

A Complete Bibliography of Publications in *Annals of Probability (1990–1999)*

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, beebe@acm.org,
beebe@computer.org (Internet)
WWW URL: <http://www.math.utah.edu/~beebe/>

14 March 2019
Version 1.05

Title word cross-reference

(2, p) [Hou91]. $\{0, 1\}^{\mathbf{N}}$ [BK95b]. 1 [AD98, BGM93, ST91, Tal90a]. $1/r^2$ [Fon93]. 2 [OR93, vdB97]. $2 + \epsilon$ [HM98]. $3/2$ [PWM90, PWM92]. α [AT92b, Elo90, Xia95]. $B(3, n)$ [Sto95b]. \bar{d} [Mar96]. β [Nol88, Nol92]. C [Bun97]. d [BS97]. Δ_2 [KN97]. $d \geq 3$ [Jan98, Jan02]. $D \subseteq \mathbf{R}^d$ [EP99]. ϵ [Fel96]. G [DD99]. Γ [Ken95]. ≥ 3 [Tal94b]. H [Alb96]. H^p [Leu95]. I [Sch93b]. ∞ [AL99]. J [HP93]. K [Sep99, BGM93]. L [LPP95, MS92]. L^2 [Deu94, RS97, dS92, IMM⁺90]. L^α [Hou92]. L^P [CK91, GM95, CS93b]. L_2 [Lig91]. l_p [Lin91a]. $l_p, p \in [1, \infty[$ [Fer92]. $[-1, 1]$ [dlC90]. m [De 93, Wen90]. \mathbf{R}^2 [Roy90]. \mathbf{R}^d [KR91, RHHQ90]. \mathbf{R}^n [Bor93]. \mathbf{Z} [Tot95]. \mathbf{Z}^1 [Tót96]. \mathbf{Z}^d [Geo93, Lan91]. \mathbf{R}^d [Tan93]. \mathcal{E} [CKS98a]. n [Bár99, Voi97]. p [Dud92, MR92a, Qia98]. $p = 1$ [Jac91]. ϕ [Che91]. \mathbf{R}^2 [Duh98]. \mathbf{R}^3 [Duh98]. ρ [Sha95]. $S^3 \times H^3$ [Hug92]. σ [DFST96, FT96, Van93]. t [GGM97]. U [AG93, BGZ94, BG99, BD94b, CdlPT93, FR93, GZ94, KN97, KW90, LdlP97, Maj94, OR93, Sch93a, Stu91, Stu94, Zha99, dlP92, dlPMSS94, dlPMSS95].

$X_{n+1} = a_n X_n + b_n \pmod{p}$ [Hil93]. $X_n = A_n X_{n-1} + B_n$ [BBE97].
 $Y_t = B_t + \alpha \sup\{Y_s : s \leq t\} + \beta \inf\{Y_s : s \leq t\}$ [Dav96]. Z [PV99]. Z^2 [Che92, GG96]. Z^d [Lan93]. $Z^d, d \geq 2$ [Che94a].

-Block [BGM93]. **-Bounded** [Hou91]. **-Boundedness** [GM95]. **-close** [Fel96]. **-Congruence** [Elo90]. **-D** [vdB97]. **-decomposable** [Bun97].
-Dependent [BGM93, De 93]. **-Differentiability** [dS92]. **-dimensional** [BS97]. **-distance** [Mar96]. **-Exclusion** [Sep99]. **-Fields** [Van93, DFST96, FT96]. **-functions** [KN97]. **-Martingale** [Ken95].
-martingales [CKS98a]. **-Mixing** [Che91, Sha95]. **-Processes** [AG93, Sch93a]. **-Projection** [Sch93b]. **-projections** [RS97]. **-Regularity** [DD99]. **-spheres** [Voi97]. **-Stable** [AL99, AT92b, PWM90, PWM92, ST91, Tal90a, AD98]. **-statistic** [GGM97, Stu94]. **-Statistics** [BGZ94, BG99, CdlPT93, FR93, GZ94, KW90, Maj94, MS92, OR93, Stu91, Zha99, dlP92, dlPMSS94, dlPMSS95, KN97, LdlP97]. **-Upper** [HP93].
-Valued [CS93b, IMM⁺90, Wen90, Alb96, Duh98]. **-Variation** [Dud92, MR92a, Qia98].

1 [GP92].

89m [BL97].

95m [Lig99]. **96b** [Pin99]. **96f** [Wu99].

A.S [HL96]. **A.S.** [Ein92]. **Absence** [WW98]. **Absolute** [Fit97, She91a, HS96]. **Abstract** [Enc93b, Iof91]. **abundance** [BCD98].
accessible [BW96b]. **Acknowledgment** [PR92, She91a, Yag91]. **Acyclic** [PWM90, PWM92]. **Additive** [Jai90, MR99, AP98, DK97a, DK97b, MR96a, MR96b, NdA98, TZ97].
Adjoint [DeB99]. **advection** [Kom96]. **Age** [Oel90]. **Age-Structured** [Oel90]. **Ages** [DJ92]. **Aggregation** [LBG92, Law95]. **Aldous** [AT93].
aléatoire [Pia98]. **Aléatoires** [Fer90a, Fer92, dF97]. **Algebraic** [Deu94].
Algorithms [Jer92]. **Aligned** [DKZ94b]. **Almost** [Ber91a, Ein91, HV92, Hou95a, KZ94, OS90, Sch91, Sep93, Tal90a, BG96c].
Along [ALP99]. **Among** [Szn93]. **Analysis** [CD90, DIS90, Jer92, Mik90, Yag90, Yag91, Kle97, Hsu98]. **Analytic** [Bas97, Bob99a, ORS95, dA96]. **Ancestral** [Don91]. **Animals** [Szn95]. **Ann** [BL97, Lig99, Pin99, Wu99]. **Ann.** [Ano90a, Ano90b, Ano90c, Ano90d, Ano90e, Ano90f, Ano90g, Ano90h, Ano91a, Ano91b, Ano91c, Ano91d, Ano91e, Ano91f, Ano91g, Ano91h, Ano92a, Ano92b, Ano92c, Ano92d, Ano92e, Ano92f, Ano92g, Ano92h, Ano93a, Ano93b, Ano93c, Ano93d, Ano93e, Ano93f, Ano93g, Ano93h, Ano94a, Ano94b, Ano94c, Ano94d, Ano94e, Ano94f, Ano94g, Ano94h,

Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h]. **annealed** [Pov97]. **Annealing** [Cat92]. **Annihilating** [Sud90]. **Anticipating** [MNS92, PP90]. **Any** [BLPS99, Sat93]. **Applicable** [Iof91]. **Application** [AL99, CPU94, Cat92, LZ94, PP94, AIM96]. **Applications** [Bal91, Bal95, BL90, DeB99, HP90, He93, IM94b, Kho93, LT90, Mel92, Slu94, CKS98a, DP97, DFL98, KS96, RS96, Zha97, Bra96]. **Approach** [BCGH93, Bus99, DIS90, FKMP95, GP92, ORS95, Pin93, Stu94, AGM96, FK97, RW97, Bas97]. **Approximate** [RR91, Tal94c]. **Approximating** [RHHQ90, Sch94]. **Approximation** [Ale97, BMSS95, BCL92, CC92a, Cos91, Erh99, HK97, HJ90, Hor90, LU95a, LL99, Maj90, Rio93a, Rio93b, Sch96, SK90, Kom96, Zha97, AT93]. **Approximations** [AT93, AST95, BDT95, Bro90, CM91, HK95, Pem90, Rob91, GM97, MS98b]. **Arbitrary** [BK95b, HK97, NdA98]. **Area** [RW91, BCD96, HL98a]. **Arising** [BL92a]. **Armed** [Dal90]. **arrangements** [BD98b]. **Arrays** [CS90, Hal91, Jan94, Ros95b]. **aspects** [Sch97]. **Assemblies** [AST95]. **Associated** [DJ94, MWZ93, Har96, Yu96]. **Association** [LRS90]. **assumptions** [BP98]. **Asymmetric** [FKS91, FF94, Sep99, Lan96, LOY96]. **Asymptotic** [AL99, BD94b, CC92a, CMS95, CH90, CHM91, CM94, DIS90, FJ92, GT99, HM95, HKW90, HW92, Hal90a, Hog90, Hsi95, Hsi99, IS99, JP98, Jak93, KK91, Lah93, LW94, Maj94, MS92, Mik90, Myk93, OR93, Pin90a, Por90, Rob91, SK90, TZ97, Wan95b, Wu94b, Lac97]. **asymptotically** [GGM97]. **Asymptotics** [AST95, Bal95, BL88, BH94, FS97, IM94a, IM94b, Ros92a, BL97]. **attracted** [AD98]. **attracting** [BS97]. **Attraction** [AT92b, Mee90, Mee91]. **Attractive** [BG94b, Bol94, Deu94, Lan91, Lan93, Lig91, Ste91a, Yag90, Yag91]. **Attractive/Repulsive** [Yag90, Yag91]. **Automata** [BN94, Sch92b]. **Automaton** [CL93, Fis92a, Ste94]. **Automorphism** [Pem92a, Häg97]. **Autoregressive** [BP92]. **Average** [Far90, GH94, Sto90b, Sto90a]. **Averages** [AT92b, DR91, Hsi99, HH97]. **Averaging** [FW93, Ver99]. **avoided** [ABP98]. **Avoiding** [BEI92, Tot95].

back [Ano90a, Ano90b, Ano90c, Ano90d, Ano91a, Ano91b, Ano91c, Ano91d, Ano92a, Ano92b, Ano92c, Ano92d, Ano93a, Ano93b, Ano93c, Ano93d, Ano94a, Ano94b, Ano94c, Ano94d, Ano95a, Ano95b, Ano95c, Ano95d]. **Backward** [CK96, CKS98b, EKP⁺97, Pra98]. **Backwards** [Dar95, DP97]. **Bahadur** [DM90a, Ein96]. **Balayage** [BL92b]. **Ball** [LL99, Tal94d]. **Ballot** [Kal99a]. **Balls** [Hug92, Lin91a, Har96]. **Banach** [Hah94, Pin99, Che93a, Che94b, Ein93, Kla90, Pin94]. **Band** [Hou95b]. **Bandit** [Dal90]. **Barbour** [AT93]. **Based** [KW90, Tue93, DE96]. **Bass** [Hsu98]. **Bayes** [BS90]. **be** [GJW99]. **Behavior** [AL99, Ber91a, CH90, Ein91, Ein92, HW92, IS99, KK91, LPP95, MSS94, Maj99, Nob92, Pin90a, PP93, Sch92b, Tri92, Wan95b, Wu94b, CDM97, DP98, DE96, EM96, Wüt98]. **Belong** [Mee90]. **Benedicks** [CMS99]. **Bernoulli**

[Ale90, AP96, KW92, KZ90, Zha99]. **Bernoullicity** [Ste91a]. **Berry** [BG96a, Blo99, HK95, JW99]. **Bessel** [Lee90, PY98]. **Best** [Hit90, Jac91, CK97]. **Between** [CD95, GMdB99, GH94, KK94, MSV90, PP94, GMdB03]. **Bi** [PW94]. **Bi-Tree** [PW94]. **Bifurcation** [BB99]. **Big** [FGL94]. **bilinear** [KN97]. **binary** [Lig96]. **Binomial** [Woo92]. **Block** [BGM93]. **blockwise** [Pel98]. **Boltzmann** [GM97]. **Bond** [DG99, Tot95, GS98]. **Book** [Bas97, Hsu98, Wih97]. **Books** [Oco90]. **Bootstrap** [And93, CC99, Hal90a, Sch92b, Sep93, AGM96, Pel98]. **Bootstrapping** [GZ90]. **Bootstraps** [PW93]. **Borderline** [Tal95a]. **Borel** [MPS91, MS93]. **Bottlenecks** [CM91]. **Bound** [Blo99, Din91, JW99, BG96a, GM96, HK97]. **boundaries** [CS96]. **Boundary** [CMS99, Cos91, Day92, Don91, FW92, Hus90, NP91, PW94, Pin93, Rob91, Roc92, Sow94, CDM97, Lot96]. **Bounded** [Ham95, Hou91, Pin87, Pin90b, SC92]. **Boundedness** [Ale96, GM95, Tal90b]. **Bounding** [Mar96]. **Bounds** [Ale90, BG99, Bro90, DEW91, Jai90, Kla90, Lig95, Pin94, Tal94a, dlPK94, KN97, NdA98, Pin99, Shi97, Wan97, dA97]. **Branching** [Ath92, BCGH93, Big92, BCG93, Cha91, DLM95, Del99, Dyn91, EP99, FG92b, GW91, LS92, Le 91, LL98b, LL98a, Lee90, Lee91, Lee92, LPP95, Sud90, Wu94b, BK97, BCG97, DFL98, DP98, DR98, Kle97, Kle98]. **Bridge** [Pit99b]. **Brownian** [Dur93, ABP98, AFL91, AR93, AS95, Ald94, Ald97, AL95, BP94a, BH91, Bis92, BH94, BD98a, Bra92, Bur90, BL90, BT95, BW96b, Car97, Cha91, CMS99, CM96, DM96, DFLM95, DeB96, DeB99, DD99, DR98, DL98, DMY97, DFST96, DW94, FT96, Gol98, Gri99a, GK98, GJW99, Ham97b, HL98a, HW90, Hug92, Kes93, Kho92, Kho94, Kho95, KS99, Lac97, Lal92, LW99, Le 91, LP95, Lee91, Lee93, LR95, Leu97, LZ95, MSV90, OS99, Per90, Pin90a, Pin95, PY98, Pit99b, Pov97, Rob91, RY91, Sch92a, Shi98a, Szn93, TZ97, Tal94d, Tal95b, Ver95, Ver96, Wüt98]. **brownien** [Leu97]. **brownienne** [Gol98]. **Bubbles** [Kho95]. **Burgers'** [GN99]. **Burnside** [Sto95b].

Calculus [Oco90]. **Cambridge** [Sha98]. **Can** [Sat93]. **Cantelli** [GH92, Sch93a]. **Capacitary** [IM90]. **Capacity** [BPP95, FK92, KS99, Lyo92, Szn97]. **Case** [BDT95, Har99, Jac91, Lig91, Shi92c, BBE97, MS97]. **Catalyst** [DFLM95]. **catalytic** [DP98]. **cell** [Gol98]. **Cellular** [BN94, CL93, Fis92a, Sch92b]. **cellule** [Gol98]. **Censored** [GG99, HKW90, DE96]. **Censorship** [GL90]. **Central** [GMdB03, GT98, He93, KdHvdH97, PU97, AGM96, Gen96, Kön96, Pia98, Ren96, SX96, AMZ90, Ber92a, CPU94, Che91, Cog91, GMdB99, Gou93, Han89, Han91, Led95, PP93, Tan93]. **Certain** [AMZ90, Als92, HV92, Iof93, Raj93, Raj94, BD98a]. **Chain** [Che99, Don91, NdA98]. **chaining** [Tal96a]. **Chains** [BP94b, BPP95, Cog90, Cog91, Erh99, HSC93, Hog91, Ore91, Sep94, Wih97, dTB91, dA97, Num98]. **Change** [FHU91, Nai90, DFST96, FT96, Jan98, Jan02]. **Changes** [Kur91].

Changing [HV92]. **Chaos** [Zhe95, MR96a, RS96]. **Chapman** [CH94]. **Characteristic** [AD98, And93, Day92, PR91, PR92]. **Characteristics** [BP93b]. **Characterization** [DD99, GZ91, KM94b, Tal90a, dTB91, BB96]. **Characterized** [BK93]. **Characters** [Ros94]. **Charge** [Adl90]. **Chemical** [Blo91, AP96]. **Chen** [BB92a, HJ90]. **Cheng** [Sta90]. **Choosing** [Pem91]. **Choquet** [FK92]. **Chung** [EM94, Kes97, KLT94, Rem94]. **Chung-Type** [EM94, Kes97]. **circle** [Nor98]. **Circular** [Bai97]. **Claims** [MS95]. **Class** [BL92a, BB92b, BL88, CGST93, CdIPT93, Cos91, GW91, MNS92, Sim95, SvdB99, Wen90, Zhe95, dlP99, BL97, DFL98, KX96, PW98]. **Classes** [Alb94, AL95, Dud92, GZ91, SW92, Bun97, Lac97, vdV96]. **Classical** [SL95, Kal96, LS97]. **close** [Ber98, Fel96]. **closed** [Leu97]. **CLT** [Wu99, BG96b, Got91, Wu95]. **Clumping** [AT93]. **Cluster** [Ein95, EF96, Gri95, KZ90, Sep98a]. **Clustering** [Fis92a, Kle98, Kle96]. **Clusters** [BLPS99, LS99a, Rev93, Häg97, Kle97]. **Coalescent** [DJ92, Ald97, AP98]. **Coalescents** [Pit99a]. **Codes** [KW92]. **coding** [Shi97]. **Codings** [SvdB99]. **coefficient** [LOY96]. **Coefficients** [CEF91, PP90]. **Coexistence** [Lig94, DP98, Lig99]. **Coexistent** [Han99]. **Coffman** [Jer92]. **Collectives** [PF91]. **Collisions** [Pit99a]. **Color** [Fis92a]. **Combinatorial** [AST95, RW97]. **Commutation** [Che93b]. **Compact** [Pin93]. **Comparison** [Blo91, DSC93]. **Compensated** [Kho93]. **Compensators** [BB92a]. **Complete** [Han99, GK98, SS98, Zha96b]. **Completely** [MvW91]. **Component** [Bob99b]. **Composition** [Bun96, Gne97]. **Compound** [BCL92, Erh99, Kho93, Wan91b]. **Compression** [OS90]. **Computer** [KK94]. **Concave** [Bob99a, Van95, Bob96]. **Concentration** [Bar94, Dem97, Mar96, RS96]. **Concept** [SL95]. **Conceptual** [LPP95]. **concernant** [Gol98]. **Concerning** [HP93, Gol98]. **Concomitants** [GH94]. **Condition** [BA91, EK93, KL92, NY93, vdB97]. **Conditional** [AL99, Day92, Gog94, Hu91, Lee91, LZ99, MWZ93, Sch93b, SZ92, Stu91, Wan91a, Zhe95]. **Conditionally** [Hit94]. **Conditioned** [CMS95, GJW99, Kee92, Lee90, Pin93]. **Conditioning** [BD94a, Kal99b]. **Conditions** [Bra93, BS90, Cos91, DL94, FM93, FW92, KK95, Kur91, MS92, Tal90b, Tal92, GT98, Mue96]. **Cone** [DeB99]. **Configurations** [COP99, Lu95b]. **Congruence** [Elo90]. **Conjecture** [Kri94, PR91, PR92, Ben97, Gol98]. **Connectivity** [Ale90]. **Consequences** [DD99]. **Conservation** [Lan93, Qia96]. **Conservative** [JLQY99]. **Consistent** [MS94, MS96]. **Constant** [Mas90]. **Constants** [Hit90, Jac91, Wan99, BH97]. **constraints** [CKS98b]. **Constructing** [Dar95]. **Construction** [AR93, EP99, Pol92]. **Constructions** [Rio93a, Rio93b]. **Constructive** [Num98, vdB97]. **Contact** [BG90, BG91, BDS91, DS95, Kle94, Lal99, Lig92, Lig95, MSS94, Pem92b, SS99, LS98, Lal02, Lig96, NV96, NW97, SS97, SS98, Sta96, Zha96b]. **Contents** [Ano96]. **Continues** [Str90]. **Continuity** [CC92b, Imk93, IMM⁺90, Tal92, Zab92, Fit97]. **Continuous** [AL93, DFL98, GW91, Str90, Tal90a, Wan95a, EF96, MR96b, Dur93].

