

# A Complete Bibliography of Publications in *Theory of Probability and its Applications*: 2020–2029

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## Title word cross-reference

90th [Edi21b].

$d$  [SS20].  $f$  [LCY+22].  $F^\alpha$  [HB20].  $G$  [PY22].  
 $k$  [PS21a].  $m$  [MQY22].  $M|G|1$  [Afa21].  $q$  [LG20].  
 $r$  [GCV20].  $U$  [Gir21].

**-Correlograms** [GCV20]. **-Dependent** [MQY22]. **-Expectation** [PY22].  
**-Functional** [LG20]. **-Guaranteed** [SS20].  
**-Moment** [LCY+22]. **-Schemes** [HB20].  
**-Statistics** [Gir21]. **-th** [PS21a].

2021 [Yar22].

4th [SP20].

75th [Edi21a].

**A.** [Edi21b, Edi21a]. **Abstracts** [SP20].  
**Accompanying** [PS22]. **Accuracy** [Roo22].  
**Added** [CD20]. **Allocation** [MQY22, Rok21]. **Alternative** [GZ22, Nag21a]. **Analogue** [Pla22].  
**Application** [LCY+22, LWW21].  
**Applications** [FKL20b, FS22, PS21b].  
**Approach** [KST22]. **Approximate** [NP20].  
**Approximating** [GZ22]. **Approximation** [CG22, ISF21, PT21, SX21]. **Arbitrage** [BS20]. **Asset** [CKT20, SV20]. **Associated** [ISF22]. **Association** [Tu21]. **Asymptotic** [BS20, DN21, Kha22, PS22, SK22, SZ21].  
**Asymptotics** [AK22, BMP20, Mos21, PW22, SS20].  
**Attaining** [Afa20, Mos21]. **Autoregression** [Bol20].

**B.** [PS22]. **Background** [Jur22]. **Backward** [ABMP21, BT22, Bel21]. **Banking** [EMP21]. **Based** [MQY22, Pal20]. **Be** [YSK20]. **Behavioral** [CR20]. **Bernoulli** [BN22, BM20]. **Bernstein** [RS21]. **Bertrand** [Kau22]. **Bessel** [Sav21]. **Between** [SZ21]. **Bicentenary** [Shi22b]. **Birth** [Shi22b]. **Birthday** [Edi21b, Shi22a, Edi21a]. **Blocks** [Bru22]. **Blotto** [Kha22]. **Borovkov** [Edi21b]. **Boundary** [KL21, Lee21]. **Bounded** [PC21]. **Branching** [Bru22, Bul20, Leb22, VD20, VD21]. **Breaking** [ABL21]. **Brownian** [ABL21, AK22, Gra20, Lee21, Sav20]. **Building** [Bru22].

**Case** [Har22]. **Catalytic** [Bul20]. **Cauchy** [PT21]. **Centenary** [Edi20c]. **Central** [Roo22, BU22, IPF21, SK22]. **Certain** [KF21]. **Chain** [ABL21]. **Chains** [Nag21a]. **Characteristic** [Roo22]. **Characterization** [CY22, PS21a]. **Characterizing** [PS21b]. **Chebyshev** [Bin22, BU22, Bog22, BLM22, Shi22b]. **Chebyshev-Type** [BLM22]. **Checkable** [SLK20]. **Chi** [Bol20, Sav21]. **Chi-Square** [Bol20, Sav21]. **Chibisov** [Edi20a]. **Chromatic** [DS22]. **Circle** [Har22, SX21]. **Class** [GH21]. **Classes** [KF21]. **Classical** [FKL20b]. **Close** [Afa21]. **Close-Down** [Afa21]. **CLT** [Roz20]. **Coefficients** [Zad21]. **Colonel** [Kha22]. **Combinatorial** [Roo22]. **Common** [BT22]. **Communication** [Rok21]. **Compatible** [CPRS20]. **Complement** [ZL20]. **Complete** [CY22, LCY<sup>+</sup>22, LWW21]. **Complexity** [Dar20]. **Compound** [Bak21, BMP20, Bor21a, Bor21b, Tim21]. **Condition** [FKL20a, Lee21]. **Conditional** [MS21]. **Conditions** [CD20, IPF21, SLK20, YSK20]. **Cone** [AH20]. **Conference** [SP20]. **Configuration** [PC21]. **Conic** [CR20]. **Connections** [AH20]. **Constant** [NP20]. **Construction** [MS21]. **Continuous** [CKT20, Dar20, Gus21, Kab21]. **Control** [AHØP22, FS22, Pal22]. **Controllable** [Gra20]. **Controlled** [BT22]. **Convergence** [FKL20b, KF21, LCY<sup>+</sup>22, LWW21, Sle21, ZSG21]. **Converging** [FKL20a]. **Convolutions** [BM20, CG22]. **Cooperative** [EMP21]. **Copula** [MS21]. **Correction** [BU22]. **Correlograms** [GCV20]. **Cost** [Pal22]. **Costs** [NP20]. **Cox** [dRdC20].

