. *Journal of Theoretical Probability*, 18(3):665–685, July 2005. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-005-7254-7>.

**Zhang:2011:CLT**

- [Zha11] Mei Zhang. Central limit theorems for a super-diffusion over a stochastic flow. *Journal of Theoretical Probability*, 24(1):294–306, March 2011. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-009-0261-3>.

**Zhang:2017:TRM**

- [Zha17] Deng Zhang. Tridiagonal random matrix: Gaussian fluctuations and deviations. *Journal of Theoretical Probability*, 30(3):1076–1103, September 2017. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Zhang:2018:NEN**

- [Zha18] Yi Zhang. On the nonexplosion and explosion for nonhomogeneous Markov pure jump processes. *Journal of Theoretical Probability*, 31(3):1322–1355, September 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Zhou:1993:RDR**

- [Zho93] Xian Yin Zhou. Resistance dimension, random walk dimension and fractal dimension. *Journal of Theoretical Probability*, 6(4):635–652, October 1993. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01049168>.

**Zhou:1995:RRR**

- [Zho95] Xian Yin Zhou. On the range of reversible random walks on  $Z^2$  in a random environment. *Journal of Theoretical Probability*, 8(2):453–473, April 1995. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF02212888>.

**Zhong:2015:FCF**

- [Zho15] Ping Zhong. On the free convolution with a free multiplicative analogue of the normal distribution. *Journal of Theoretical Probability*, 28(4):1354–1379, December 2015. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-014-0556-x>.

**Zitkovic:2002:FVB**

- [Zit02] Gordan Zitković. A filtered version of the bipolar theorem of Brannath and Schachermayer. *Journal of Theoretical Probability*, 15(1):41–61, January 2002. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1013885121598>.

**Zheng:2018:RDC**

- [ZL18] Shiqiu Zheng and Shoumei Li. On the representation for dynamically consistent nonlinear evaluations: Uniformly continuous case. *Journal of Theoretical Probability*, 31(1):119–158, March 2018. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).

**Zuckerman:1989:CTR**

- [Zuc89] David Zuckerman. Covering times of random walks on bounded degree trees and other graphs. *Journal of Theoretical Probability*, 2(1):147–157, January 1989. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/BF01048276>.

**Zweimuller:2007:MLT**

- [Zwe07] Roland Zweimüller. Mixing limit theorems for ergodic transformations. *Journal of Theoretical Probability*, 20(4):1059–1071, December 2007. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-007-0085-y>.

**Zhao:2004:BEB**

- [ZWW04] L. C. Zhao, C. Q. Wu, and Q. Wang. Berry–Esséen bound for a sample sum from a finite set of independent random variables. *Journal of Theoretical Probability*, 17(3):557–572, July 2004. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/B%3AJ0TP.0000040289.99786.ca>.

**Zaharopol:1999:DCE**

- [ZZ99] Radu Zaharopol and Gheorghita Zbaganu. Dobrushin coefficients of ergodicity and asymptotically stable  $L^1$ -contractions. *Journal of Theoretical Probability*, 12(4):885–902, October 1999. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1023/A%3A1021684818286>.

**Zhang:2012:PRW**

- [ZZ12] Qi Zhang and Huaizhong Zhao. Probabilistic representation of weak solutions of partial differential equations with polynomial growth coefficients. *Journal of Theoretical Probability*, 25(2):396–423, June 2012. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic). URL <http://link.springer.com/article/10.1007/s10959-011-0350-y>.

**Zang:2019:ABT**

- [ZZ19] Qingpei Zang and Lixin Zhang. Asymptotic behaviour of the trajectory fitting estimator for reflected Ornstein–Uhlenbeck processes. *Journal of Theoretical Probability*, 32(1):183–201, March 2019. CODEN JTPREO. ISSN 0894-9840 (print), 1572-9230 (electronic).