Continuous-Time [Wan95a]. **Continuum** [Ald91, Ald93, Fon93, Roy90].
Contrôle [Leu95]. **Contraction** [dlPMSS94]. **contractions** [Pit98].
Contractive [Ste99]. **contrepartie** [Gol98]. **Control**
[Hij90, Sto90b, Sto90a, Leu95]. **controlled** [BB96]. **Convergence**
[ALP99, AT92b, Bai93a, Bai93b, BGZ94, Big92, Boi93, Cog90, DH95, Don91,
DJ92, GZ94, Gog94, Got91, Hal90b, Han99, HP90, HV92, Hil92, Hou95a,
Jak96, Kho94, KR91, Kur91, LO98, Lig91, Sch93a, Sil90, Tue93, Wan91b,
Xia94a, Yu94, Ale97, BG96b, GM97, HL96, Pri96, Ren96, RdH96, SS98, SY96,
Voi97, Zha96b]. **Convex** [Bár99, Kho92, LO99, Raj93, Raj94, CK97, Ver96].
Convolution [Sat93]. **Convolutions** [Bro90]. **coordinates** [Ker96].
Correction [Alg95, BL97, FK02, GMdB03, Han91, Lal02, Lig99, LP03,
MS96, NP95a, Nol92, Pin99, Pin90b, PWM92, Raj94, Wu99, Jan98, Jan02].
Correlation [Har99]. **Correlations** [Fon93]. **Corresponding** [EF93]. **Cost**
[SC92, Tal94b]. **Countable** [Num98, DK96]. **counterpart** [Gol98]. **Coupled**
[Fre91]. **Coupling** [EK98, HJ90, Mue93, O'C95]. **courbure** [dF97].
Covariance [Bai93b, BY93, BS99, HPA95, Sil90, BS98]. **Covered** [Rev90].
covering [PT96]. **Cramér** [MW90]. **Creating** [Sha98]. **Criteria**
[GW91, LPP95, HL96]. **Criterion** [Kal91]. **Critical**
[Ath92, BA91, BLPS99, BG90, BG94b, BD93b, BCG93, DKZ94a, Deu94,
GW91, GS98, Lee90, Lee91, Lig91, Lig95, MSS94, Mou92, PP95a, Pov97,
Roy90, Sch92a, Ste94, Ald97, BBE97, BCG97, DR98, MS98b]. **Crofton**
[Gol98]. **Crossing** [ALP99, Szn95, Lot96]. **Crossings**
[Far90, Hus90, PW98, Slu94]. **cube** [Bob97]. **Current** [FF94]. **Curvature**
[Led95, dF97]. **Curve** [Slu94]. **Curve-Crossings** [Slu94]. **Curves**
[DZ95, BCD96, DM96]. **cut** [Por96]. **cut-off** [Por96]. **Cycle** [AT92a, Lal96].
Cyclic [Fis92a].

D [AT93, dA96, vdB97]. **D.** [AT93, Dur93, Gol98]. **Dans** [Fer92]. **Darling**
[Ber98]. **Data** [GG99, OS90, DE96]. **Dawson** [Sch97]. **Decay**
[BG91, Deu94, Fon93]. **Decaying** [BH94]. **Decision** [Sha98]. **decomposable**
[Bun97]. **Decomposition** [BT95, LZ94, Mee91, MS95]. **Decoupling**
[dlP92, dlPMSS94, dlPMS95]. **Decreasing** [DFST96, FT96]. **Defined**
[KH94, Sil90]. **Degenerate** [BM95]. **Degree** [OR93]. **Delay** [BM95].
Denjoy [Bis92]. **Denormalized** [CdlPT93]. **Densities**
[BM95, Imk93, IN94, KK94, Roy90, Wen90]. **Density**
[AFL91, AR93, BD93a, Blo94, Mik90, She91b, Xia94b, AN98, Blo96, DP96].
Density-Dependent [Blo94]. **Denumerable** [Pol92]. **Dependence**
[BF90, HP90, Ver99, DFL98]. **Dependent** [Blo94, Bry92, BGM93, Dal99,
DH95, De 93, EP99, Lah93, Rio95b, Wu95, Blo96, Häg97, SY96, Wu99].
Derived [Pit99b, PY97]. **determined** [BMR97]. **Deterministic**
[Blo91, Lu95b, MSS94]. **Deviation** [BET99, Bry92, Cat92, CS93a, CC92a,
Din93, IKL92, Jai90, Lee92, PP99, BET02, BG96c, NdA98]. **Deviations**
[Bal91, BD93b, BDT95, Din91, DZ92, DEW91, EF93, Fen94, Geo93, GdH94,
IL93, Iof91, Lac90, Lan92, Lee95, LR95, Mik91, MNS92, Mog93, Qua95,

RHHQ90, Sep94, Sow92, Ver99, Wu94a, Wu95, Col96, DR98, Gra97, HS96, KX96, Pov97, Rez98, Sha97, Wu99, Zer98, dA97]. **Dichotomy** [FK92]. **Dies** [BG90]. **Difference** [GH94, SC92, BBE97, CK97]. **Different** [Kle96]. **Differentiability** [Dud92, dS92]. **Differentiable** [Slu94]. **Differential** [AFN95, AI99, BMSS95, Bur94, DD99, Dyn92, Dyn93, Har93, Kat91, KH94, KP91, Lee93, LS99b, MNS92, MS99, NP91, San93, Wan95a, CK96, CKS98b, JP98, KX96, MS97, PT97]. **Diffusion** [ALP99, Bal91, Bas97, Blo91, Blo94, Blo96, CGST93, CM91, Cos91, DN94, FK99, FK02, Fre91, FW92, FW93, Gri99a, Kom96, LS92, LBG92, Law95, Nob92, She91b, Sow92, Sow94, Stu98, Wic90, dL95, Ata98, DK96, LOY96, Pra98]. **Diffusions** [Adl90, ARZ93, BB92b, Bor93, CEF91, CMS95, CG94, Day92, EP99, Iof93, Lee92, PZ95, Pin87, Pin90b, Pin93, PP93, CDM97, Fit97, Ker96, Kle96, Pin96]. **Dilatations** [LO99]. **dilation** [Shi98b]. **dilation-stable** [Shi98b]. **Dimension** [Kal95, MSS99, Tal94b, Xia95, Jan98, Jan02]. **Dimensional** [ARZ93, And93, BY93, BS99, Bol94, BN94, Bus99, COP99, CC99, CMS95, DeB90, FGL94, Fis92a, FHU91, LS92, LP95, LR95, Lig92, Lu94, Neu90, San93, Yag90, Yag91, Ale96, BS98, BS97, CS96, FU96, Ham97a, Kön96, Lan96, LN96, NV96, NW97, Pov97, Wüt98]. **Dimensions** [Ale90, BCG93, BEI92, NP95a, NP95b, NY93, BCG97, DF98, FG97, HM98, Pen96]. **Direct** [Cog90]. **Directions** [Ale90]. **Dirichlet** [ALP99, CL94, IM90, LZ94, Pin90a, PY97]. **Disagreement** [VM94]. **Disc** [Rev90]. **Discontinuous** [CEF91, DEW91]. **Discrete** [Bar94, CM91, Kif90, Sch93b, Bob97]. **Discrete-Time** [Kif90]. **Distance** [GMdB99, Szn96, AP96, GMdB03, Mar96]. **Distances** [KK94]. **Distinguishing** [OS94]. **distributed** [BP96]. **Distribution** [BB92b, CHM91, CM94, DKZ94b, DMS93, EH92, FG92a, GZ94, Gog94, GT99, GL90, HKW90, Ham95, Kho95, Kur91, PR91, PR92, PWM90, PWM92, dMK99, dLC90, BS98, PY97]. **Distributional** [Szc92]. **Distributions** [Bai93a, Bai93b, Bob94, CL94, CD90, DK91a, FR93, FKMP95, GMdB99, GP92, Hal90a, HK91, HS90, Hsi99, Hug92, LW94, Lee91, Maj94, MS94, OR93, Pin94, RR91, RS93, Sat93, Bob96, GMdB03, Har96, JP98, Pin99, MS96]. **Divergence** [NP95a, NP95b, Mar96]. **Divisible** [Raj93, Raj94, Ros90b, RS93, ST93, ST94, Szu91, Tal92, Tal93]. **Doeblin** [Lin91b]. **Does** [Che99, ZZ92]. **Domain** [AT92b, Bal95, CMS99, Mee90, Ata98, GT98]. **Domains** [BH91, Bis92, DI93, Mee91]. **Domination** [Hit94, LSS97, PP94]. **Domino** [BP93b]. **Donné** [Str90]. **Donsker** [Dud92, GZ91, SW92, vdV96]. **Doob** [Jac91]. **Doob-like** [Jac91]. **D'Ornstein** [Fer92]. **Double** [BET02]. **Doubly** [BET99]. **Drift** [BM95, Kat91, Pin90a]. **driven** [Jak96, PT97]. **Dual** [Roy90, KS96]. **Duality** [DF90, Kal99b, SL95, LS97]. **D'un** [BL99, Leu97, dF97]. **d'Une** [Leu95]. **Dvoretzky** [Mas90]. **Dykstra** [Win90]. **Dynamical** [FKMP95, Mik90]. **Dynamics** [Cha94, JLQY99, AG97, GG96, LSV96]. **Dynkin** [CK96].

E. [Jer92]. **Eating** [Liu95]. **Eaton** [PR91, PR92]. **Edge** [Pen99, Sch92a].
Edgeworth [KW90]. **Edwards** [KdHvdH97]. **eigenfunction** [FS97].
Eigenvalue [BY93, dMK99, FS97]. **Eigenvalues**
[BS99, Sto95b, Sto95a, BS98, Szn97]. **Eigenvectors** [Sil90]. **Elementary**
[Maj99, Bob97, Ein96]. **elements** [Tho96]. **Ellipsoids** [MWZ93]. **elliptic**
[CZ96, DP97]. **Embedded** [Ber99]. **Embedding** [Kho93, Sho91]. **Empirical**
[BK95a, CH90, DM90b, DM92, DM94, DM95, DK91b, DK91a, Ein92, Fen94,
GZ90, GMdB99, Hor90, IL93, Maj90, Mik91, PW93, Rei95, Sch93a, SY91,
Tal94a, Tal94b, Wu94a, Yu94, DE96, GMdB03, Pel98, Qia98, SY96, dA97].
Endpoint [DR91]. **Enlargement** [Ant95, Szn97]. **Entrance** [Don91].
Entropy [BP93b, FG97, Geo93, KW92, LL99, MS94, Sep98a, Shi92b, Wen90,
Yag90, Yag91, MS96]. **Enumeration** [DH96]. **Envelopes** [PF91].
Environment
[BCGH93, Boi93, BDS91, DLM95, FG92b, GdH94, Kle94, LP92, PP95a,
PP99, SZ99, Wic90, CMP98, HS98, Kom96, LP03, Pia98, Zer98].
Environments [CL92, Cog90, Cog91, Lig92, MSS94, PP93, Myt96, NV96].
environnement [Pia98]. **Epidemic** [LU95a]. **Epidemics** [Zha93]. **Equality**
[Roy90]. **Equation** [Cha94, CdlPT93, CH94, GN99, Kat91, Lan91, MSS99,
Mue93, Sow92, BBE97, DF98, Dav96, GM96, LT98, Mue96, Mue97, Myt98].
Equations
[AFN95, AI99, BMSS95, BM95, BK93, BKK95, Bus99, DD99, DN94, Dyn92,
Dyn93, Fre91, FW92, KH94, KP91, Lee93, MNS92, MS99, NP91, PP90,
San93, Sow94, CK96, CKS98b, JP98, KX96, LN98, MS97, PT97, Har93].
Equilibrium [JLQY99, Lal92, Lan93, Lu94, Nob92]. **Equivalent** [Bra93].
Erdos [Ber98, Gan98, KLS96]. **Ergodic**
[Bac92, CG94, Hou92, Sch91, Shi92c, Wei91, AN98, EK98, dF97]. **Ergodicity**
[BCG93, DMT95, Fer90b]. **ergodique** [dF97]. **Erratum** [BET02]. **Error**
[Bro90, JP98, Tak97]. **Escape** [Pru90]. **espace** [dF97]. **Esseen**
[BG96a, Blo99, HK95, JW99]. **estimate** [Tak97]. **Estimates**
[ALP99, BGZ94, BD94b, BL90, CK91, Cat92, HSC93, LL99, Rev90, She91b,
Sow95, Wan99, GM97, MS98a]. **Estimating** [KK94]. **Estimation**
[AP91, Lat97, MS94, AN98, MS96]. **Estimator** [GL90]. **Estimators**
[Hal91, Xia94b]. **Euclidean** [Ein95, IS99, MS98a]. **Euler** [JP98, PT97].
Evolution [BK93, LN98]. **Evolutions** [Wat96]. **Exact**
[BS99, Bal95, Kho94, Sep98b, Ren96]. **Examples** [CPU94, MS97].
Exceedances [DK91b, DK91a, HJ90]. **Exceptional** [AL95].
Exchangeability [Woo92]. **Exchangeable** [DZ92]. **Exchangeably** [PW93].
Exclusion [FKS91, FF94, FHU91, Lan92, Liu95, Sep99, Yag90, Yag91, Jan98,
Jan02, LOY96, SX96]. **Exclusion-Eating** [Liu95]. **Excursion**
[Ald94, Pit99b, VA94, HL98b]. **Excursions** [Le 91, Ald97]. **Existence**
[FKMP95, GKRS91, Imk93, IN94, Sep99, Ska93, SvdB99, Sto90b, DeB96,
Kal96, Mue97, Sta96]. **Exit** [Bal95, DeB90, FJ92, GM92, GM94, Hug92,
IM94a, IM94b, Mik91, Har96, She96]. **Exits** [Day92]. **Expansion** [KW90].
Expansions [IL93, Lah93, LW94, Myk93, Pit98, Por90]. **Expectations**

[Gog94, dlPK94, KN97]. **Expected** [Bai93a, Bai93b, Por90]. **Explicit** [EP95, KW92, Wan97]. **exploration** [LL98b]. **Explosion** [PP94]. **Explosions** [KK95]. **Exponential** [Ata98, Ber91a, BG91, Bob94, Bro90, Cat92, DMT95, FGL94, JW99, LZ99, Ros95b, SZ92, dlP99, HK97]. **Exponents** [And93, BA91, BL90, Jur92, LW99, Lia97, MS97, Szn96, Zer98]. **Expression** [Hog90]. **Extended** [Xia94a]. **Extension** [Ber92b, Mat91]. **Extensions** [GK91, Sch91]. **Exterior** [BG94a, Pin90a]. **Extinction** [Kle94, Tri92, Pin96]. **Extremal** [Alb90, Bob96, SS99, Alb98, SS97]. **Extreme** [CHM91, Hus90, Jan94, RdH96]. **extreme-value** [RdH96]. **Extremes** [DR91].

F [Bra96, Hsu98]. **Factors** [BGM93]. **Fair** [KL92]. **Familiar** [Bor93]. **Family** [CD90]. **Fast** [Mar99]. **Fayolle** [Num98]. **Feller** [PZ95, Qia96]. **fermé** [Leu97]. **Field** [AFN95, BH94, COP99, Che93b, Fen94, FG92b]. **Fieldo** [GH90]. **Fields** [AP91, BD93b, Bra93, Bry92, Che91, Geo93, Nol88, Nol92, SvdB99, Sun93, VM94, Van93, Xia95, Ale96, DFST96, FT96, Tho96]. **Filtering** [BKK95, Enc93b, Ata98]. **Filtration** [BP94a]. **filtrations** [Fel96]. **Final** [LU95a]. **finance** [CKS98a, KS96]. **Finetti** [AL93]. **Finitary** [SvdB99]. **Finite** [Blo99, CC99, CL92, DR91, DSC93, GH90, Hog90, Hog91, KZ90, KW90, Lal93, MS98b, PV99, Sho91, Tow95, Woo92, Zha93, DH96, Pin96, Uch98]. **Fires** [Zha93]. **First** [Als92, DeB90, GG96, GM92, GM94, HM95, Jan98, LW94, LP92, FS97, LN96, LP03, Sep98b, WW98, Jan02]. **first-order** [FS97]. **First-Passage** [LP92, LN96, LP03, Sep98b, WW98]. **Fisher** [dS92]. **Fitting** [Win90]. **Fixation** [DS93]. **Fleming** [DK96, EG93, EK98, ORS95, Sch97]. **Flow** [CM91]. **Flows** [Har93, IS99, FK97, Fla96, Lia97, MS98a, Pit98]. **fluctuation** [GK98, Ham97a]. **Fluctuations** [CFR91, FF94, Law95, Lu94, NP95a, NP95b, Sch92a, Szn96]. **Follmer** [MS95]. **fonctionnel** [Pia98]. **Fonctionnelle** [Tou90]. **Fonctions** [Fer90a, Fer92]. **Forced** [Kat91]. **Forest** [Pit99b, Zha93]. **Forests** [Ale95]. **Form** [DF90, Hil93, Szc92, Kes97]. **formation** [EF96]. **Forms** [CGZ95, GT99, IM90, LS99b, Shu93, dlPMSS94, dlPK94, BG96b, Gad98, GT98, KN97, RS96]. **Formula** [Fan99, Van95, ZZ92, Tak97]. **Formulae** [RY91]. **Formulation** [Sto90a]. **fortes** [dF97]. **Four** [BEI92]. **Fourier** [MR96b, Tal90a, Tal92, Tal95a]. **Fractal** [BL90, CD90, DM95]. **Fractional** [AS95, Tal95b]. **Frank** [Ano93i, Ano93j, Ano93k, Gri93, Kes93]. **Frechet** [Dud92]. **Free** [Lal93, BP96]. **Freidlin** [Mik91]. **French** [BL99, Cép98, Fer90a, Fer92, Gol98, Leu95, Leu97, Pia98, Str90, Tou90, dF97]. **Friedlin** [Kif90]. **front** [Ano90e, Ano90f, Ano90g, Ano90h, Ano91e, Ano91f, Ano91g, Ano91h, Ano92e, Ano92f, Ano92g, Ano92h, Ano93e, Ano93f, Ano93g, Ano93h, Ano94e, Ano94f, Ano94g, Ano94h, Ano95e, Ano95f, Ano95g, Ano95h]. **Frontier** [LS92]. **Frustrated** [DG99]. **Full** [PW94, Ver99]. **Function** [Ale90, Din93, DK95, EG93, GL90, PR91, PR92, Ste99, Van95, Wan91a, CP97].