**D.** [Edi20a]. **Data** [Gir21]. **Dawson** [Li21]. **Decision** [FKL20b]. **Decomposable** [Jur22]. **Degree** [PC21]. **Delaunay** [EN20]. **Density** [Har22, Lee21]. **Department** [Yar22]. **Dependence** [FF20, Tu21]. **Dependent** [LCY<sup>+</sup>22, Lee21, LWW21, MQY22, SZ21]. **Determinacy** [SLK20]. **Determined** [YSK20]. **Deviation** [BMP20, Bor21b, BLM22]. **Deviations** [Bak21, Bor21a, dRdC20]. **Differential** [BP20, Gli21, Zad21]. **Diffusion** [Ark20, BT22, Har22]. **Diffusions** [ABMP21, KST22]. **Dimension** [Dar20]. **Dimensional** [Dar20, Gra20, Har22, Sav21]. **Dirichlet** [Lee21]. **Discounting** [BS20]. **Discrete** [Kov21, Tim21]. **Discrimination** [SS20]. **Distance** [ZSG21]. **Distinguishing** [KR21]. **Distribution** [APY22, AH20, BMP20, Har22, Jur22, KL21, KR21, Mos21, PW22, SX21, YSK20, Zor20]. **Distributional** [PY22]. **Distributions** [Bog22, GZ22, GH21, MS21, PC21, Sav21, Sle21, SLK20, Tim21]. **Divisible** [CG22]. **Doctor** [BDS22]. **Domains** [Lee21]. **Down** [Afa21]. **Drift** [Gra20, Mos21, dRdC20]. **Driving** [Jur22]. **Dual** [Rok21]. **Duality** [CY22].

**Edges** [PC21]. **Edgeworth** [BU22]. **Empirical** [SZ21]. **Engelbert** [BDS22]. **Entropy** [Kov21]. **Environment**