Functional [DM90b, DM92, DM94, Gan98, Gou93, GP92, GL90, Han89, Han91, KLT94, MW90, Rio95a, Kal96, MS97, Vit96, Pia98, Tou90].
functional-differential [MS97]. **Functionals** [Arc94, DK91b, ES93, EP95, HPA95, Hsi99, IL93, Jai90, Kho92, MR99, RS93, SZ92, BD98a, DE96, DMY97, DK97a, DK97b, Har96, HH97, LL98a, MR96a, MR96b, NdA98, TZ97]. **Functions** [ALP99, BLBE91, Bar94, Bas97, DW94, GZ91, GM90, HS90, Kal94, Pin87, Pin90b, SW92, Sil90, Wan99, Zha99, dlc90, AD98, Ale97, BS96, CDM97, CK97, CMP98, Fer90a, Fer92, KN97].
Fusions [EH92].

G [Bas97, Gol98, GP92, Jer92, Num98]. **gains** [CKS98b]. **gains-process** [CKS98b]. **Galton** [PP95b]. **Gambler** [GM94]. **Gambling** [Alg92]. **Game** [Gne94]. **Games** [KL92, MS93, CK96]. **Gamma** [Dar95].
Gamma-Martingales [Dar95]. **Gap** [FGL94, LSV96]. **gaps** [MP96]. **gasket** [Ham97b, HL98a]. **Gauss** [Bob97]. **Gaussian** [AMZ90, Alb94, Alb96, AP91, Arc94, BG99, Ber91b, Ber92a, BD93b, CP97, CS93b, DM99, DP96, Fer90a, GZ91, HP93, Har99, HSC93, HS90, HJ90, Hus90, KLT94, LO99, LL99, Lin91a, Lot96, MR92b, MR92a, MR96a, MWZ93, SSZ98, Slu94, Sow92, Sun93, Tal94a, Vit96, Voi97, Xia95].
Gaussiennes [Fer90a]. **Gel** [PWM90, PWM92]. **Genealogical** [DJ92].
General [BL88, Del99, DEW91, Ein93, GZ90, MS95, PS99, PW93, dlP99, BL97, PT96, Glo90]. **Generalization** [Fin92]. **Generalized** [Als92, BP92, Ein95, Gou93, LU95a, Mee91, Tót96, Tow95, GM97, KN97].
Generating [Mat91]. **Generators** [Xia94a, LN98]. **generic** [Tal96a].
Genetics [Don91]. **geodesic** [Har96]. **Geodesics** [LN96, WW98]. **Geoffrey** [Bez92]. **Geometric** [Bor93, BP93a, Bro90, Sch97, dL95]. **geometrically** [Zha97]. **George** [Jer92]. **GI** [GP92]. **GI/G/1** [GP92]. **Gibbs** [FP97, OS99, vdB97]. **Gibbsian** [GH90, Szn93]. **Ginzburg** [Lu94].
Girsanov [ARZ93, ZZ92]. **Given** [GKRS91, Ska93, Str90]. **glass** [AG97].
Glivenko [GH92, Sch93a]. **Global** [FP97]. **Googol** [Gne94]. **grands** [dF97].
Graphs [Ale95, FW93, Tho92, Ald97, BS96]. **Gregory** [Bra96]. **Grid** [SY91].
Grimmett [Bez92]. **Group** [BLPS99, Sto95b, dS92, LPP96]. **Groups** [Bar94, DSC93, Fan99, Glo91, HSC93, Lal93, Lia92, Sto95a, Sto95c, DH96].
Growth [Che92, Che94a, KZ94, Lal99, Lal02, Pin95, GG96]. **GZH** [He93].
GZH-Semigroups [He93].

H. [Har93]. **half** [Bob96, WW98]. **half-plane** [WW98]. **half-spaces** [Bob96].
Halmos [KS96]. **Harmonic** [Bas97, Ker96, Pin87, Pin90b, Tal92, BS96, CDM97, Duh98]. **Harnack** [Wan99]. **Harris** [Che99]. **hasard** [Pia98]. **Hausdorff** [LP95, Tal95b, Van93].
Hawkes [BM96]. **Heat** [Mue93, Mue96, Myt98, Stu98, Wan97]. **Heavy** [Hal90a, SK90, Szc92]. **Heavy-Tailed** [Hal90a]. **Hedging** [MS95]. **Height** [Pit99b]. **heights** [CP97]. **Heisenberg** [PS99]. **Hereditary** [BM95].
Heuristic [AT93]. **Heyde** [BK97]. **Hierarchical** [BEI92]. **hierarchically**

[EF96, Kle96]. **High** [Hus90, NY93, BCG97, Pen96]. **Hilbert** [De 93, Ein91, FG92a, PZ95]. **Historical** [BP94a, EP95, Sha98, Ver95]. **Hit** [Pin93]. **Hitting** [BG94a, Col96, Rob91]. **Holder** [BMSS95, BH91, Fin92]. **Holomorphic** [CDM97]. **Holst** [AT93]. **Holtsmark** [PWM90, PWM92]. **homeomorphisms** [Pit98]. **Homogeneous** [Arn94, Lal93, Lal99, LS98, Lal02, SS98]. **Homogenization** [Bal91, FK97]. **Hopfield** [BG96c, Gen96]. **hull** [Ver96, Kho92, Van95]. **Hurst** [Dal99]. **Hydrodynamic** [CS96, FHU91, Lu95b, Qua95, Jan98, Jan02]. **Hydrodynamical** [Lan91, Lan96]. **Hydrodynamics** [Sep99]. **Hypercontraction** [KS91]. **Hypercontractivity** [Szu90]. **hypergroups** [Voi97]. **hyperplane** [BD98b].

I.I.D

[CGZ95, DK91b, DZ95, Din91, KK91, Muk94, SC92, Ber98, HK97, Maj99]. **identically** [BP96]. **Identifying** [Din93]. **Identities** [HPA95, PY98]. **Idle** [GP92]. **II** [Bai93b, FT96, IM94b, Muk94, Rio93b, SS99]. **II.** [BL90, MS97, SL95]. **IID** [Ein91]. **III** [Ald93, Hij90]. **Impedances** [BP93b]. **implies** [SS98]. **Implosion** [Ken95]. **Improved** [Lig95]. **Improvements** [HK95]. **Increase** [Don96]. **Increment** [Tal90b]. **Increments** [CC92b, CS93b, DM92, DM95, MR92a, Mog93, Ste91b, EM96]. **Independence** [Hsi95, Kal91, RR91, Tal96b]. **Independent** [Che93a, Hil92, Hit94, Jak93, Jan94, KS91, LT90, Lee95, LRW92, Mog93, CK97, Lat97]. **Index** [Dal99, Nol88, Nol92, Xia95]. **Index-** [Nol88, Nol92, Xia95]. **Indexed** [Arn94, BP94b, BET99, CS90, DM94, Eva92, Rio93a, Rio93b, BET02, Enc98, Nor98]. **Indices** [LRW92, PT96]. **Indistinguishability** [LS99a]. **Induced** [IM90]. **Induction** [Sha98]. **Inequalities** [Ber91a, Bob94, Bob99a, Bob99b, CPU94, CS90, CC92b, Fin92, Ham95, HPA95, IM90, Jac91, Kho92, KS91, ST93, ST94, Sha95, Tho92, Wan91a, Wan95a, Wan99, Zha99, dlP92, dlPMSS94, dlPMSS95, dlP99, CK97, Dem97, RS96]. **Inequality** [Fan99, Fin92, Har99, Hit90, Mas90, Rio95b, SC92, Bob97, LY98]. **Inf** [KLT94]. **Infinite** [AFL91, ARZ93, Ale95, BBK94, BLPS99, CG94, DH95, Häg97, Hsi99, KW92, KM94a, Roc93, BS96, FG97, Kle98]. **Infinite-Variance** [Hsi99]. **Infinitely** [Raj93, Raj94, Ros90b, RS93, ST93, ST94, Szu91, Tal92, Tal93, BMR97]. **Infinity** [Maj99]. **Information** [Ano90i, Ano91i, Ano92i, Ano93l, Ano94i, Ano95i, Dem97, Van93, dS92]. **informational** [Mar96]. **inhomogeneity** [NW97]. **Inhomogeneous** [CL92, MSS94, Zha94, Lan96]. **Initial** [FR93, Lu95b, Mue96]. **Instant** [Str90]. **Integer** [Pem91]. **Integrability** [Ros95b]. **Integrable** [Wan95b]. **Integral** [EP95, Ham95, Imk93, She91a, Ahn97, Tak97]. **Integrals** [CK91, Kal91, KP91, LZ99, LS99b, Rem94, RW91, Sch94, Szu91, Jak96, RS97, RW97]. **Integrated** [Bas97, GJW99]. **Integration** [Bur94, Fan99, IN94, Tow95]. **Integrator** [Ham95]. **Intensities** [AL99]. **Interacting** [Adl90, CG94, DPPV94, Fen94, Geo93, Gri93, Sim95, Sud90,

SL95, Kle96, Lig97, LS97, Tót96]. **Interaction** [Bol94, Gri99a]. **Interactions** [Gri99b, Zha93, vdB97]. **Interactive** [ORS95]. **interface** [BdH97]. **Intermediate** [CM94, DS95, Sta96]. **Intermittency** [Sow95]. **Intermittency-Type** [Sow95]. **Internal** [LBG92, Law95]. **Interpretation** [Der99]. **Intersection** [AFL91, AR93, BBK94, Ber92a, LW99, MR99, Ros90a, SSZ98]. **Intersections** [Ber91b, RY91, Ros92b, Bra96]. **Interval** [dlC90]. **Invariance** [FK99, FK02, HP93, dS92, Yu96]. **Invariant** [BK93, BCG97, CH94, Glo91, Lal99, Mik90, Mue93, Pem92a, SS99, Häg97, Kle98, Lal02, SS97, Sep98a]. **Inversion** [Gan93]. **Involving** [dlPK94]. **Irreducibility** [PZ95]. **Irreducible** [BL88, BL97]. **Irregular** [Hou95b]. **Ising** [Fon93, Neu90]. **Isoperimetric** [Bob94, BH97, Bob99a, LT90, Tho92, Bob97]. **Isoperimetry** [Hah94]. **isotropic** [Pit98]. **Itô** [VA94]. **Iterated** [BK95a, BP93a, BS95, CK91, Che93a, Che94b, DM90b, DM92, DM94, DL94, Ein93, EM94, Ein95, Fis92b, Gan93, GG99, GL90, Hae93, Hal91, KH94, LRW92, LZ99, MR94, Mas94, Rem94, Rio95a, Ste99, HS96, Kes97, Tou90]. **Iterative** [Win90]. **Itérée** [Tou90]. **Itself** [OS94]. **IV.** [LS97].

J [Glo90]. **Jackson** [IM94b]. **Jacobi** [Voi97]. **Jan** [Sha98]. **Janson** [AT93]. **Joint** [HKW90, MS94, Har96, MS96]. **Julia** [Lal92]. **Jump** [DK95, IM94a, IM94b, KK95]. **Jumps** [Fen94].

Kac [COP99]. **Kendall** [Gol98]. **Kernel** [Xia94b, FU96, Tak97]. **Kernels** [MvW91, Stu98, Wan97]. **Khintchine** [dlP92]. **Kiefer** [Mas90, DM90a, Ein96]. **Kiefer-Type** [DM90a]. **Killed** [CMS99, DeB99]. **kinetic** [Rez98]. **Kingman** [Sch91]. **KMT** [Rio93a, Rio93b]. **Knight** [Tót96]. **Kolmogorov** [CH94, DL98]. **Konig** [MPS91]. **KPP** [LT98]. **Kunita** [Har93]. **Kuratowski** [LO98].

L [AT93, PR91, PR92, Wih97]. **Ladder** [CP97]. **lamplighter** [LPP96]. **Landau** [Lu94]. **Langevin** [AG97]. **Laplace** [BDT95, LL98a]. **Large** [Bai93a, Bai93b, BY93, BS99, Bal91, BD93b, BDT95, BET99, Bry92, CL93, Cat92, CS93a, CC92a, CM96, CS93b, CGZ95, DK91b, DK91a, Din91, DZ92, Din93, DEW91, EF93, Fen94, Gad98, Geo93, GH92, GdH94, GM94, HS96, IL93, Iof91, Jai90, KX96, Kat91, KZ90, Lac90, Lan92, Lee92, Lee95, LR95, Lin91a, Mik91, MNS92, Mog93, NdA98, O'B99, Pin95, PP99, Qua95, Rei95, Rez98, RHHQ90, Sep94, Sow92, SZ99, Ver99, Wu94a, Zha96a, dF97, dMK99, BS98, BP96, BET02, BG96c, Col96, DR98, FS97, Pov97, Sha97, Zer98]. **Large-Deviation** [Lee92]. **large-dimensional** [BS98]. **Largest** [Rev90, HS96]. **Lattice** [BEI92, Deu94, Pem91, Szn95, LT98]. **Lattices** [Yag90, Yag91]. **Law** [BP93a, BS95, Che93a, Che94b, CM96, DL94, Ein93, EM94, Ein95, Fis92b, Gad98, Gan93, GH92, Hae93, KH94, LRW92, Mas94, MSS99, Rem94, Rio95a, Szc92, Tal94c, Xia94b, Zha96a, AGM96, Bai97, BP96, Ber98, HS96, Kes97, Tou90, Pen99, Rei95, SZ99]. **Lawler** [Bra96]. **Laws**

[AR93, AL99, BK95a, CL93, CMS95, CGZ95, DM90b, DM92, DM94, GG99, GL90, Hal91, Kal99a, MR94, MW90, ST91, Ste91b, dF97, AD98, Bun97, DMY97, Gan98, RS96, Rio95b, Zha99, Deh97]. **Lectures** [O'C95, Wat96]. **Ledoux** [Hah94]. **Lemma** [BT95, MPS91]. **Level** [Far90, Wu94b, Ale96]. **Lévy** [Ber92b, Car97, DW92, Don96, FG92a, Lac90, LL98b, LL98a, MR94, MR96b, MR99, MP91, PT97, PT96, RS96, ST94, Shi98b]. **Liapounov** [GM96, Lia97]. **Lie** [Jur92, dS92]. **Like** [ZZ92, Jac91]. **LIL** [Ein92, GK91, KLT94, Wu94a]. **Lim** [KLT94, MS93]. **Limit** [AMZ90, AR93, AG93, Arc94, BY93, BG99, BD93a, BP98, Ber92a, BP93b, CPU94, CS93a, CKS93, Che91, Cog91, CMS99, CS93b, Dar95, DK91b, DK91a, DKZ94b, FR93, FHU91, GMdB99, GH90, Gou93, GL90, Han89, Han91, He93, Hen97, HH97, Jak93, Kee92, KM94a, KP91, LS92, LS98, LT90, Led95, Lee90, Lee91, Lee93, Maj99, Oel90, Pia98, PP93, Qua95, Ros92b, Sch93b, Sim95, Tan93, Tot95, Wen90, dlC90, AGM96, Gen96, GMdB03, GT98, Jan98, Jan02, Kön96, KdHvdH97, Lan96, PU97, Ren96, Rez98, SX96, Tót96]. **limite** [Pia98]. **Limited** [Hou95b, LBG92, Law95]. **Limiting** [DZ95, HS90, MW90, Ale97, BS98, DE96, Sep98b]. **limiting-shape** [Ale97]. **Limits** [Blo94, CGST93, DJ94, HW92, KM94a, Lu95b, LS99b, Blo96, CS96, Dav96, HS98]. **Lindvall** [O'C95]. **Line** [GN99, Lee95]. **Linear** [AI99, AL95, Blo91, Hal91, Hou91, Mat91, Sto90a, DK97a, MS97, PU97]. **Lines** [Cha91, Ale96]. **Liouville** [Sta90]. **Lipschitz** [BH91]. **Little** [Szc92]. **Local** [AMZ90, AFL91, AR93, BBK94, BK95a, Ber91b, Ber92a, BP93b, CS93a, DFLM95, DM94, EK93, FG92a, GH90, Gri99a, Gri99b, HK95, Jac93, Kho93, Kho94, Kro93, Lac90, Lac97, Lan93, Leu95, MR92b, MR92a, MR94, MR99, Mar99, Pit99b, RW91, Ros90a, Str90, DE96, Deh97, Pin96, SS98]. **Locales** [Str90]. **Localization** [Bol94, BdH97, FG92b]. **Locally** [CG94, Hus90, Raj93, Raj94, Ste99, Wan95b]. **Locaux** [Leu95]. **Log** [BD93a, Bob99a, LPP95, Wan99, Bob96]. **Log-Concave** [Bob99a, Bob96]. **Log-Sobolev** [Wan99]. **Logarithm** [BK95a, BP93a, BS95, Che93a, Che94b, DM90b, DM92, DM94, DL94, Ein93, EM94, Ein95, Fis92b, Gan93, GG99, GL90, Hae93, Hal91, KH94, LRW92, MR94, Mas94, Rem94, Rio95a, Xia94b, HS96, Kes97, Tou90]. **Logarithme** [Tou90]. **Logarithmic** [AST95, Fan99, LY98]. **Loi** [Tou90]. **lois** [dF97]. **Long** [Dal99, DP98, Mue97]. **Long-Range** [Dal99]. **Long-time** [DP98]. **Longest** [Pen99]. **Look** [ZZ92, Tal96b]. **Loop** [Fan99]. **loops** [Enc98]. **Low** [BCG93, PP99, HM98, NW97]. **low-dimensional** [NW97]. **Lower** [Alb94, Ale90, BGZ94, Jai90, Kla90, Ste91a, Lif97, NdA98, Wan97, dA97]. **Lowest** [SS99, SS97]. **Lueker** [Jer92]. **Lyapounov** [Szn96, Zer98]. **Lyapunov** [CMP98, DW94, MS97].

M [Dur93, Num98]. **M.** [Glo90, PR91, PR92]. **Machlup** [SZ92]. **Magnitude** [dlPK94, KN97]. **main** [Ein96]. **Majorization** [Ber91a]. **Majorizing** [Tal96a]. **Making** [KL92]. **Malliavin** [Oco90]. **Malyshev** [Num98]. **Manifold** [Kat91, LZ95, MS99, GK98]. **many** [BMR97]. **Mapping** [Lal92].

Mappings [Han89, Han91]. **marche** [Pia98]. **Marcinkiewicz** [Rio95b].
Marginals [GKRS91, KK94, ST91, Ska93]. **Mark** [Wat96]. **Markov** [BL97, Glo90, Num98, Pol92, AMZ90, AFN95, AP91, BP94b, BPP95, BK93, BB96, BL88, BDT95, Che99, Cog90, Cog91, DW92, DK91a, Don91, DMT95, DEW91, EK93, EF93, Elo90, Erh99, Fit90, FK92, GM90, Glo91, HP90, HSC93, Hij90, Hog91, IM94a, IM94b, Jai90, KK95, Lia92, MR92b, MR96a, Mel92, MN90, Nda98, Ore91, Sch93b, Sep94, She91b, Shi92a, Tou90, VM94, VA94, Wih97, Xia94a, dA97, dTB91]. **Markovian** [CH94, FR93]. **Martin** [BPP95, PW94, Pin93, Roc92]. **Martingale** [BK93, Gou93, Hit90, Ken95, Leu95, Sto90b, Sto90a, Stu94, Wan91a, CK97, FK97, Ren96, Sch96].
Martingales [Big92, Cha91, Dar95, Dur93, Fis92b, Myk93, Pin94, Str90, Wan95b, Wan95a, dlP99, CKS98a, Gra97, Pin99]. **Matching** [DKZ94a, Shi92c, SY91, Shi97]. **mathematical** [CKS98a, KS96].
Mathematics [Sha98]. **Matrices** [Bai93a, Bai93b, BS99, CL94, CN90, Kal95, Muk94, Sil90, Sto95c, dMK99, BS98, Hen97]. **Matrix** [BY93, Kal94].
Maxima [CGZ95, Jak93, KZ94, Leu95, Sun93]. **Maximal** [CS90, DKZ94b, Rio95b, Sha95]. **maximality** [Pes98]. **Maximum** [Ath92, DM99, Geo93, Hsi95, Lac90, DP96, Pes98]. **Maximums** [Leu95].
McKean [Cha94]. **Mean** [Fen94, FG92b, LPP95, MS95, PP95b, Sep93, AGM96, Car97, Uch98].
Mean-Field [Fen94]. **Mean-Variance** [MS95]. **Means** [BLBE91].
Measurable [MPS91]. **Measure** [BKK95, Che93b, CN93, DLM95, DK95, DK99, EP99, Har99, Kal99b, Lal92, Le 91, LP95, Lin91a, SS99, Tal94b, Tal95b, Wu94b, BMR97, Dem97, DK96, DFST96, FT96, HL98b, Kön96, Mar96, Pin96, SS97, SSZ98, Sch96].
Measure-Valued [BKK95, DLM95, DK95, DK99, EP99, Le 91, DK96, Pin96]. **Measures** [Als92, BL92b, BK93, Bob99a, BET99, CH94, GZ90, Gri95, GKRS91, Jur92, KK94, Lal99, LO99, LL99, Mik91, Mue93, OS99, PF91, Pem92a, Raj93, Raj94, Rei95, ST94, Shi90, SY91, Ska93, Szu91, Zab92, dS92, BB96, BH97, BET02, BCG97, Fel96, FP97, Kle98, Lal02, LSS97, PW98, Sep98a, She96, Tal96a, Voi97, dA97, vdB97]. **Mechanism** [Del99]. **media** [LT98].
Menshikov [Num98]. **Meromorphic** [BLBE91]. **Method** [BCL92, BB92a, Erh99, HJ90, Rei95, JP98, Mar96, Szn97, O'C95]. **Methods** [KS91, LT90]. **Metric** [LL99, Van93, Stu98, dF97]. **Metrics** [Tue93].
métrique [dF97]. **Meyer** [Kur91]. **Meyn** [Wih97]. **Michel** [Hah94, Hah94].
Microscopic [FKS91]. **Migration** [Neu90]. **Min** [Pen92, Wei91].
Min-Stable [Wei91]. **Minima** [Alb96]. **Minimal** [Ale95, KZ94, Pen99, Pen96]. **Minimax** [HK91, SY91]. **Minimax-Optimal** [HK91]. **minimization** [FG97]. **Miscellaneous** [Ano90a, Ano90b, Ano90c, Ano90d, Ano90e, Ano90f, Ano90g, Ano90h, Ano91a, Ano91b, Ano91c, Ano91d, Ano91e, Ano91f, Ano91g, Ano91h, Ano92a, Ano92b, Ano92c, Ano92d, Ano92e, Ano92f, Ano92g, Ano92h, Ano93a, Ano93b, Ano93c, Ano93d, Ano93e, Ano93f, Ano93g, Ano93h]

Ano94a, Ano94b, Ano94c, Ano94d, Ano94e, Ano94f, Ano94g, Ano94h, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h]. **Mises** [FM93]. **Mixing** [Bra93, Che91, Hsi95, Rio95a, Sha95, Yu94, BP98, vdB97]. **Mixtures** [Woo92]. **Model** [Blo94, COP99, Che92, Che94a, Der99, Lu94, PWM90, PWM92, Blo96, BG96c, BCD98, DP98, EF96, Gen96, KdHvdH97, Sep98b]. **Models** [BB99, Blo91, DK99, Fon93, Han99, Lig94, Neu90, Pem90, PS99, BCD96, GM97, GS98, Kle97, Kle98, LY98, Lig97, Lig99]. **Moderate** [IKL92, Wu94a, Wu95, dA97, Gra97, Wu99]. **Moderately** [IL93]. **Modern** [Sha98]. **Modes** [Sat93]. **Moduli** [CC92b]. **Moment** [CKS93, Kho92, KS91, Slu93, Zha99]. **Moments** [AL99, LdlP97, LZ99, MWZ93, Mee90, SZ92, AIM96, Lat97]. **Money** [KL92]. **Monotonicity** [ST93]. **morphisms** [Duh98]. **Mosco** [LO98]. **most** [Leu97]. **Motion** [AS95, AL95, BP94a, BH91, Bis92, BH94, Bra92, Bur90, BT95, Cha91, CMS99, DeB99, DD99, GJW99, Kes93, Lal92, LW99, LP95, Lee93, LR95, LZ95, OS99, Per90, Pin90a, Pin95, Rob91, RY91, Tal95b, Ver95, ABP98, BD98a, BW96b, Car97, DeB96, DR98, DL98, DFST96, FT96, GK98, Ham97b, HL98a, Lac97, Leu97, Pov97, Shi98a, TZ97, Wüt98, Dur93]. **Motions** [AFL91, DW94, Gri99a, Lee91, MSV90]. **mouvement** [Leu97]. **Moving** [AT92b, DR91, Hsi99, CS96, HH97]. **MR** [BL97, Lig99, Pin99, Wu99]. **Multi** [HV92]. **Multi-Sample** [HV92]. **Multiclass** [HW90]. **Multidimensional** [GM95, LRW92, Sow94, Zer98]. **Multidimensionally** [CS90]. **Multilinear** [dIPMSS94, Gad98, RS96]. **Multiparameter** [Nai90, Tal95b]. **Multiple** [Kal91, Kle97, Lig96, Per90, Pit99a, Shi92a, Shi98b, Szu91, Ham97a]. **Multiplicative** [dlC90, Ald97]. **Multiplicity** [BBK94]. **Multitype** [Ath92]. **Multivalent** [Cép98]. **Multivariate** [CH90, Got91, Hou91, dIPMS95]. **multivoque** [Cép98]. **mutually** [DP98]. **MWI** [Slu94].

N [Ros94]. **Natural** [DK97a, Sto95b]. **Nature** [DM95]. **Navier** [Bus99]. **Near** [Tri92, BdH97]. **Nearest** [CL92, CD90, HM98, Lig91, Mou92, Sch92a, Yag90, Yag91, Hof98, MS98b]. **Nearest-Neighbor** [CD90, Yag90, Yag91, HM98]. **Nearest-Particle** [Sch92a]. **nearly** [FS97]. **Necessary** [DL94, EK93, KL92, MS92, Tal92]. **Negative** [Led95, dF97, dF97]. **Neighbor** [CD90, Yag90, Yag91, HM98, Hof98]. **Nested** [Bun97]. **Net** [Adl90]. **Networks** [Bac92, CM91, IM94b]. **No** [BS98, BW96b, BLPS99, BL97, Lig99, Pin99, Wu99]. **Noise** [Day92, Mue93, Sow94, Enc98, Mue96, Mue97, Myt98]. **nombres** [dF97]. **Non** [BG99, CH94, DM99, DKZ94b, FR93, Ken95, Sow92]. **Non-Aligned** [DKZ94b]. **Non-Gaussian** [BG99, DM99, Sow92]. **Non-Implosion** [Ken95]. **Non-Markovian** [CH94]. **Non-Poisson** [FR93]. **Nonabsorption** [CMS95]. **Nonamenable** [BLPS99]. **noncompact** [Ata98]. **Nonconvergence** [Pem90]. **Nondegenerate** [BDT95, She91b, Sow95, dL95]. **Nondeterminism**

[Ber91b]. **Nondifferentiability** [DM96]. **Nonexistence** [SvdB99].
Nonexplosions [KK95]. **Nongradient** [Lu94, Qua95]. **Nonhomogeneous** [AP91]. **Nonincrease** [Bur90]. **Nonintersection** [BL90]. **nonisomorphic** [Fel96]. **Nonlinear**
[AP91, Arc94, BKK95, Blo94, Dyn92, DK97b, Enc93a, Enc93b, HS90, Hu91, Mel92, Ove96, Woo90, Ata98, Blo96, BM96, Fla96, FW98]. **Nonnegative** [BCL92, BD94a, CN90, Zha99, AIM96, KN97]. **Nonnormal** [HW92].
Nonparametric [Hal91]. **Nonpolar** [Eva92]. **nonquasilocality** [FP97].
Nonreversible [BDT95]. **Nonsmooth** [DI93]. **Nonstandard**
[DM90b, Hae93]. **Nonstationary** [Hou95a, Jak93]. **Nonuniform**
[Che91, DL94, JW99]. **Norm** [BMSS95, Leu95, dMK99]. **Normal**
[CKS93, Hug92, Mee90, Slu93, GGM97]. **Normality** [MS92].
Normalization [Sep93]. **Normalizations** [GK91]. **Normalized**
[HKW90, HW92, JW99, Ber98, HS96, Sha97]. **Norme** [Leu95]. **Normed**
[KS91]. **norming** [BK97]. **Note** [Bra92, Din91, Hil92, Hor90, Hsi95, Jan02, Maj90, SZ92, Szu90, Zab92, Zha94, Ren96]. **Number**
[Ano90a, Ano90b, Ano90c, Ano90d, Ano90e, Ano90f, Ano90g, Ano90h, Ano91a, Ano91b, Ano91c, Ano91d, Ano91e, Ano91f, Ano91g, Ano91h, Ano92a, Ano92b, Ano92c, Ano92d, Ano92e, Ano92f, Ano92g, Ano92h, Ano93a, Ano93b, Ano93c, Ano93d, Ano93e, Ano93f, Ano93g, Ano93h, Ano94a, Ano94b, Ano94c, Ano94d, Ano94e, Ano94f, Ano94g, Ano94h, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h, BS90, Far90, HJ90, Sat93, Slu94].
Numbering [BL99]. **Numbers**
[AI99, CL93, CGZ95, BP96, CM96, Gad98, GH92, Rei95, SZ99, Zha96a, dF97].
Numérotation [BL99].

Oblique [DI93]. **observation** [HS96]. **Observations** [AP91, SC92].
Observed [Hi90]. **obstacle** [EKP⁺97]. **Obstacles** [Ant95, Tan93, Szn97].
Occupation [BB96, DR98, Imk93, IN94, Lan92, PW98]. **off** [Por96]. **Often** [Che99]. **One** [BD94b, BN94, COP99, CMS95, FGL94, Fis92a, FHU91, GH92, HV92, LS92, Lig92, Lu94, Mas94, Neu90, San93, Tal94c, Yag90, Yag91, AGM96, CS96, Kön96, Lan96, NV96, Pov97, RS96]. **One-** [HV92].
One-Dimensional [BN94, COP99, CMS95, FGL94, Fis92a, FHU91, LS92, Lig92, Lu94, San93, Yag90, Yag91, CS96, Kön96, Lan96, NV96, Pov97].
One-Sided [BD94b, GH92, Mas94]. **Ones** [Hit94]. **Onsager** [SZ92]. **Onto** [Kat91]. **Operator** [Jur92, Roc92, FS97]. **Operators** [SL95, LS97, Tak97].
Optimal [BG96b, BG99, CD95, Hal90b, HK91, Jac91, Jac93, KK91, MSV90, Nua92, Pes98, Sch96]. **optimality** [BB96]. **Optimum** [Pin94, Pin99].
Options [BS90]. **Order** [GH94, HP93, Jan94, KM92, KN97, Maj99, Mat91, dlPK94, Fla96, FS97, Jan98, Jan02, RdH96]. **Order-of-Magnitude** [dlPK94].
Ordered [Fit90, Fon93, Shi90]. **Orders** [AR93]. **Organizing** [CGST93].
Oriented [NY93]. **Orlicz** [NS94]. **Ornstein** [Fer92, IMM⁺90, Nor98, Roc92].
Orthogonal [MvW91]. **Orthogonality** [MvW91]. **oscillators** [FW98].
other [PS99]. **overlap** [Gen96]. **Overshoot** [GM95].

P [Wih97]. **P.D.E.** [DK97b]. **Packing** [Jer92, PT96]. **pages** [Ano90a, Ano90b, Ano90c, Ano90d, Ano90e, Ano90f, Ano90g, Ano90h, Ano91a, Ano91b, Ano91c, Ano91d, Ano91e, Ano91f, Ano91g, Ano91h, Ano92a, Ano92b, Ano92c, Ano92d, Ano92e, Ano92f, Ano92g, Ano92h, Ano93a, Ano93b, Ano93c, Ano93d, Ano93e, Ano93f, Ano93g, Ano93h, Ano94a, Ano94b, Ano94c, Ano94d, Ano94e, Ano94f, Ano94g, Ano94h, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h]. **Pair** [MSV90]. **Palm** [Kal99b]. **Parabolic** [BMSS95, DD99, Dyn92, Roc92, DK97b, Fla96]. **Paradox** [KK94]. **Parameter** [KH94, Pin90a, Sch93b, PY97]. **parameters** [DFL98]. **Part** [Ken95, LZ95, Bai93a, Bai93b]. **Partial** [BMSS95, DH95, DD99, DK91b, DK91a, Dyn93, Hsi99, KZ94, Mat91, Rio93a, Rio93b, Sha95, EM96, HK97, HS96, KX96, Qia98]. **Partial-Sum** [Rio93b]. **Partially** [Hij90]. **Particle** [CGST93, CL92, DPPV94, Der99, DK99, DN94, Dyn91, Fen94, GW91, Gri93, Gri99b, Lan91, Lan93, Lig91, Liu95, Mou92, Sch92a, Sim95, Sud90, SL95, CS96, GM97, LS97, MS98b, SX96]. **Particles** [FR93, Kom96]. **Particular** [Har99]. **Partitioning** [Jer92]. **Partitions** [PWM90, PWM92]. **Parts** [Fan99, IN94]. **Passage** [Als92, AIM96, HM95, LW94, LP92, GG96, LN96, LP03, Sep98b, WW98]. **Passage-time** [AIM96]. **Path** [Bol94, Del99, Fan99, MR92b, Nol88, Nol92, MR96a]. **Paths** [ALP99, BL90, MPS91, NS94, RS93, Shi92a, BPP98]. **Pathwise** [Enc93b]. **Patterns** [DPPV94]. **Payoff** [MS93]. **PDE** [DP97, EF93, EKP⁺97, Zhe95]. **Pemantle** [Ben97]. **Percolation** [Ale90, Ale95, And93, BA91, BK95b, BLPS99, BG91, CC99, DG99, HM95, KZ90, Kle94, Lyo90, Lyo92, LP92, LS99a, NW97, NY93, Roy90, Sch92b, VM94, Zha94, AP96, BPP98, GS98, Häg97, HM98, LN96, LP03, Sep98b, WW98, Bez92]. **Period** [GP92]. **Periodicity** [Cog90]. **Periodogram** [DM99, TW90]. **Permutations** [AT92a]. **Persistence** [GW91]. **Persistent** [NV96]. **Perspective** [Sha98]. **Perturbations** [BN94, Iof93, Sow92, Sow94, dS92, FW98]. **Perturbed** [FW92, Mik90, Pin90a, Dav96]. **Petri** [Bac92]. **Phase** [Asm92, BD93b, DS95, Fon93, PS99, Sta96]. **Phase-Type** [Asm92]. **Phases** [DPPV94]. **Phenomena** [DKZ94a]. **phenomenon** [Por96]. **Philosophy** [Sha98]. **Photograph** [Ano93i]. **Physical** [Cos91]. **Physics** [Sha98]. **Pinned** [She91a]. **Pinsky** [Bas97, Wat96]. **Pioneering** [Gri93]. **Pitman** [Ber92b]. **plan** [Gol98]. **Planar** [Bra92, LW99, BS96, BW96b, Ver96]. **Plane** [MN90, Nua92, Pin87, Pin90b, Rev93, RY91, Ros92a, Ker96, Sep98b, Shi98a, WW98]. **Plato** [Sha98]. **plus** [Leu97]. **Point** [BB92a, BL92b, BL99, BF90, DH95, DFLM95, MN90, Nai90, Ste94, BW96b, Ham97a, Leu97]. **Points** [Bár99, BBK94, KM94a, Mar99, Nua92, Pem90, Per90, Shi92a, Ver95, Lig96, Shi98b, dF97]. **Pointwise** [Hou92, dF97]. **Poisson** [AT93, AT93, AST95, BCL92, BH94, BL99, CC92a, Erh99, FR93, GM96, HJ90, Hor90, HPA95, Kho93, LU95a, PY97, Wan91b]. **Poissonian** [Pov97, Wüt98]. **Polar** [Eva92, PP95b, Per90]. **Pólya** [Gou93]. **polymer** [BdH97, CM96, Kön96]. **Polymerization** [PWM90, PWM92]. **Polynomial**