- [Afa20, VD20, VD21]. **Equation** [Lee21, PT21, Ver21]. **Equations** [Bel21, BP20, FS22, Gli21, LG20, Zad21]. **Ergodic** [Nag21a]. **Ergodicities** [Li21]. **Estimate** [Nag21b]. **Estimation** [BN22]. **Evolution** [Tu21, VD20]. **Exact** [Bor21b]. **Excursion** [PW22]. **Excursions** [Kre20]. **Existence** [CY22]. **Exit** [Har22, KL21]. **Expansions** [PS22, SK22]. **Expectation** [PY22, Zad21]. **Expectations** [ZSG21]. **Explicit** [AD22]. **Explosive** [dRdC20]. **Exponent** [AK22]. **Exponential** [Gir21, Li21]. **Expressions** [AD22]. **Extended** [LCY<sup>+</sup>22]. **Extension** [Bor21a]. **Extrema** [MQY22]. **Extremes** [Leb22].
- Faculty** [Yar22]. **Failures** [FF20]. **Families** [ISF22]. **Family** [VD21]. **Fatalov** [Ali20]. **Fatou** [FKL20b, FKL20a]. **Feller** [Tu21]. **Feynman** [Pla22]. **Field** [BT22]. **Filtration** [CKT20]. **Financial** [BS20, CKT20, NP20, PY22, Zhi20]. **Finite** [Dar20]. **Finite-Dimensional** [Dar20]. **First** [Har22, Lee21]. **Flights** [KF21]. **Flow** [AHØP22, BP20, KST22]. **Fluctuations** [Bul20]. **Form** [AH20, FKL20b]. **Forms** [Tu21]. **Formula** [KM22, Pla22]. **Forward** [Bel21]. **Fractional** [AK22, Sav20]. **Fractionally** [AK22]. **Free** [CG22]. **Front** [Bul20]. **Function** [BN22, BMP20, Roo22]. **Functional** [LG20]. **Functionals** [ISF21, Pal20]. **Functions** [AH20, Jur22, Pal20, Sav20, Zor20]. **Fundamental** [CKT20].
- Gale** [Zhi20]. **Galois** [AH20]. **Galton** [Bru22]. **Game** [Kha22]. **Games** [BT22]. **Gamma** [Jur22]. **Gaussian** [Bog22, KL21, Kre20, SX21]. **Gaussianity** [GCV20]. **General** [AHØP22, Nag21a, Yar22]. **Generalization** [Nag21b]. **Generalized** [Bel21, MQY22]. **Geometric** [Sle21]. **Given** [PC21, SP20]. **Gnedenko** [PS22]. **Gradient** [KST22, Rok21]. **Graph** [PC21]. **Great** [Shi22b]. **Grigoriev** [ZL20]. **Growing** [KL21]. **Guaranteed** [SS20]. **Gumbel** [ABL21].
- Half** [DG20]. **Half-Spaces** [DG20]. **Hans** [BDS22]. **Hans-Jürgen** [BDS22]. **Hardy** [NP21]. **Heat** [Lee21]. **Hedging** [NP20]. **Heredity** [Leb22]. **Hermite** [Bog22]. **High** [Afa20, Kre20, Pla22]. **High-Order** [Pla22]. **Higher** [PT21]. **Higher-Order** [PT21]. **Holds** [Jan21]. **Hua** [AD22]. **Hypergraph** [DS22]. **Hypotheses** [SS20].
- I.I.D.** [Gir21, NP21]. **II** [ISF22]. **Immigration** [VD21]. **Incentive** [CPRS20]. **Incentive-Compatible** [CPRS20]. **Increases** [Leb22]. **Independence** [DN21]. **Independent** [BU22, Kov21, Roz20]. **Indetermined** [LG20]. **Indicators** [HB20]. **Inequalities** [BLM22, GNT20, KN22]. **Inequality** [Gir21]. **Infinitely** [CG22]. **Influential** [DG20]. **Information** [AHØP22, CD20, Yar22]. **Ingersoll** [dRdC20]. **Inhomogeneous** [Har22]. **Initial** [Har22, VD20]. **Integer** [BU22]. **Integer-Valued** [BU22]. **Integrability** [BP20, FKL20a, ORÜV22]. **Integral** [Pal20]. **Integrated** [AK22]. **Integro** [Roz20]. **Integro-Local** [Roz20]. **Intensity** [Mos21]. **Interacting** [ABL21]. **International** [SP20]. **Invariance** [Bor21a]. **Invariant** [LWW21]. **Inversely** [Pal22]. **Investment** [SV20]. **Investors** [CR20].
- Joint** [Gus21, PW22]. **Jump** [FS22]. **Jumps** [BP20, KN22, NP20]. **Jürgen** [BDS22].
- Kabanov** [ZL20]. **Kac** [Pla22]. **Kantorovich** [KF21]. **Khasanovich** [Edi20c]. **Kolmogorov** [Bel21, FS22, GZ22, Jan21].
- L** [Bin22, Shi22b]. **Langevin** [KST22].

**Laplace** [BMP20, Sle21]. **Large** [Bak21, BS20, Bor21a, Bor21b, BLM22, CKT20, Jan21, NP21, Rok21, Zor20, dRdC20]. **Last** [KL21]. **Lattice** [APY22]. **Law** [Gus21, Jan21, Sle21, NP21]. **Laws** [CG22, Kab21]. **Lebesgue** [FKL20b]. **Legacy** [Bin22]. **Lemma** [FKL20b, FKL20a]. **Length** [PW22]. **Levels** [Afa20]. **Lévy** [ISF22]. **Life** [Bin22, Yar22]. **Likelihood** [GKKT22]. **Limit** [ABL21, BM20, BU22, DS22, GZ22, HB20, IPF21, PC21, PS22, Roo22, Sav20, SK22, Tim21]. **Lindeberg** [IPF21]. **Linear** [GNT20, ISF22, KL21, Leb22, LWW21, Mos21, Pal22, Zad21]. **Linear-Time-Invariant** [LWW21]. **Littlewood** [NP21]. **Local** [BM20, Gus21, ISF21, PW22, Roz20, Tim21]. **Log** [CY22, Jur22]. **Log-Gamma** [Jur22]. **Log-Optimal** [CY22]. **Lomonosov** [Yar22]. **Lower** [AH20].