[Far90, Slu93]. **Polynomials** [Maj99]. **Ponctuel** [BL99, dF97]. **Population** [Blo99, Che92, Che94a, Don91, DJ92, DK99, Blo96]. **Populations** [KW90, Oel90]. **Portfolio** [Alg92]. **Position** [Bár99, GM92, GM94, Har96]. **Positive** [Ber92b, BF90, GJW99, Kee92, O'B99, Str90, Hen97, Bas97]. **Positives** [Str90]. **possible** [CK97]. **Potential** [BH91, CZ96, FU96, Car97, FS97, Pov97, Wüt98]. **Potentials** [GH90]. **Pour** [Tou90, Pia98, dF97]. **precision** [HK97]. **predictability** [HM98]. **Prediction** [Alg92, Alg95, Hou91]. **Preferences** [Pit93]. **Prefixes** [Shi92b]. **Prescribed** [Dar95]. **Preserving** [MvW91]. **pricing** [Sch96]. **primitives** [Lac97]. **principal** [FS97, Szn97]. **Principle** [BET99, Bry92, FK99, FK02, FW93, Geo93, HP93, PP99, Ver99, BET02, BG96c, Pes98, Yu96]. **Priority** [PR92, She91a, Yag91]. **Prises** [Str90]. **Probab** [Ano90a, Ano90b, Ano90c, Ano90d, Ano90e, Ano90f, Ano90g, Ano90h, Ano91a, Ano91b, Ano91c, Ano91d, Ano91e, Ano91f, Ano91g, Ano91h, Ano92a, Ano92b, Ano92c, Ano92d, Ano92e, Ano92f, Ano92g, Ano92h, Ano93a, Ano93b, Ano93c, Ano93d, Ano93e, Ano93f, Ano93g, Ano93h, Ano94a, Ano94b, Ano94c, Ano94d, Ano94e, Ano94f, Ano94g, Ano94h, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h, BL97, Lig99, Pin99, Wu99]. **Probabilistic** [Bas97, Bus99, Der99, Sta90, Van95, Hsu98, Jer92]. **Probabilities** [Cog90, FJ92, Ore91, RHHQ90, Sun93, dIPMS95, Col96, GS98, Lif97]. **Probability** [Bal95, Bár99, Bob99a, Bra96, EH92, Fin92, GKRS91, HK95, He93, Hog90, Jur92, KZ90, MWZ93, PF91, Raj93, Raj94, ST91, Sha98, Ska93, SL95, Zab92, BMR97, BH97, LS97, Qia96, AT93, Hah94, dA96]. **Problem** [Dal90, Ein95, Hog91, PP94, Pin90a, Pit93, Roc93, Slu93, Tal94d, Cép98, KLS96]. **Problème** [Cép98]. **Problems** [Asm92, BK93, BS90, HK91, Mik91, NP91, Sto90b, Sto90a, EKP⁺97, Lot96]. **Procedure** [Win90]. **Process** [Adl90, AFL91, Alb94, AP91, AST95, Ath92, BK95a, Ber92a, BG90, BL99, DH95, DeB90, DeB99, DS95, Ein92, EK93, EG93, Eva92, Fen94, FKS91, FF94, FGL94, Fit90, FG92a, Gri99b, Gri95, Lal99, Lan92, LU95a, Lig95, MSS94, Maj90, MP91, Mou92, Nob92, OW90, Pem92b, PW93, SS99, Sep99, She91a, She91b, Sho91, Slu94, Sud90, Wu94b, Yag90, Yag91, dL95, CKS98b, LS98, Lal02, LL98b, Lig96, Pes98, PT96, Qia98, SS97, SS98, Sta96, Zha96b]. **Processes** [AMZ90, AR93, AS95, Alb90, AK92, AG93, Arn94, Bal91, BB92a, Ber91b, Ber92b, BG91, BK93, BL88, BDT95, BET99, BP92, BDS91, BCG93, BF90, BGM93, Cos91, CC92b, CH90, CS93b, Dal99, DLM95, De 93, DM90a, DM90b, DM92, DM94, Deu94, DK95, Don91, DJ92, DMT95, DEW91, EF93, Elo90, FK92, FW93, FHU91, GM90, Glo91, HP90, Hij90, Hil93, HS90, Hor90, Hou91, Hou95b, Hus90, Imk93, IL93, IMM⁺90, IM94a, IM94b, Jai90, JLQY99, Kal99a, KK95, Kho93, Kle94, KH94, Lac90, Le 91, Lee90, Lia92, Lig92, Liu95, LZ94, LPP95, MR92b, MR92a, MR94, MR99, MN90, Mog93, Nai90, NS94, O'B99, ORS95, Pen92, Rio93a, Rio93b, RS93, Ros95a, Sch93a, Sch93b, Shi92a, Ste91a, Ste91b, Stu94, Tal90a, Tal90b, Tal92]. **Processes**

[Tal93, Tal94a, Tow95, VA94, Wei91, Wu94a, Xia94a, Yu94, AN98, Alb96, Alb98, AIM96, Ata98, BB96, BL97, BET02, BCG97, BM96, DE96, Deh97, DR98, DP96, Don96, EK98, FG97, Hof98, HL98b, Jan98, Jan02, Lan96, LOY96, LL98b, LL98a, MR96a, MR96b, MP96, NV96, NW97, Nor98, PU97, Pel98, PY98, Qia98, Sch97, SY96, Shi98b, Stu98, Tou90, Vit96, Glo90, Hah94, Pol92]. **Processus** [BL99, Tou90]. **Produce** [Sat93]. **producing** [Fel96]. **Product** [Cha91, GL90, dS92, BH97, LSS97, Tak97]. **Product-Limit** [GL90]. **Products** [CN90, CGZ95, Muk94, Hen97, Zha96a]. **Profile** [Lal99, Pit99b, HM98, Lal02]. **Programming** [Sto90a]. **Projection** [Sch93b]. **projections** [BMR97, FP97, RS97]. **Proof** [Kri94, PR91, PR92, Sta90, Bob97, Ein96, SS98]. **Proofs** [LPP95]. **Propagation** [Zhe95, LT98, Pra98]. **Properties** [Bor93, BD94b, BF90, Del99, EP99, Hal90a, He93, MR92b, MN90, Nol88, Nol92, RR91, Wei91, dL95, Bob96, LOY96, MR96a, Pin96, TZ97]. **Property** [AFN95, Che93b, DW92, EK93, PZ95, Qia96]. **Prophet** [SC92, CK97]. **prove** [Mar96]. **Publications** [Ano93j].

quadrant [AIM96]. **Quadratic** [CGZ95, GT99, dLPK94, BG96b, GT98]. **Quantile** [DM90b, DM92, Xia94b, Deh97]. **quantitative** [KS96]. **Quantum** [LS97, SL95]. **Quasi** [BS90, FKMP95, LS97, dS92]. **Quasi-duality** [LS97]. **Quasi-Invariance** [dS92]. **Quasi-Stationarity** [BS90]. **Quasi-Stationary** [FKMP95]. **Quasilinear** [Zhe95]. **Quasireversibility** [HW90]. **Quenched** [PP99, Zer98]. **Question** [Bár99]. **Queue** [GP92]. **Queueing** [Asm92, BL92a, DIS90]. **Queues** [SK90]. **Qun** [Pol92].

R [Wih97]. **Rademacher** [DMS93, ES93]. **Radial** [Ken95, LZ95]. **Radially** [Iof93]. **Ramer** [ZZ92]. **Random** [AL99, Ald91, Ald93, Ald94, AK92, AP91, ALP99, Ant95, AT92a, Asm92, Bai93a, Bai93b, BCGH93, BCL92, BS96, Ber91a, BD94a, Big92, Boi93, Bol94, BET99, BP93a, Bra93, Bra96, BDS91, BN94, BD98b, Bry92, BL90, CD95, COP99, CL94, Che91, CL92, Che93a, Che93b, Cog90, Cog91, CGZ95, DJ94, DR91, DH95, DLM95, DSC93, DZ92, Ein91, Far90, FR93, FG92b, FW98, Geo93, GH90, GdH94, GM92, GM94, Gri95, GL90, Han89, Han91, HSC93, Hil92, Hil93, Hit94, HJ90, Hsi95, Hu91, Jak93, Kee92, KK91, Kes93, KM94a, KR91, Kla90, Kle94, Kur91, KS91, Lah93, LW94, Lal93, LR91, LT90, LRS90, Lee95, LRW92, Lig92, Lyo90, Lyo92, LP92, LPP96, LP03, MPS91, Maj99, MR94, MR96b, Mat91, Mee90, Muk94, Nai90, OS94]. **Random** [PP95a, PV99, PP93, PP99, PY98, Pit99b, PWM90, PWM92, Pit93, Pru90, Rev90, Rev93, Ros90a, Ros94, Ros90b, Ros95b, ST93, ST94, Sch94, Sep93, Sep94, Sil90, Slu93, SvdB99, Sto95b, Sto95a, Sto95c, Sun93, Szn95, SZ99, Szu90, Szu91, Tal90a, Tal92, Tal95a, Tan93, Tho92, Wat96, Wen90, Wic90, Wu95, dMK99, AD98, Ald97, Ale96, AIM96, BBE97, Ben97, BP96, BK97, BS97, BET02, Bun96, Car97, CP97, CMP98, DP97, Dav96, DH96, FK97, Fer90a, Fer92, FU96, Gan98, HK97, Ham97a, Ham97b, Hen97, HL98b, HS98,

KN97, Kom96, Lat97, LY98, LT98, LN98, Lif97, Lot96, Myt96, NV96, Pen96, Pia98, Por96, Pri96, Roi96, Sep98a, Shi98a, Tho96, Tót96, Uch98, Wu99, Zer98, Zha97, dF97, vdB97]. **Random-Cluster** [Gri95, Sep98a].
Random-Size [FR93]. **Randomization** [Dal90]. **Randomized** [Nua92].
Randomly [FW92, Kla90, Mik90, LdlP97]. **Range**
 [Dal99, FGL94, GH90, GK98, JLQY99, Lal93, LR91, MP91, PV99, Zha93, Duh98, Ham97a, Lan96, LSV96, MP96, SX96]. **Rank** [HP90]. **Rankable**
 [BS90]. **Rao** [MW90]. **Rapid** [Nob92]. **Rate** [Bai93a, Bai93b, BGZ94, Din93, DK95, Got91, Hor90, KZ94, Pin95, Pru90, Sho91, Voi97, BP98]. **Rates**
 [Hal90b, Kho94, Lig91, Yu94, Ale97, BG96b, Ren96, RdH96]. **Ratio** [CMS99].
Rational [Lal92]. **Ratios** [KM92, dlP99]. **Ray** [Tót96]. **Reaction**
 [Blo91, Blo94, DN94, Fre91, FW92, Sow92, Sow94, Pra98].
Reaction-Diffusion [Blo94, DN94, Fre91, FW92, Sow92, Sow94, Pra98].
Real [GN99, Lat97]. **Recall** [Roc93]. **Reconstruction** [Hou95b]. **Records**
 [BL99, DZ95]. **Recovery** [Hal90b]. **Recur** [Che99]. **Recurrence**
 [Pin87, Pin90b, PP93, Pin96]. **Recurrent**
 [BL92b, Che99, Iof93, MR94, Ham97a, Tou90]. **Recurrents** [Tou90].
Recursive [Ald94, BL92a, Ham97b]. **Refinements** [GH92, Lah93].
Reflected [BT95, DeB99, EKP⁺97, AIM96]. **Reflecting** [BH91, DW94].
Reflection [Cos91, DI93, CK96, DeB96]. **reflections** [Por96]. **Regenerative**
 [Ber99, Kal99b]. **Regime** [BD93b, PP99]. **regimes** [Kle96]. **Regression**
 [Hal91]. **Regular** [BL92b, Che93b, RdH96]. **Regularité** [Fer92, Fer90a].
Regularity [DD99, Tal93, Fer92, Fer90a]. **Reinforced** [PV99, Ben97].
Related
 [AS95, Hou95a, O'B99, Sch92b, Wan95a, Wu95, DR98, EKP⁺97, Wu99].
Relative [OS99, Wen90]. **Relaxation** [JLQY99]. **Remark** [GZ94].
Remarks [Ros95b]. **Renewal**
 [Als92, Ber99, Dal99, FKMP95, GM95, Hu91, Mel92, Ste91b, Woo90].
Renormalisation [AR93]. **Renormalization** [RY91, Ros92b].
Renormalized [Ber92a]. **Rényi** [Gan98]. **Representation**
 [BL92b, Jak93, Slu94, dTB91, Ahn97, BD98a, DK96, Gne97].
Representations
 [Asm92, De 93, DK99, EP95, Glo91, Kal94, Ros90b, Tue93]. **Reproduction**
 [Che92, Che94a, Nob92]. **Repulsion** [Tot95]. **Repulsive** [Yag90, Yag91].
Respect [Szu91]. **Result** [TW90, Ham97a]. **Results**
 [CC92a, DS93, KLT94, Sch93a, Xia95, Ale97, EM96]. **Reveals** [OW90].
Reversible [Boi93, CGST93, CL92, Lig91, Sch92a, dTB91, MS98b, SX96].
Review [Bas97, Bez92, Bra96, Dur93, Glo90, Hah94, Har93, Hsu98, Jer92, Num98, O'C95, Pol92, Sha98, Wat96, Wih97, dA96]. **Reviews** [AT93].
Revisited [FM93, Szn97]. **Revuz** [Dur93]. **Reward** [KK91]. **Richard**
 [Hsu98]. **Riemann** [CP97]. **Riemannian** [GK98, LZ95]. **riffle** [Lal96].
Robust [PS99]. **Robustness** [BKK95]. **Roommates** [Pit93]. **Rosenthal**
 [Hit90]. **Ross** [Bas97]. **Rotation** [AI99]. **Rotational** [Kal94, Kal95, dTB91].
Rotations [Ros94]. **Rough** [Cat92]. **Ruin** [GM94, Hog90, Hog91]. **Rule**

[BS90]. **Rules** [HK91]. **Russo** [Roy90, Tal94c].

S [AT93, Jer92, Wih97]. **S.** [Sta90]. **S.-Y.** [Sta90]. **sa** [Gol98]. **Same** [KK94, PP95b]. **Sample** [BY93, BS99, HV92, MR92b, NS94, RS93, Shi92a, Sil90, Tal90b, Tal92, Wei91, BS98, MR96a, Bai93b]. **Samples** [FR93, Hou95b, KR91, KW90, KLT94, Pri96]. **Sampling** [OW90, Sho91]. **Sausage** [Bol90, CFR91, Por90]. **Sausages** [Ros92a]. **Savage** [KS96]. **scale** [Kle97]. **Scaled** [KR91, Pri96]. **Scaling** [CC99, Lu95b, Qua95, PY98]. **Schedules** [Cat92]. **scheme** [PT97]. **Schemes** [Alg92, Alg95]. **Schrödinger** [FG97, Tak97]. **Schweizer** [MS95]. **Score** [DKZ94b]. **Scoring** [DKZ94a]. **SDE** [Dar95, DP97, EKP⁺97, Kal96, Pit99b]. **SDEs** [DI93, Pra98, Ver99]. **Second** [RdH96, SS99, Fla96, SS97]. **Second-order** [RdH96, Fla96]. **Secretary** [HK91, Roc93]. **Segmental** [DK91a, DKZ94b]. **Selection** [Alg92, BS90, FG92b, ORS95]. **Self** [AS95, Ald94, Ber91b, Ber92a, BEI92, CGST93, GK91, Gri99a, HKW90, HW92, JW99, Ros92b, Sha97, Tot95, VA94, Alb98, BS97, Tót96]. **self-attracting** [BS97]. **Self-Avoiding** [BEI92, Tot95]. **Self-Diffusion** [Gri99a]. **self-interacting** [Tót96]. **Self-Intersection** [Ber92a]. **Self-Intersections** [Ber91b, Ros92b]. **Self-Normalizations** [GK91]. **Self-Normalized** [HKW90, HW92, JW99, Sha97]. **Self-Organizing** [CGST93]. **Self-Similar** [AS95, VA94, Alb98]. **Self-Similarity** [Ald94]. **Semi** [Pen92]. **Semi-Min-Stable** [Pen92]. **semiexponential** [Gan98]. **Semigroups** [He93, Jur92, Bun96]. **Semilinear** [Lee93, DP97]. **Semimartingale** [Ahn97, DW94]. **Semimartingales** [Jac93, Jak96, PW98]. **Seneta** [BK97]. **sense** [LO98]. **Separate** [DPPV94]. **Separation** [BS99]. **Sequence** [Arc94, Ath92, DM99, DKZ94a, DKZ94b, KK91, OS94, Shi90, Wen90]. **Sequences** [BL92a, CKS93, HP93, Jak93, Rio95a, Sha95, Yu94, BP98, CK97, DFST96, FT96, Pel98, SY96, Yu96]. **Serial** [HP90]. **Series** [BP93a, DMS93, FJ92, HP90, Hou95a, KS91, Ros90b, Ros95b, SK90, Tal90a, Tal92, Tal95a, HL96, Lif97, MR96b, Zha97]. **Service** [HW90]. **Set** [Ein95, Lal92, Pin93, Rio93a, Rio93b, LS98, LO98]. **Set-Indexed** [Rio93a, Rio93b]. **Sets** [ABP98, Ber99, DM94, Eva92, Kal99b, LO99, PP95b, Per90]. **Several** [MR99]. **Sexual** [Che92, Che94a, Nob92]. **Seymour** [Roy90]. **Shape** [NP95a, NP95b, Zha93, Ale97, Sep98b]. **Shapes** [HM95]. **Sharp** [DW92, Ham95, KK95, Wan91a, Wan95a, Wan97]. **Sharpe** [Glo90]. **Sharper** [Tal94a]. **Sheet** [Kho95, KS99, Tal94d, DM96]. **Sheets** [DW92]. **Shift** [Bob99b, CH94]. **Shift-Invariant** [CH94]. **shifting** [Tho96]. **Shifts** [KW92]. **short** [Ein96]. **shuffles** [Lal96]. **Sided** [BD94b, GH92, Mas94]. **Sierpinski** [Ham97b, HL98a]. **Signal** [Hal90b]. **Signed** [Adl90]. **Similar** [AS95, VA94, Alb98]. **Similarity** [Ald94]. **Simple** [Ant95, FKS91, FF94, Lan92, Sep99, HS98, Jan98, Jan02, LOY96]. **simplified** [Sep98b]. **Simulated** [Cat92]. **Simulation** [Bal95]. **Sinai** [HS98].

Singular [BB92b, Bob99b, CGST93, Mue96, Wic90]. **Singularity** [DFLM95]. **site** [GS98]. **sites** [EF96]. **Size** [Bob99b, CC99, FR93]. **Skorohod** [BT95, C  p98]. **Skorohod-Type** [BT95]. **Skorokhod** [Shi90]. **Slepian** [ST93, ST94]. **Slepian-Type** [ST93]. **SLLN** [Hou92, HL96]. **Slow** [Fon93, Mar99, Ver95]. **Slowly** [HV92]. **Small** [CS93b, Day92, Gan93, KH94, LL99, MWZ93, MP96, Neu90, Pin90a, RHHQ90, Ste91b, Tal94d, Har96]. **Smallest** [BY93]. **Smooth** [BM95, DP96]. **Smoothness** [MSS99]. **snake** [Ver96]. **snakes** [LL98a]. **Sobolev** [Fan99, LY98, Wan99]. **Sojourn** [Kal99a]. **Solution** [BKK95, DIS90, Gne94, KK94, Pin90a, Sto90b]. **Solutions** [Kat91, EKP⁺97, GM96, Kal96]. **Solved** [Pit99b]. **Some** [AL95, BH91, BD93a, Bor93, BD94b, CEF91, CC92a, CK97, DK95, DMY97, EM96, Fin92, GK91, IL93, Iof91, KW92, LOY96, LT90, Lee92, Lee93, MvW91, Mee90, Rem94, Sch92b, She91b, Sow95, Wei91, LY98, Lif97, Lot96, Ren96]. **Space** [ARZ93, Che93a, Che94b, De93, Ein91, Ein93, Ein95, Enc93a, Fan99, IN94, IS99, Kla90, MSS99, Nai90, Roc92, Ste91a, Blo96, Bob97, Lan96, MS98a, RS97, dF97]. **Space-Time** [Ste91a, Blo96]. **Spaces** [Enc93b, Hah94, HPA95, KS91, NS94, PZ95, Pin94, Raj93, Raj94, Bob96, Stu98, Pin99]. **Spanning** [Ale95, BP93b, Pem91, Pen99, Pen96]. **Spatial** [BCG93, BCD96, DPPV94, IS99, MS98a, BCG97, BCD98, DF98, Kle97, Kle98]. **Spatializing** [BET99, BET02]. **Spatially** [EP99]. **SPDE** [Fla96, Kry97, Sow95]. **species** [BCD96, BCD98]. **specifications** [FP97]. **Spectral** [Bai93a, Bai93b, Che93b, Hou92, HL96, LSV96, Mee91, BS98]. **Spectrally** [Ber92b, O'B99]. **Speed** [FHU91, PP99, Jan98, Jan02]. **Sphere** [CN93, GM92]. **Spheres** [BG94a, GM94, RR91, Voi97]. **Spin** [BG94b, Fer90b, Ste91a, AG97]. **Spitzer** [Ano93i, Ano93j, Ano93k, Gri93, Kes93]. **splicing** [PY98]. **Square** [Wan91a, Wan95b, BS96]. **Squares** [AMZ90, HKW90]. **Stability** [BB92b, BM96, Che92, Che94a, RR91, TW90, Ata98, Bun96, Wih97]. **Stable** [AR93, AL99, AT92b, BW96a, DJ94, DeB90, Lac90, LR91, LRS90, MR92a, MS99, Nol88, Nol92, NS94, O'B99, Pen92, PWM90, PWM92, Pit93, Por90, Ros92a, Ros95a, ST91, ST93, Szu90, Tal90a, Wei91, Xia95, AD98, Ber98, MP96, PY97, Shi98b]. **standard** [AP98, GGM97]. **State** [ARZ93, LU95a]. **states** [She96]. **Station** [HW90]. **Stationarity** [BP92, BS90, SK90]. **Stationary** [Alb90, Alb94, AK92, Arc94, Arn94, Ber92a, Bry92, Che93b, DF90, FKMP95, GP92, HM95, HP93, HS90, Hou95a, Hsi95, Hus90, Kal99a, MR92a, Ore91, Rio95a, Ros95a, Ste91a, Sto90b, Tal90a, Yu94, HL96, HL98b, Pel98]. **Statistic** [Blo99, Stu94, BG96a, GGM97]. **Statistical** [Mel92]. **Statistics** [BGZ94, BG99, BD94b, CdlPT93, DEW91, FR93, GZ94, GH94, HP93, HP90, HV92, Jan94, KM92, KW90, Maj94, MS92, OR93, Stu91, Zha99, dlP92, dlPMSS94, dlPMSS95, KN97, LdlP97]. **Stay** [BD94a, Kee92]. **Stein** [BCL92, BB92a, Erh99, HJ90, Rei95]. **stepping** [EF96]. **stepping-stone** [EF96]. **Steutel** [Kri94]. **Sticky** [Der99]. **Stirrings** [Fer90b]. **Stochastic** [AFN95, Alb94, AI99, BL92a, Bac92, BMSS95, BB99, BM95, Blo91, Bur94,

CK91, CL94, CM91, CC92b, EP95, Fla96, GM97, Gri95, GN99, HL98a, Ham95, Har93, Imk93, IS99, Kal95, Kat91, KH94, KP91, LN98, Lig97, LS99b, MS93, MNS92, MSS99, MS99, Neu90, NP91, PP90, Pem90, Rem94, RW91, RW97, ST93, Sch94, Szu91, Tal90b, Tow95, Tue93, Wih97, AIM96, CK96, CKS98b, DF98, JP98, Jak96, KX96, Lia97, MS97, MS98a, Pia98, Pit98, PT97, RS97, Har93]. **Stochastically** [Ore91]. **Stokes** [Bus99]. **stone** [EF96]. **Stop** [HK91]. **Stopped** [Kla90, LW94, Lee90, LdlP97]. **Stopping** [Cha91, Fit90, Jac91, Jac93, KK91, KM94b, Nua92, Shi90, Pes98]. **Strassen** [Che94b, DL94, Gan93]. **Stratonovich** [San93]. **Strict** [BP92]. **String** [Shi92c, Shi97]. **strings** [CMP98]. **Strong** [Bur94, CS93a, Che93b, CS93b, DK91b, DK91a, DF90, HP93, IKL92, LT90, PZ95, Rio93a, Rio93b, Ros95b, Ste91b, Wan95a, Zha97, DE96, Yu96, CM96, Deh97, Gad98, GH92, Pen99, Rio95b, Zha96a, Zha99, dF97]. **Strongly** [Hsi95, MR92b, Rio95a, Tal90a, Kom96]. **Stroock** [dA96]. **Structure** [AT92a, FKS91, Ros95a, Lal96]. **Structured** [Oel90, EF96]. **structures** [Gne97]. **Student** [BG96a, Blo99, GGM97]. **Students** [Ano93k]. **Studies** [Sha98, MS97]. **Study** [VM94]. **Sub** [Zha99, LO98]. **sub-** [LO98]. **Sub-Bernoulli** [Zha99]. **Subadditive** [RS93, Sch91, Ale97]. **Subcritical** [BG91]. **Subdiffusive** [Law95]. **Submartingale** [CS90, Ham95]. **Subordination** [Bur94, Wan95a]. **subordinator** [PY97]. **successive** [Lac97]. **Sufficient** [DL94, EK93, MS92, Tal92]. **Sum** [DH95, Hsi95, KZ94, Rio93a, Rio93b, Qia98]. **Sums** [AT92b, CHM91, CM94, CGZ95, DK91b, DK91a, Ein91, GH90, Hae93, HKW90, HW92, Hil92, Hit94, Hsi99, Jan94, JW99, KM92, KM94a, Kla90, Lah93, LT90, Sha95, Ber98, CK97, EM96, HK97, HS96, Lat97, Zha96a]. **Sup** [MS93]. **Super** [AS95, DFLM95, DD99, LP95, Lee93, LR95, Per90, Pin95, DR98, DL98]. **Super-** [Pin95]. **Super-Brownian** [DFLM95, DD99, LP95, Lee93, LR95, Per90, DR98, DL98]. **Supercritical** [KZ90, Lal99, Pin95, PWM90, PWM92, AP96, LS98, Lal02, Pin96]. **Superdiffusions** [Dyn92, Kro93, DK97b, Kry97, She96]. **Superdiffusive** [Wüt98]. **supermartingales** [LO98]. **Superprocesses** [Del99, Dyn91, Dyn93, Myt96, Ros92b, Tri92, DFL98, DK97a, LL98a, Ove96]. **Support** [BMSS95, DLM95, EP99, LP95, Pin95, Ver95, BS98, Pin96]. **Supports** [Raj93, Raj94]. **Sure** [Ber91a, Ein91, HV92, Hou95a, KZ94, OS90, Sep93, BG96c]. **Surely** [Tal90a]. **Surfaces** [CFR91]. **Survival** [BH94, BN94, Lig92, Szn93, NV96, SS98]. **Switching** [CD95, MSV90]. **Sylvester** [Bár99]. **Symmetric** [ARZ93, AG97, DeB90, FG92a, HV92, Iof93, Lan92, LO99, Liu95, Maj99, MR92b, MR92a, MR94, Szu91, Fit97, Jan98, Jan02, MR96a]. **Symmetries** [GM90]. **Symmetrization** [RS96]. **symmetrized** [Zha99]. **Symmetry** [Glo91, Lia92, dL95]. **System** [DPPV94, Fen94, Gri99b, Qua95, Sud90, MS98b]. **Systems** [AFL91, BG94b, CGST93, CL92, CG94, DG99, DIS90, DS93, DN94, Dyn91,

EF93, FR93, Fer90b, GW91, Gri93, Lan91, Lan93, Lig91, Mik90, Sch92a, Sim95, Ste91a, Ste99, SL95, CS96, CZ96, Kle96, Lig97, LS97, Pra98, SX96].

Tagged [Gri99b]. **Tail** [CH90, DM90b, Ein92, Sun93, dlPMS95, Lif97].

Tailed [Hal90a]. **Taken** [Str90]. **Talagrand** [Hah94]. **Tanaka** [RY91].

Taylor [KLS96]. **Techniques** [DSC93, Hsu98]. **Temporal** [PP93]. **Temps** [Leu95]. **Tends** [Maj99]. **term** [Mue96, Mue97]. **terminal** [DP97]. **test** [DL98, Uch98]. **Their** [He93, Maj99, RR91, CKS98a, DMY97, Zha97].

Théorème [Pia98]. **Theorem**

[AL93, BMSS95, Ber92b, CKS93, ES93, GH92, Han99, Hou92, Ken95, MS99, Pia98, Roy90, Sch91, Sim95, Wan91b, Woo90, Zha93, AGM96, Ein96, Gen96, KS96, Kön96, KdHvdH97, PU97, SX96, Zha96b, dF97, Ber92a, CPU94, Che91, Cog91, Han89, Han91, Led95, PP93, Sta90, Tan93]. **Théorème** [dF97]. **Theorems** [AG93, Arc94, BG99, BD93a, BP93b, CS93a, CMS99, CG94, CS93b, DK91b, DK91a, FR93, GH90, IKL92, Iof91, Jak93, Kal99a, Kee92, KP91, LS92, LT90, Lee90, Lee92, Lee93, Mik91, Oel90, Ros92b, Sch93b, Tot95, Wen90, BP98, Ber98, EK98, GMdB03, GT98, Hen97, HH97, Ren96, Tót96, Zha97, AMZ90, GMdB99, Gou93]. **Theory**

[Alb90, BL92a, Bac92, BH91, Ber99, Glo90, GM95, He93, Hu91, Kif90, Mel92, Num98, Pol92, Sha98, SL95, VA94, dA96, Alb98, CZ96, LS97, RdH96, Tót96]. **thinning** [LS97]. **Three** [Ale90, CC99, Fis92a, LR95]. **Three-Color**

[Fis92a]. **Three-Dimensional** [CC99, LR95]. **Threshold**

[DS93, Han99, Lig94, Ste94, GG96, Lig99]. **Tight** [Mas90]. **Tightness**

[Muk94]. **Tilings** [BP93b, BS96]. **Time** [BBK94, Ber92a, DFLM95, DeB90, EK93, FGL94, FG92a, FJ92, Gan93, GW91, GM92, GP92, HP90, Hog90, Kho94, Kif90, Kur91, Lac90, Lan92, Pin95, RW91, Ros90a, Ste91a, Sto90b, Sto90a, Wan95a, AIM96, Blo96, DP97, DP98, DR98, GT98, Har96, Mue97]. **Time-Average** [Sto90b, Sto90a]. **time-domain** [GT98]. **Times**

[AMZ90, AFL91, AR93, Als92, AL95, BK95a, DF90, Fit90, IM94a, IM94b, Jac93, Kho93, KM94b, Kro93, LW94, Leu95, MR92b, MR92a, MR94, MR99, Mar99, Pit99b, Rob91, GG96]. **Tomography** [KK94]. **Topics** [Num98]. **Topologies** [DL94, Jak96]. **Torgny** [O'C95]. **torus** [MR96b]. **Total** [AST95]. **Totally** [Sep99, Lan96]. **Traffic** [SK90, Szc92]. **Trajectories** [Tal95b]. **Transfer** [BP93b]. **Transfer-Impedances** [BP93b]. **Transform**

[ARZ93, FG92a]. **Transformations** [Enc93a]. **Transforming** [Tho96]. **Transience** [Pin87, Pin90b, PP93, Pin96]. **Transience/Recurrence** [PP93]. **Transient** [CL94, Iof93, Tho92]. **Transition**

[BD93b, Cog90, EG93, Kal94, Ore91, She91b, BdH97, Lig96]. **Transitions**

[PS99, Sep94]. **Translate** [OS94]. **Translation** [Glo91, Zab92, Sep98a]. **translation-invariant** [Sep98a]. **Transport** [Cos91]. **Transportation**

[Tal94b]. **Traps** [BH94, Szn93]. **Travelling** [FKS91]. **Tree**

[Ald91, Ald93, Arn94, DS95, Eva92, Lal99, Pem91, Pen99, PW94, Pit99b, PWM90, PWM92, LS98, Lal02, Lig96, Pen96]. **Tree-Type**

[PWM90, PWM92]. **Trees**

[Ald94, BP94b, BP93b, Lal93, Le 91, Lyo90, Lyo92, LP92, Pem92a, Pem92b, PP94, PP95a, PP95b, PS99, Häg97, LP03, SS98, Sta96, Zha96b]. **Triangle** [BA91, NY93]. **Triangular** [Jan94, Ros95b, Sto95c]. **Triangulations** [Ald94]. **Trigonometric** [Far90]. **Trimmed** [Hae93, HW92, KM92, KM94a]. **Triple** [RY91, BW96b]. **Trotter** [Tak97]. **True** [GMdB99, Tot95, GMdB03]. **Truncated** [CGZ95]. **Truncation** [GL90]. **Turbulence** [FK99, FK02]. **turbulent** [Kom96]. **Tweedie** [Wih97]. **Two** [Ale90, And93, Bol94, Bus99, CD95, Dal90, DeB90, DKZ94b, LP95, Liu95, MSS99, NP95a, NP95b, Oco90, Wu94b, Ale96, DF98, FU96, Ham97a, LN96, PY97, Wüt98]. **Two-Armed** [Dal90]. **Two-Dimensional** [And93, Bol94, Bus99, DeB90, LP95, Ale96, FU96, Ham97a, LN96, Wüt98]. **two-parameter** [PY97]. **Two-Particle** [Liu95]. **Two-Sequence** [DKZ94b]. **Type** [Asm92, Bob94, BT95, DM90a, EM94, PWM90, PWM92, ST93, Sow95, Kes97]. **Typical** [COP99].

Uhlenbeck [Fer92, IMM⁺90, Nor98, Roc92]. **Unbounded** [Fen94, FK97]. **Uniform** [Big92, Che91, CH90, DMT95, Dud92, GZ91, HK95, Kla90, Maj90, Mou92, SW92, Tal94b]. **Uniformly** [Pem91]. **Unimodal** [Sat93]. **Uniqueness** [BKK95, CEF91, Gri99b, Gri95, DeB96, Myt98]. **Universal** [Alg92, Alg95, EM94, Mas94, OS90, EM96, Kal96, Kes97]. **Unknown** [BS90]. **unordered** [CK97]. **Unpredictable** [BPP98, Hof98]. **Unstable** [PF91, Pem90]. **Unusually** [O'B99]. **Upcrossing** [AL99]. **upon** [DE96]. **Upper** [Alb94, Din91, DEW91, HP93, Lig95, Ste91a, Sto95c, HK97]. **Urn** [Gou93, Pem90]. **Using** [Dar95, HJ90, BS96, Erh99]. **usual** [HK97].

V [Num98]. **Valeurs** [Fer90a, Fer92, Str90]. **Value** [Lig95, Mou92, NP91, She91a, Van93, RdH96]. **Valued** [Ber91a, BKK95, Che93a, CS93b, DLM95, DMS93, DK95, DK99, EP99, IMM⁺90, Kla90, Le 91, Ros95b, Wen90, Alb96, DK96, Duh98, LO98, Pin96]. **Values** [Hus90, O'B99, dIC90, Fer90a, Fer92, Str90]. **variable** [DeB96]. **Variables** [BCL92, Ber91a, Che93a, CGZ95, DJ94, DR91, DH95, DK91b, DK91a, Ein91, Hil92, Hit94, HJ90, Hou95a, Hsi95, KK91, KS91, LT90, LRS90, LRW92, Maj99, OS94, SC92, Sch94, Slu93, Szu90, Wen90, Wu95, AD98, BP96, Ber98, Gan98, HK97, HL96, Lat97, Wu99]. **Variance** [BLBE91, DH95, Hsi99, MS95, Kle98, Sch96, Uch98]. **variance-optimal** [Sch96]. **variates** [CK97]. **Variation** [AST95, Dud92, MR92a, Qia98, RdH96]. **Variational** [BCGH93, CPU94, BD98a]. **Variations** [Tow95]. **various** [Jak96]. **Vector** [Ber91a, Ber92a, DMS93, HS90, Ros95b, Xia95, Fer90a]. **Vector-Valued** [Ber91a, DMS93, Ros95b]. **Vectorielles** [Fer90a]. **Vectors** [AL99, Arc94, DZ92, Lah93, Mee90, Ros90b, ST93, ST94]. **Velocities** [Szn95]. **velocity** [Car97]. **Version** [AL93, Hit90, Kif90, MPS91, KS96]. **Versions** [Iof91]. **Vertex** [Ben97, PV99]. **Vertex-Reinforced** [PV99, Ben97]. **Via** [BCL92, BK93, BP93b, DF90, GK91, MR92b, Pin93, Rio93a, Rio93b, AT93,

Rei95, Shi97]. **View** [dA96]. **Viot** [DK96, EG93, EK98, ORS95, Sch97]. **Viscosity** [DIS90]. **visit ** [Leu97]. **visited** [Leu97]. **Vlasov** [Cha94]. **Volterra** [PP90]. **Volume** [Ano90a, Ano90b, Ano90c, Ano90d, Ano90e, Ano90f, Ano90g, Ano90h, Ano90i, Ano91a, Ano91b, Ano91c, Ano91d, Ano91e, Ano91f, Ano91g, Ano91h, Ano91i, Ano92a, Ano92b, Ano92c, Ano92d, Ano92e, Ano92f, Ano92g, Ano92h, Ano92i, Ano93a, Ano93b, Ano93c, Ano93d, Ano93e, Ano93f, Ano93g, Ano93h, Ano93l, Ano94a, Ano94b, Ano94c, Ano94d, Ano94e, Ano94f, Ano94g, Ano94h, Ano94i, Ano95a, Ano95b, Ano95c, Ano95d, Ano95e, Ano95f, Ano95g, Ano95h, Ano95i, Ano96, Bol90, Por90]. **Voter** [DS93, Han99, Lig94, Ste94, Lig99].

W [dA96]. **W.** [Lin91b]. **Waiting** [FGL94, GP92]. **Wald** [CdlPT93]. **Walk** [ALP99, Ant95, Asm92, BCGH93, BD94a, Big92, Bol94, BEI92, CL94, DSC93, FG92b, GdH94, GM92, GM94, Kes93, Lal93, LP92, PP95a, PV99, PP99, Pru90, Rev90, Rev93, Sto95b, Tan93, Tot95, BK97, FU96, HS98, LP03, Pia98, Zer98]. **Walks** [Boi93, Bra96, CD95, HSC93, Hu91, Kee92, KM94a, LW94, LR91, Lee95, Lyo90, Lyo92, MR94, Ros90a, Ros94, Sto95a, Sto95c, SZ99, Tho92, AIM96, Ben97, BS96, BS97, BD98b, CP97, CMP98, Dav96, DH96, HM98, Ham97a, LY98, Lot96, LPP96, Roi96, Shi98a, T t96, Uch98]. **Wasserstein** [GMdB99, GMdB03, Tue93]. **Watanabe** [Sch97]. **Watson** [PP95b]. **Wave** [LT98, MSS99, DF98, Mue97]. **Wavefront** [Pra98]. **Waves** [FKS91]. **Weak** [AT92b, Boi93, Che93b, Dav96, Don91, DJ92, HP90, KP91, Myt98, Rei95, Sch93a, SY96, Sil90, Xia94a]. **Weakly** [Bry92, DH95, Lah93, Lal99, LS98, Lal02]. **Wedge** [DeB90, DeB96]. **Weighted** [Ein92, IL93, Maj94, OR93, PW93, Sch93a, AGM96, SY96, Zha97]. **Welsh** [Roy90]. **Wentzell** [Kif90, Mik91]. **Which** [BL88, Ham95, Mee90, BL97, MvW91]. **White** [Enc98, Sow94]. **Wiener** [Bol90, CFR91, CN93, Enc93a, Enc93b, ES93, Har96, HPA95, IN94, Kal91, LZ99, Roc92, She91a, Uch98]. **Wigner** [Bai93a]. **Wills** [Vit96]. **Windings** [Shi98a, BW96a]. **Wishart** [PR91, PR92]. **within** [Hog90]. **without** [BP98]. **Wolfowitz** [Mas90]. **Words** [BK95b]. **Work** [Gri93, Kes93].