**M** [Edi20a, Edi20b]. **Maps** [Dar20]. **Marginals** [GH21]. **Market** [CR20, Zhi20]. **Markets** [BS20, CKT20, NP20]. **Markov** [FKL20b, FS22, Nag21a]. **Martingales** [Kab21]. **Matching** [GH21]. **Mathematician** [Shi22b]. **Mathematics** [Yar22]. **Max** [Gus21, Leb22]. **Max-Continuous** [Gus21]. **Max-Linear** [Leb22]. **Maximal** [KN22, NP21]. **Maximum** [Gus21, Kov21, Mos21, PW22]. **McKean** [BT22, Ver21]. **Mean** [BT22]. **Measured** [PY22]. **Measures** [FKL20b, FKL20a, PS22]. **Mechanics** [Yar22]. **Meixner** [GH21]. **Memoriam** [BDS22]. **Memory** [Ali20, Edi20a, Edi20b, Shi21]. **Method** [BN22, Nag21a, Rok21, Roo22]. **Methods** [ORÜV22, SP20]. **Metric** [KF21]. **Microcredit** [EMP21]. **Minimum** [SS20]. **Model** [EMP21, RS21, ZL20, Zhi20]. **Models** [CR20]. **Moderately** [Bor21a]. **Modifications** [IPF21]. **Moment** [GNT20, LCY+22, LG20, LWW21, SLK20].

**Moments** [PS21a, SK22, YSK20]. **Mosaics** [EN20]. **Moscow** [Yar22]. **Motion** [AK22, Gra20, Lee21, Sav20]. **Multidimensional** [APY22, Ver21]. **Multivariate** [GZ22, Leb22, MS21].

**Negatively** [LCY+22]. **Neighborhood** [Har22]. **Networks** [Rok21]. **Neumann** [Zhi20]. **News** [Yar22]. **NFLVR** [CY22]. **No** [BS20]. **Noise** [BT22]. **Nonlinear** [ABMP21, Bel21, GNT20]. **Nonstandard** [GKKT22]. **Normal** [PS21a]. **Normality** [Bol20]. **Novikov** [Edi21a]. **Number** [DS22, PC21, Rok21, SS20, Zor20]. **Numbers** [Jan21, NP21].

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**P.** [Bin22, Shi22b]. **Pair** [MS21]. **Pairwise** [Jan21, NP21]. **Paradox** [Kau22]. **Parameter** [dRdC20]. **Particle** [Leb22]. **Particles** [ABL21, SX21]. **Passage** [Lee21]. **Path** [KM22]. **Pathwise** [Ver21]. **Pearson** [Bol20]. **Persistence** [AK22]. **Pickrell** [AD22]. **Point** [APY22, Har22]. **Poisson** [EN20, Mos21]. **Polynomials** [Bog22]. **Portfolio** [CY22]. **Positive** [Gra20, Tu21]. **Posterior** [CPRS20]. **Power** [ORÜV22]. **Prices** [Zhi20]. **Pricing** [CKT20]. **Principle** [Bor21a]. **Principles** [Bor21b, BLM22]. **Probabilistic** [PT21, RS21]. **Probabilities** [CPRS20]. **Probability** [SLK20, YSK20, Yar22]. **Problem** [Gra20, KM22, PT21, SV20]. **Problems** [FS22, LG20]. **Process** [Bak21, BMP20, Har22, ISF21, KL21, Mos21, Pal20, Sav21, VD20, dRdC20]. **Processes** [Ark20, Bor21a, Bor21b, Bru22, FKL20b,

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**R** [Ali20]. **Random** [Afa20, APY22, Bog22, DS22, ISF21, Jan21, Jur22, KF21, Kov21, LCY<sup>+</sup>22, Leb22, NP21, PW22, Roz20, Sle21, SZ21, VD20, VD21, Zad21]. **Randomized** [AHØP22]. **Randomly** [LCY<sup>+</sup>22]. **Rate** [BMP20, Sle21]. **Rates** [ZSG21]. **Ratio** [GKKT22]. **Record** [HB20, PS21a]. **Records** [Leb22]. **Reflecting** [ISF22]. **Regression** [BN22]. **Regularity** [BP20]. **Related** [LG20]. **Relations** [PS21a]. **Remark** [Zor20]. **Remarks** [DN21]. **Renewal** [Bak21, BMP20, Bor21a, Bor21b]. **Repelling** [SX21]. **Representations** [Jur22]. **Reproducibility** [MS21]. **Resource** [Rok21]. **Risky** [SV20]. **Role** [Bru22]. **Ross** [dRdC20]. **Rotar** [IPF21]. **Ruin** [Gra20, SV20]. **Russia** [Yar22]. **Russian** [Shi22b].

**Sagdy** [Edi20c]. **Sample** [FF20]. **Scheme** [EMP21, MQY22]. **Schemes** [HB20]. **Schrödinger** [PT21]. **Scientific** [Yar22]. **Scores** [Leb22]. **SDEs** [BT22]. **Second** [BT22, GZ22]. **Self** [Jur22]. **Self-Decomposable** [Jur22]. **Semigroup** [AD22]. **Semimartingale** [SV20]. **Seminar** [Yar22]. **Senatov** [Shi21, SK22]. **Sequence** [MQY22]. **Series** [Jur22, Nag21b, ORÜV22, PY22]. **Set** [AH20]. **Set-Valued** [AH20]. **Sets** [Kab21]. **Setting** [CKT20]. **Settings** [GKKT22]. **Shape** [Kre20]. **Sharp** [dRdC20]. **Sided** [SS20]. **Simplified** [MS21]. **Single** [VD21].