Xiang [Pol92]. **Xiang-Qun** [Pol92].

Y. [Sta90]. **Yang** [Pol92]. **Yor** [Dur93].

Zero [FGL94, Tal94c, AGM96, Lan96, LSV96, RS96, SX96, Uch98, JLQY99]. **Zero-One** [Tal94c, AGM96, RS96]. **Zero-Range** [FGL94, Lan96, LSV96, SX96, JLQY99]. **zeta** [CP97]. **Zheng** [Kur91]. **Zygmund** [Rio95b].

References

- [ABP98] Omer Adelman, Krzysztof Burdzy, and Robin Pemantle. Sets avoided by Brownian motion. *Annals of Probability*, 26(2):429–464, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855639>.
- [AD98] Jon Aaronson and Manfred Denker. Characteristic functions of random variables attracted to 1-stable laws. *Annals of Probability*, 26(1):399–415, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855426>.
- [Adl90] Robert J. Adler. The net charge process for interacting, signed diffusions. *Annals of Probability*, 18(2):602–625, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990847>.
- [AFL91] Robert J. Adler, Raisa Epstein Feldman, and Marica Lewin. Intersection local times for infinite systems of Brownian motions and for the Brownian density process. *Annals of Probability*, 19(1):192–220, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990540>.
- [AFN95] Aureli Alabert, Marco Ferrante, and David Nualart. Markov field property of stochastic differential equations. *Annals of Probability*, 23(3):1262–1288, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988183>.
- [AG93] Miguel A. Arcones and Evarist Gine. Limit theorems for U -processes. *Annals of Probability*, 21(3):1494–1542, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989128>.

- Arous:1997:SLS**
- [AG97] G. Ben Arous and A. Guionnet. Symmetric Langevin spin glass dynamics. *Annals of Probability*, 25(3):1367–1422, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404517>.
- Arenal-Gutierrez:1996:ZOL**
- [AGM96] Eusebio Arenal-Gutiérrez and Carlos Matrán. A zero-one law approach to the central limit theorem for the weighted bootstrap mean. *Annals of Probability*, 24(1):532–540, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644731>.
- Ahn:1997:SIR**
- [Ahn97] Hyungsok Ahn. Semimartingale integral representation. *Annals of Probability*, 25(2):997–1010, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404427>.
- Arnold:1999:RNL**
- [AI99] Ludwig Arnold and Peter Imkeller. Rotation numbers for linear stochastic differential equations. *Annals of Probability*, 27(1):130–149, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677256>.
- Aspandiarov:1996:PTM**
- [AIM96] S. Aspandiarov, R. Iasnogorodski, and M. Menshikov. Passage-time moments for nonnegative stochastic processes and an application to reflected random walks in a quadrant. *Annals of Probability*, 24(2):932–960, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639371>.
- Alexander:1992:RSP**
- [AK92] Kenneth S. Alexander and Steven A. Kalikow. Random stationary processes. *Annals of Probability*, 20(3):1174–1198, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989685>.
- Accardi:1993:CVF**
- [AL93] L. Accardi and Y. G. Lu. A continuous version of De Finetti's theorem. *Annals of Probability*, 21(3):1478–1493, July 1993. CO-

DEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989127>.

Aspandiiarov:1995:SNC

- [AL95] Sanjar Aspandiiarov and Jean-François Le Gall. Some new classes of exceptional times of linear Brownian motion. *Annals of Probability*, 23(4):1605–1626, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987795>.

Albin:1999:ABC

- [AL99] J. M. P. Albin and M. R. Leadbetter. Asymptotic behavior of conditional laws and moments of ∞ -stable random vectors, with application to upcrossing intensities. *Annals of Probability*, 27(3):1468–1500, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677455>.

Albin:1990:ETS

- [Alb90] J. M. P. Albin. On extremal theory for stationary processes. *Annals of Probability*, 18(1):92–128, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990940>.

Albin:1994:ULC

- [Alb94] J. M. P. Albin. On the upper and lower classes for a stationary Gaussian stochastic process. *Annals of Probability*, 22(1):77–93, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988348>.

Albin:1996:MVG

- [Alb96] J. M. P. Albin. Minima of H -valued Gaussian processes. *Annals of Probability*, 24(2):788–824, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639362>.

Albin:1998:ETS

- [Alb98] J. M. P. Albin. On extremal theory for self-similar processes. *Annals of Probability*, 26(2):743–793, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855649>.

- Aldous:1991:CRT**
- [Ald91] David Aldous. The continuum random tree. I. *Annals of Probability*, 19(1):1–28, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990534>.
- Aldous:1993:CRT**
- [Ald93] David Aldous. The continuum random tree III. *Annals of Probability*, 21(1):248–289, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989404>.
- Aldous:1994:RSS**
- [Ald94] David Aldous. Recursive self-similarity for random trees, random triangulations and Brownian excursion. *Annals of Probability*, 22(2):527–545, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988720>.
- Aldous:1997:BEC**
- [Ald97] David Aldous. Brownian excursions, critical random graphs and the multiplicative coalescent. *Annals of Probability*, 25(2):812–854, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404421>.
- Alexander:1990:LBC**
- [Ale90] Kenneth S. Alexander. Lower bounds on the connectivity function in all directions for Bernoulli percolation in two and three dimensions. *Annals of Probability*, 18(4):1547–1562, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990631>.
- Alexander:1995:PMS**
- [Ale95] Kenneth S. Alexander. Percolation and minimal spanning forests in infinite graphs. *Annals of Probability*, 23(1):87–104, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988378>.
- Alexander:1996:BLL**
- [Ale96] Kenneth S. Alexander. Boundedness of level lines for two-dimensional random fields. *Annals of Probability*, 24(4):1653–

1674, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903201>.

Alexander:1997:ASF

- [Ale97] Kenneth S. Alexander. Approximation of subadditive functions and convergence rates in limiting-shape results. *Annals of Probability*, 25(1):30–55, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404277>.

Algoet:1992:USP

- [Alg92] Paul Algoet. Universal schemes for prediction, gambling and portfolio selection. *Annals of Probability*, 20(2):901–941, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989811>. See correction [Alg95].

Algoet:1995:CUP

- [Alg95] Paul H. Algoet. Correction: Universal prediction schemes. *Annals of Probability*, 23(1):474–478, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988396>. See [Alg92].

Ancona:1999:CEC

- [ALP99] Alano Ancona, Russell Lyons, and Yuval Peres. Crossing estimates and convergence of Dirichlet functions along random walk and diffusion paths. *Annals of Probability*, 27(2):970–989, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677392>.

Alsmeyer:1992:GRM

- [Als92] Gerold Alsmeyer. On generalized renewal measures and certain first passage times. *Annals of Probability*, 20(3):1229–1247, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989690>.

Adler:1990:CLT

- [AMZ90] Robert J. Adler, Michael B. Marcus, and Joel Zinn. Central Limit Theorems for the local times of certain Markov processes and the squares of Gaussian processes. *Annals of Probability*, 18

(3):1126–1140, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990738>.

Adams:1998:DEE

- [AN98] Terrence M. Adams and Andrew B. Nobel. On density estimation from ergodic processes. *Annals of Probability*, 26(2):794–804, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855650>.

Andjel:1993:CET

- [And93] Enrique D. Andjel. Characteristic exponents for two-dimensional bootstrap percolation. *Annals of Probability*, 21(2):926–935, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989275>.

Anonymous:1990:MBPa

- [Ano90a] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 18, Number 1 (1990). *Annals of Probability*, 18(1):??, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990959>.

Anonymous:1990:MBPb

- [Ano90b] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 18, Number 2 (1990). *Annals of Probability*, 18(2):??, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990867>.

Anonymous:1990:MBPc

- [Ano90c] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 18, Number 3 (1990). *Annals of Probability*, 18(3):??, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990753>.

Anonymous:1990:MBPd

- [Ano90d] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 18, Number 4 (1990). *Annals of Probability*, 18(4):??, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990653>.

Anonymous:1990:MFPa

- [Ano90e] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 18, Number 1 (1990). *Annals of Probability*, 18(1):??, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990935>.

Anonymous:1990:MFPb

- [Ano90f] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 18, Number 2 (1990). *Annals of Probability*, 18(2):??, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990839>.

Anonymous:1990:MFPc

- [Ano90g] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 18, Number 3 (1990). *Annals of Probability*, 18(3):??, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990728>.

Anonymous:1990:MFPd

- [Ano90h] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 18, Number 4 (1990). *Annals of Probability*, 18(4):??, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990625>.

Anonymous:1990:VI

- [Ano90i] Anonymous. Volume information. *Annals of Probability*, 18(4):??, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990624>.

Anonymous:1991:MBPa

- [Ano91a] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 19, Number 1 (1991). *Annals of Probability*, 19(1):??, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990556>.

Anonymous:1991:MBPb

- [Ano91b] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 19, Number 2 (1991). *Annals of Probability*, 19(2):??, April 1991. CO-

DEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic).
URL <http://projecteuclid.org/euclid.aop/1176990458>.

Anonymous:1991:MBPc

- [Ano91c] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 19, Number 3 (1991). *Annals of Probability*, 19(3):??, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990352>.

Anonymous:1991:MBPd

- [Ano91d] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 19, Number 4 (1991). *Annals of Probability*, 19(4):??, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990239>.

Anonymous:1991:MFPa

- [Ano91e] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 19, Number 1 (1991). *Annals of Probability*, 19(1):??, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990533>.

Anonymous:1991:MFPb

- [Ano91f] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 19, Number 2 (1991). *Annals of Probability*, 19(2):??, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990434>.

Anonymous:1991:MBPc

- [Ano91g] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 19, Number 3 (1991). *Annals of Probability*, 19(3):??, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990327>.

Anonymous:1991:MBPd

- [Ano91h] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 19, Number 4 (1991). *Annals of Probability*, 19(4):??, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990217>.

Anonymous:1991:VI

- [Ano91i] Anonymous. Volume information. *Annals of Probability*, 19(4):??, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990216>.

Anonymous:1992:MBPa

- [Ano92a] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 20, Number 1 (1992). *Annals of Probability*, 20(1):??, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989942>.

Anonymous:1992:MBPb

- [Ano92b] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 20, Number 2 (1992). *Annals of Probability*, 20(2):??, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989823>.

Anonymous:1992:MBPc

- [Ano92c] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 20, Number 3 (1992). *Annals of Probability*, 20(3):??, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989710>.

Anonymous:1992:MBPd

- [Ano92d] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 20, Number 4 (1992). *Annals of Probability*, 20(4):??, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989545>.

Anonymous:1992:MFPa

- [Ano92e] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 20, Number 1 (1992). *Annals of Probability*, 20(1):??, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989915>.

Anonymous:1992:MFPb

- [Ano92f] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 20, Number 2 (1992). *Annals of Probability*, 20(2):??, April 1992. CO-

DEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989789>.

Anonymous:1992:MFPc

- [Ano92g] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 20, Number 3 (1992). *Annals of Probability*, 20(3):??, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989681>.

Anonymous:1992:MFPd

- [Ano92h] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 20, Number 4 (1992). *Annals of Probability*, 20(4):??, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989523>.

Anonymous:1992:VI

- [Ano92i] Anonymous. Volume information. *Annals of Probability*, 20(4):??, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989522>.

Anonymous:1993:MBPa

- [Ano93a] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 21, Number 1 (1993). *Annals of Probability*, 21(1):??, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989418>.

Anonymous:1993:MBPb

- [Ano93b] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 21, Number 2 (1993). *Annals of Probability*, 21(2):??, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989288>.

Anonymous:1993:MBPc

- [Ano93c] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 21, Number 3 (1993). *Annals of Probability*, 21(3):??, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989140>.

Anonymous:1993:MBPd

- [Ano93d] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 21, Number 4 (1993). *Annals of Probability*, 21(4):??, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989021>.

Anonymous:1993:MFPa

- [Ano93e] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 21, Number 1 (1993). *Annals of Probability*, 21(1):??, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989389>.

Anonymous:1993:MFPb

- [Ano93f] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 21, Number 2 (1993). *Annals of Probability*, 21(2):??, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989255>.

Anonymous:1993:MFPc

- [Ano93g] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 21, Number 3 (1993). *Annals of Probability*, 21(3):??, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989115>.

Anonymous:1993:MFPd

- [Ano93h] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 21, Number 4 (1993). *Annals of Probability*, 21(4):??, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988998>.

Anonymous:1993:PFSa

- [Ano93i] Anonymous. [photograph]: Frank Spitzer. *Annals of Probability*, 21(2):591, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989256>.

Anonymous:1993:PFSc

- [Ano93j] Anonymous. Publications of Frank Spitzer. *Annals of Probability*, 21(2):622–623, April 1993. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989259>.

Anonymous:1993:SFS

- [Ano93k] Anonymous. Students of Frank Spitzer. *Annals of Probability*, 21(2):624, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989260>.

Anonymous:1993:VI

- [Ano93l] Anonymous. Volume information. *Annals of Probability*, 21(4):??, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988997>.

Anonymous:1994:MBPa

- [Ano94a] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 22, Number 1 (1994). *Annals of Probability*, 22(1):??, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988872>.

Anonymous:1994:MBPb

- [Ano94b] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 22, Number 2 (1994). *Annals of Probability*, 22(2):??, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988745>.

Anonymous:1994:MBPc

- [Ano94c] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 22, Number 3 (1994). *Annals of Probability*, 22(3):??, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988619>.

Anonymous:1994:MBPd

- [Ano94d] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 22, Number 4 (1994). *Annals of Probability*, 22(4):??, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988504>.

Anonymous:1994:MFPa

- [Ano94e] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 22, Number 1 (1994). *Annals of Probability*, 22(1):??, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/117698844>.

Anonymous:1994:MFPb

- [Ano94f] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 22, Number 2 (1994). *Annals of Probability*, 22(2):??, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988719>.

Anonymous:1994:MFPc

- [Ano94g] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 22, Number 3 (1994). *Annals of Probability*, 22(3):??, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988596>.

Anonymous:1994:MFPd

- [Ano94h] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 22, Number 4 (1994). *Annals of Probability*, 22(4):??, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988476>.

Anonymous:1994:VI

- [Ano94i] Anonymous. Volume information. *Annals of Probability*, 22(4):??, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988475>.

Anonymous:1995:MBPa

- [Ano95a] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 23, Number 1 (1995). *Annals of Probability*, 23(1):??, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988397>.

Anonymous:1995:MBPb

- [Ano95b] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 23, Number 2 (1995). *Annals of Probability*, 23(2):??, April 1995. CO-

DEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic).
URL <http://projecteuclid.org/euclid.aop/1176988299>.

Anonymous:1995:MBPc

- [Ano95c] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 23, Number 3 (1995). *Annals of Probability*, 23(3):??, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988193>.

Anonymous:1995:MBPd

- [Ano95d] Anonymous. Miscellaneous back pages, Ann. Probab., Volume 23, Number 4 (1995). *Annals of Probability*, 23(4):??, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987816>.

Anonymous:1995:MFPa

- [Ano95e] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 23, Number 1 (1995). *Annals of Probability*, 23(1):??, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988373>.

Anonymous:1995:MFPb

- [Ano95f] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 23, Number 2 (1995). *Annals of Probability*, 23(2):??, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988275>.

Anonymous:1995:MFPC

- [Ano95g] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 23, Number 3 (1995). *Annals of Probability*, 23(3):??, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988170>.

Anonymous:1995:MFPd

- [Ano95h] Anonymous. Miscellaneous front pages, Ann. Probab., Volume 23, Number 4 (1995). *Annals of Probability*, 23(4):??, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987790>.

- Anonymous:1995:VI**
- [Ano95i] Anonymous. Volume information. *Annals of Probability*, 23(4):??, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987789>.
- Anonymous:1996:CV**
- [Ano96] Anonymous. Contents of volume 24. *Annals of Probability*, 24(4):??, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903225>.
- Antal:1995:EOS**
- [Ant95] Peter Antal. Enlargement of obstacles for the simple random walk. *Annals of Probability*, 23(3):1061–1101, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988174>.
- Amit:1991:NMP**
- [AP91] Yali Amit and Mauro Piccioni. A nonhomogeneous Markov process for the estimation of Gaussian random fields with nonlinear observations. *Annals of Probability*, 19(4):1664–1678, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990228>.
- Antal:1996:CDS**
- [AP96] Peter Antal and Agoston Pisztora. On the chemical distance for supercritical Bernoulli percolation. *Annals of Probability*, 24(2):1036–1048, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639377>.
- Aldous:1998:SAC**
- [AP98] David Aldous and Jim Pitman. The standard additive coalescent. *Annals of Probability*, 26(4):1703–1726, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855879>.
- Adler:1993:ILT**
- [AR93] Robert J. Adler and Jay S. Rosen. Intersection local times of all orders for Brownian and stable density processes — construction, renormalisation and limit laws. *Annals of Probability*, 21

(2):1073–1123, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989283>.

Arcones:1994:LTN

- [Arc94] Miguel A. Arcones. Limit theorems for nonlinear functionals of a stationary Gaussian sequence of vectors. *Annals of Probability*, 22(4):2242–2274, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988503>.

Arnaud:1994:SPI

- [Arn94] Jean-Pierre Arnaud. Stationary processes indexed by a homogeneous tree. *Annals of Probability*, 22(1):195–218, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988856>.

Albeverio:1993:GTS

- [ARZ93] S. Albeverio, M. Rockner, and T. S. Zhang. Girsanov transform for symmetric diffusions with infinite dimensional state space. *Annals of Probability*, 21(2):961–978, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989277>.

Adler:1995:SFB

- [AS95] Robert J. Adler and Gennady Samorodnitsky. Super fractional Brownian motion, fractional super Brownian motion and related self-similar (super) processes. *Annals of Probability*, 23(2):743–766, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988287>.

Asmussen:1992:PTR

- [Asm92] Soren Asmussen. Phase-type representations in random walk and queueing problems. *Annals of Probability*, 20(2):772–789, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989805>.

Arratia:1995:TVA

- [AST95] Richard Arratia, Dudley Stark, and Simon Tavaré. Total variation asymptotics for Poisson process approximations of logarithmic

combinatorial assemblies. *Annals of Probability*, 23(3):1347–1388, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988188>.

Arratia:1992:CSR

- [AT92a] Richard Arratia and Simon Tavare. The cycle structure of random permutations. *Annals of Probability*, 20(3):1567–1591, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989707>.

Avram:1992:WCS

- [AT92b] Florin Avram and Murad S. Taqqu. Weak convergence of sums of moving averages in the α -stable domain of attraction. *Annals of Probability*, 20(1):483–503, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989938>.