**Singular** [AHØP22]. **Sirazhdinov** [Edi20c]. **Slowly** [KL21]. **Small** [Bor21a]. **Smoluchowski** [KST22]. **Smooth** [SZ21]. **Smoothed** [BM20]. **Smoothing** [ABMP21]. **Sock** [KM22]. **Sojourn** [APY22]. **Solution** [Kau22, PT21, Zad21]. **Solutions** [Bel21, Ver21]. **Solvability** [Gli21]. **Some** [SZ21]. **Sorting** [KM22]. **Spaces** [DG20]. **Spitzer** [Nag21b]. **Square** [Bol20, Sav21]. **Stage** [Sav21, VD20]. **State** [LWW21, Yar22]. **Stationary** [Kre20]. **Statistical** [LCY<sup>+</sup>22]. **Statistics** [Gir21, GNT20, PS21b]. **Stochastic** [BP20, EMP21, Gli21, Kha22, Pal22, Rok21, SP20, Zhi20]. **Stopping** [AHØP22, Ark20]. **Strategies** [Kha22]. **Strong** [Jan21]. **Strongly** [SX21]. **Structure** [CD20]. **Sub** [GCV20]. **Sub-Gaussianity** [GCV20]. **Subcritical** [VD20, VD21]. **Sublinear** [ZSG21]. **Submartingale** [Gus21]. **Sufficient** [SS20]. **Sum** [Kov21, Nag21b, Sle21]. **Summability** [ORÜV22]. **Summands** [BU22]. **Sums** [GH21, LCY<sup>+</sup>22, Roz20]. **Supercritical** [Leb22]. **Supporting** [Zhi20]. **Surveys** [CPRS20]. **Survival** [VD21]. **Switch** [Mos21]. **System** [Zad21]. **Systems** [Bel21, LWW21, Tu21].

**Tail** [FF20, PW22]. **Tails** [KR21]. **Talks** [SP20]. **Terminating** [Bak21]. **Test** [Bol20, Sav21]. **Tests** [KR21]. **th** [PS21a]. **Their** [Bru22, FS22, PS21b]. **Theorem** [ABL21, CKT20, Nag21a, NP21, Roo22, ZL20, BU22, GZ22, IPF21, PS22, SK22]. **Theorems** [BM20, FKL20b, HB20, Sav20, Tim21]. **Threshold** [Ark20, HB20]. **Time** [APY22, CKT20, ISF21, KL21, Lee21, LWW21, Mos21, Pal20, Pal22, PY22]. **Time-Varying** [Pal20]. **Time-Weighting** [Pal22]. **Times** [Afa20, Afa21, Ark20]. **Trajectorial** [KST22]. **Trajectory** [Mos21]. **Transaction** [NP20]. **Transform** [BMP20].

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**Uhlenbeck** [KN22, Pal20]. **Uncertainty** [PY22]. **Uncorrelated** [Jan21]. **Uniform** [FKL20a, GZ22, ORÜV22]. **Uniquely** [YSK20]. **Uniqueness** [Ver21]. **Unit** [SX21]. **University** [Yar22]. **Upper** [Pal20]. **Users** [Rok21].

**V** [PS22, Shi21]. **V.** [Ali20, Edi20b, Shi21]. **Vacation** [Afa21]. **Valued** [AH20, BU22]. **Values** [DS22, PS21a, Zor20]. **Variable** [DG20]. **Variables** [Bog22, Jan21, Jur22, Kov21, LCY<sup>+</sup>22, NP21, SZ21, Zor20]. **Varying** [FKL20b, Pal20]. **Vectors** [Roz20]. **Velocities** [Gli21]. **Version** [GZ22, ORÜV22]. **Vertices** [PC21]. **via** [CPRS20, ORÜV22]. **Vlasov** [BT22, Ver21].

**Walk** [Afa20, APY22, Bul20, PW22]. **Walks** [ISF21]. **Watanabe** [Li21]. **Watson** [Bru22]. **Weakly** [FKL20a, VD20]. **Weighted** [EN20, LCY<sup>+</sup>22]. **Weighting** [Pal22]. **Wiener** [ISF21]. **without** [CY22]. **Work** [Bin22].

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