Arratia:1993:RDA

- [AT93] Richard Arratia and Simon Tavare. Reviews: D. Aldous, *Probability Approximations via the Poisson Clumping Heuristic*; A. D. Barbour, L. Holst, S. Janson, *Poisson Approximation*. *Annals of Probability*, 21(4):2269–2279, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989020>.

Atar:1998:ESN

- [Ata98] Rami Atar. Exponential stability for nonlinear filtering of diffusion processes in a noncompact domain. *Annals of Probability*, 26(4):1552–1574, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855873>.

Athreya:1992:MSC

- [Ath92] K. B. Athreya. On a maximum sequence in a critical multi-type branching process. *Annals of Probability*, 20(2):746–752, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989803>.

Barsky:1991:PCE

- [BA91] D. J. Barsky and M. Aizenman. Percolation critical exponents under the triangle condition. *Annals of Probability*, 19(4):1520–1536, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990221>.

Bacelli:1992:ETS

- [Bac92] François Bacelli. Ergodic theory of stochastic Petri networks. *Annals of Probability*, 20(1):375–396, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989932>.

Bai:1993:CREa

- [Bai93a] Z. D. Bai. Convergence rate of expected spectral distributions of large random matrices. Part I. Wigner matrices. *Annals of Probability*, 21(2):625–648, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989261>; <http://www.jstor.org/stable/2244669>.

Bai:1993:CREb

- [Bai93b] Z. D. Bai. Convergence rate of expected spectral distributions of large random matrices. Part II. Sample covariance matrices. *Annals of Probability*, 21(2):649–672, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989262>.

Bai:1997:CL

- [Bai97] Z. D. Bai. Circular law. *Annals of Probability*, 25(1):494–529, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404298>.

Baldi:1991:LDD

- [Bal91] Paolo Baldi. Large deviations for diffusion processes with homogenization and applications. *Annals of Probability*, 19(2):509–524, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990438>.

- Baldi:1995:EAP**
- [Bal95] Paolo Baldi. Exact asymptotics for the probability of exit from a domain and applications to simulation. *Annals of Probability*, 23(4):1644–1670, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987797>.
- Bartoszek:1994:CFD**
- [Bar94] Wojciech Bartoszek. On concentration functions on discrete groups. *Annals of Probability*, 22(3):1596–1599, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988614>.
- Barany:1999:SQP**
- [Bár99] Imre Bárány. Sylvester’s question: The probability that n points are in convex position. *Annals of Probability*, 27(4):2020–2034, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874826>.
- Bass:1997:BRB**
- [Bas97] Richard F. Bass. Book review of “Positive Harmonic Functions and Diffusion: An Integrated Analytic and Probabilistic Approach” by Ross G. Pinsky. *Annals of Probability*, 25(3):1532–1535, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404524>.
- Barbour:1992:SCM**
- [BB92a] A. D. Barbour and Timothy C. Brown. The Stein–Chen method, point processes and compensators. *Annals of Probability*, 20(3):1504–1527, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989704>.
- Basak:1992:SDC**
- [BB92b] Gopal K. Basak and Rabi N. Bhattacharya. Stability in distribution for a class of singular diffusions. *Annals of Probability*, 20(1):312–321, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989928>.

Bhatt:1996:OMC

- [BB96] Abhay G. Bhatt and Vivek S. Borkar. Occupation measures for controlled Markov processes: characterization and optimality. *Annals of Probability*, 24(3):1531–1562, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725192>.

Bass:1999:SBM

- [BB99] Richard F. Bass and Krzysztof Burdzy. Stochastic bifurcation models. *Annals of Probability*, 27(1):50–108, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677254>.

Babillot:1997:RDE

- [BBE97] Martine Babillot, Philippe Bougerol, and Laure Elie. The random difference equation $X_n = A_n X_{n-1} + B_n$ in the critical case. *Annals of Probability*, 25(1):478–493, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404297>.

Bass:1994:ILT

- [BBK94] Richard F. Bass, Krzysztof Burdzy, and Davar Khoshnevisan. Intersection local time for points of infinite multiplicity. *Annals of Probability*, 22(2):566–625, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988722>.

Bramson:1996:SMS

- [BCD96] Maury Bramson, J. Theodore Cox, and Richard Durrett. Spatial models for species area curves. *Annals of Probability*, 24(4):1727–1751, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903204>.

Bramson:1998:SMA

- [BCD98] Maury Bramson, J. Theodore Cox, and Richard Durrett. A spatial model for the abundance of species. *Annals of Probability*, 26(2):658–709, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855647>.

Bramson:1993:ECS

- [BCG93] Maury Bramson, J. T. Cox, and Andreas Greven. Ergodicity of critical spatial branching processes in low dimensions. *Annals of Probability*, 21(4):1946–1957, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989006>.

Bramson:1997:IMC

- [BCG97] Maury Bramson, J. T. Cox, and Andreas Greven. Invariant measures of critical spatial branching processes in high dimensions. *Annals of Probability*, 25(1):56–70, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404278>.

Baillon:1993:VAB

- [BCGH93] J.-B. Baillon, Ph. Clement, A. Greven, and F. Den Hollander. A variational approach to branching random walk in random environment. *Annals of Probability*, 21(1):290–317, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989405>.

Barbour:1992:CPA

- [BCL92] A. D. Barbour, Louis H. Y. Chen, and Wei-Liem Loh. Compound Poisson approximation for nonnegative random variables via Stein’s method. *Annals of Probability*, 20(4):1843–1866, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989531>.

Berkes:1993:SLT

- [BD93a] István Berkes and H. Dehling. Some limit theorems in log density. *Annals of Probability*, 21(3):1640–1670, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989135>.

Bolthausen:1993:CLD

- [BD93b] Erwin Bolthausen and Jean-Dominique Deuschel. Critical large deviations for Gaussian fields in the phase transition regime, I. *Annals of Probability*, 21(4):1876–1920, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989003>.

- Bertoin:1994:CRW**
- [BD94a] J. Bertoin and R. A. Doney. On conditioning a random walk to stay nonnegative. *Annals of Probability*, 22(4):2152–2167, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988497>.
- Bose:1994:SAP**
- [BD94b] Arup Bose and Ratan Dasgupta. On some asymptotic properties of U statistics and one-sided estimates. *Annals of Probability*, 22(4):1715–1724, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988479>.
- Boue:1998:VRC**
- [BD98a] Michelle Boué and Paul Dupuis. A variational representation for certain functionals of Brownian motion. *Annals of Probability*, 26(4):1641–1659, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855876>.
- Brown:1998:RWH**
- [BD98b] Kenneth S. Brown and Persi Diaconis. Random walks and hyperplane arrangements. *Annals of Probability*, 26(4):1813–1854, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855884>.
- Bolthausen:1997:LTP**
- [BdH97] Erwin Bolthausen and Frank den Hollander. Localization transition for a polymer near an interface. *Annals of Probability*, 25(3):1334–1366, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404516>.
- Bramson:1991:CPR**
- [BDS91] Maury Bramson, Rick Durrett, and Roberto H. Schonmann. The contact processes in a random environment. *Annals of Probability*, 19(3):960–983, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990331>.

Bolthausen:1995:LAL

- [BDT95] Erwin Bolthausen, Jean-Dominique Deuschel, and Yozo Tamura. Laplace approximations for large deviations of nonreversible Markov processes. The nondegenerate case. *Annals of Probability*, 23(1):236–267, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988385>.

Brydges:1992:SAW

- [BEI92] David Brydges, Steven N. Evans, and John Z. Imbrie. Self-avoiding walk on a hierarchical lattice in four dimensions. *Annals of Probability*, 20(1):82–124, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989919>.

Benaim:1997:VRR

- [Ben97] Michel Benaim. Vertex-reinforced random walks and a conjecture of Pemantle. *Annals of Probability*, 25(1):361–392, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404292>.

Berger:1991:MEI

- [Ber91a] Erich Berger. Majorization, exponential inequalities and almost sure behavior of vector-valued random variables. *Annals of Probability*, 19(3):1206–1226, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990341>.

Berman:1991:SIL

- [Ber91b] Simeon M. Berman. Self-intersections and local nondeterminism of Gaussian processes. *Annals of Probability*, 19(1):160–191, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990539>.

Berman:1992:CLT

- [Ber92a] Simeon M. Berman. A Central Limit Theorem for the renormalized self-intersection local time of a stationary vector Gaussian process. *Annals of Probability*, 20(1):61–81, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989918>.

Bertoin:1992:EPT

- [Ber92b] Jean Bertoin. An extension of Pitman’s theorem for spectrally positive Lévy processes. *Annals of Probability*, 20(3):1464–1483, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989701>.

Bertoin:1998:DET

- [Ber98] Jean Bertoin. Darling–Erdős theorems for normalized sums of i.i.d. variables close to a stable law. *Annals of Probability*, 26(2):832–852, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855652>.

Bertoin:1999:RTE

- [Ber99] Jean Bertoin. Renewal theory for embedded regenerative sets. *Annals of Probability*, 27(3):1523–1535, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677457>.

Boucher:1999:SRM

- [BET99] Christopher Boucher, Richard S. Ellis, and Bruce Turkington. Spatializing random measures: Doubly indexed processes and the large deviation principle. *Annals of Probability*, 27(1):297–324, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677264>. See erratum [BET02].

Boucher:2002:ESR

- [BET02] Christopher Boucher, Richard S. Ellis, and Bruce Turkington. Erratum: Spatializing random measures: Double indexed processes and the large deviation principle. *Annals of Probability*, 30(4):2113, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039548384>. See [BET99].

Bezuidenhout:1992:RGG

- [Bez92] Carol Bezuidenhout. Review: Geoffrey Grimmett, *Percolation*. *Annals of Probability*, 20(2):1099–1104, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989820>.

Burton:1990:PDP

- [BF90] Robert M. Burton and Marie M. Franzosa. Positive dependence properties of point processes. *Annals of Probability*, 18(1):359–377, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990953>.

Bezuidenhout:1990:CCP

- [BG90] Carol Bezuidenhout and Geoffrey Grimmett. The critical contact process dies out. *Annals of Probability*, 18(4):1462–1482, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990627>.

Bezuidenhout:1991:EDS

- [BG91] Carol Bezuidenhout and Geoffrey Grimmett. Exponential decay for subcritical contact and percolation processes. *Annals of Probability*, 19(3):984–1009, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990332>.

Betz:1994:HSE

- [BG94a] C. Betz and H. Gzyl. Hitting spheres from the exterior. *Annals of Probability*, 22(1):177–179, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988854>.

Bezuidenhout:1994:CAS

- [BG94b] Carol Bezuidenhout and Lawrence Gray. Critical attractive spin systems. *Annals of Probability*, 22(3):1160–1194, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988599>.

Bentkus:1996:BEB

- [BG96a] V. Bentkus and F. Götze. The Berry–Esseen bound for Student’s statistic. *Annals of Probability*, 24(1):491–503, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644728>.

Bentkus:1996:ORC

- [BG96b] V. Bentkus and F. Götze. Optimal rates of convergence in the CLT for quadratic forms. *Annals of Probability*, 24(1):466–490,

January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644727>.

Bovier:1996:ASL

- [BG96c] Anton Bovier and Véronique Gayrard. An almost sure large deviation principle for the Hopfield model. *Annals of Probability*, 24(3):1444–1475, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725188>.

Bentkus:1999:OBN

- [BG99] V. Bentkus and F. Götze. Optimal bounds in non-Gaussian limit theorems for U -statistics. *Annals of Probability*, 27(1):454–521, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677269>.

Burton:1993:DPB

- [BGM93] Robert M. Burton, Marc Goulet, and Ronald Meester. On 1-dependent processes and k -block factors. *Annals of Probability*, 21(4):2157–2168, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989014>.

Bentkus:1994:LEC

- [BGZ94] Vidmantas Bentkus, Friedrich Gotze, and Ricardas Zitikis. Lower estimates of the convergence rate for U -statistics. *Annals of Probability*, 22(4):1707–1714, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988478>.

Bass:1991:SPT

- [BH91] Richard F. Bass and Pei Hsu. Some potential theory for reflecting Brownian motion in holder and Lipschitz domains. *Annals of Probability*, 19(2):486–508, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990437>.

Bolthausen:1994:SAB

- [BH94] Erwin Bolthausen and Frank Den Hollander. Survival asymptotics for Brownian motion in a Poisson field of decaying traps. *Annals of Probability*, 22(1):160–176, January 1994. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988853>.

Bobkov:1997:ICP

- [BH97] S. G. Bobkov and C. Houdré. Isoperimetric constants for product probability measures. *Annals of Probability*, 25(1):184–205, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404284>.

Biggins:1992:UCM

- [Big92] J. D. Biggins. Uniform convergence of martingales in the branching random walk. *Annals of Probability*, 20(1):137–151, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989921>.

Bishop:1992:BMD

- [Bis92] Christopher J. Bishop. Brownian motion in Denjoy domains. *Annals of Probability*, 20(2):631–651, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989795>.

Bhatt:1993:IME

- [BK93] Abhay G. Bhatt and Rajeeva L. Karandikar. Invariant measures and evolution equations for Markov processes characterized via martingale problems. *Annals of Probability*, 21(4):2246–2268, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989019>.

Bass:1995:LIL

- [BK95a] Richard F. Bass and Davar Khoshnevisan. Laws of the iterated logarithm for local times of the empirical process. *Annals of Probability*, 23(1):388–399, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988391>.

Benjamini:1995:PAW

- [BK95b] Itai Benjamini and Harry Kesten. Percolation of arbitrary words in $\{0, 1\}^{\mathbb{N}}$. *Annals of Probability*, 23(3):1024–1060, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988173>.

Biggins:1997:SHN

- [BK97] J. D. Biggins and A. E. Kyprianou. Seneta–Heyde norming in the branching random walk. *Annals of Probability*, 25(1):337–360, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404291>.

Bhatt:1995:URS

- [BKK95] Abhay G. Bhatt, G. Kallianpur, and Rajeeva L. Karandikar. Uniqueness and robustness of solution of measure-valued equations of nonlinear filtering. *Annals of Probability*, 23(4):1895–1938, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987808>.

Bhattacharya:1988:ACM

- [BL88] Rabi N. Bhattacharya and Oesook Lee. Asymptotics of a class of Markov processes which are not in general irreducible. *Annals of Probability*, 16(3):1333–1347, July 1988. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176991694>. See correction [BL97].

Burdzy:1990:NEB

- [BL90] Krzysztof Burdzy and Gregory F. Lawler. Nonintersection exponents for Brownian paths. II. estimates and applications to a random fractal. *Annals of Probability*, 18(3):981–1009, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990733>.

Baccelli:1992:CSR

- [BL92a] François Baccelli and Zhen Liu. On a class of stochastic recursive sequences arising in queueing theory. *Annals of Probability*, 20(1):350–374, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989931>.

Bertoin:1992:RMB

- [BL92b] J. Bertoin and Y. Le Jan. Representation of measures by balayage from a regular recurrent point. *Annals of Probability*, 20(1):538–548, January 1992. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989940>.

Bhattacharya:1997:cbc

- [BL97] Rabi N. Bhattacharya and Oesook Lee. Correction: “*Asymptotics of a class of Markov processes which are not in general irreducible*” [Ann. Probab. 16 (1988), no. 3, 1333–1347; MR 89m:60148]. *Annals of Probability*, 25(3):1541–1543, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404526>. See [BL88].

Brossard:1999:nrp

- [BL99] Jean Brossard and Christophe Leuridan. Numérotation des records d’un processus de Poisson ponctuel (french) [the numbering of records of a Poisson point process]. *Annals of Probability*, 27(3):1304–1323, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677448>.

Bar-Lev:1991:vfm

- [BLBE91] Shaul K. Bar-Lev, Daoud Bshouty, and Peter Enis. Variance functions with meromorphic means. *Annals of Probability*, 19(3):1349–1366, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990348>.

Blount:1991:cfd

- [Blo91] Douglas Blount. Comparison of stochastic and deterministic models of a linear chemical reaction with diffusion. *Annals of Probability*, 19(4):1440–1462, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990219>.

Blount:1994:ddl

- [Blo94] Douglas Blount. Density-dependent limits for a nonlinear reaction-diffusion model. *Annals of Probability*, 22(4):2040–2070, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988494>.

Blount:1996:DLN

- [Blo96] Douglas Blount. Diffusion limits for a nonlinear density dependent space-time population model. *Annals of Probability*, 24(2):639–659, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639357>.

Bloznelis:1999:BEB

- [Blo99] M. Bloznelis. A Berry–Esseen bound for finite population Student’s statistic. *Annals of Probability*, 27(4):2089–2108, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874830>.

Benjamini:1999:CPN

- [BLPS99] Itai Benjamini, Russell Lyons, Yuval Peres, and Oded Schramm. Critical percolation on any nonamenable group has no infinite clusters. *Annals of Probability*, 27(3):1347–1356, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677450>.

Bell:1995:SDD

- [BM95] Denis R. Bell and Salah-Eldin A. Mohammed. Smooth densities for degenerate stochastic delay equations with hereditary drift. *Annals of Probability*, 23(4):1875–1894, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987807>.

Bremaud:1996:SNH

- [BM96] Pierre Brémaud and Laurent Massoulié. Stability of nonlinear Hawkes processes. *Annals of Probability*, 24(3):1563–1588, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725193>.

Belisle:1997:WPM

- [BMR97] Claude Bélisle, Jean-Claude Massé, and Thomas Ransford. When is a probability measure determined by infinitely many projections? *Annals of Probability*, 25(2):767–786, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404418>.

Bally:1995:AST

- [BMSS95] Vlad Bally, Annie Millet, and Marta Sanz-Sole. Approximation and support theorem in holder norm for parabolic stochastic partial differential equations. *Annals of Probability*, 23(1):178–222, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988383>.

Bramson:1994:SOD

- [BN94] Maury Bramson and Claudia Neuhauser. Survival of one-dimensional cellular automata under random perturbations. *Annals of Probability*, 22(1):244–263, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988358>.

Bobkov:1994:IID

- [Bob94] S. G. Bobkov. Isoperimetric inequalities for distributions of exponential type. *Annals of Probability*, 22(2):978–994, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988737>.

Bobkov:1996:EPH

- [Bob96] S. Bobkov. Extremal properties of half-spaces for log-concave distributions. *Annals of Probability*, 24(1):35–48, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644706>.

Bobkov:1997:IID

- [Bob97] S. G. Bobkov. An isoperimetric inequality on the discrete cube, and an elementary proof of the isoperimetric inequality in Gauss space. *Annals of Probability*, 25(1):206–214, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404285>.

Bobkov:1999:IAI

- [Bob99a] S. G. Bobkov. Isoperimetric and analytic inequalities for log-concave probability measures. *Annals of Probability*, 27(4):1903–1921, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874820>.

- Bobkov:1999:SSC**
- [Bob99b] S. G. Bobkov. The size of singular component and shift inequalities. *Annals of Probability*, 27(1):416–431, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677267>.
- Boivin:1993:WCR**
- [Boi93] Daniel Boivin. Weak convergence for reversible random walks in a random environment. *Annals of Probability*, 21(3):1427–1440, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989125>.
- Bolthausen:1990:VWS**
- [Bol90] E. Bolthausen. On the volume of the Wiener sausage. *Annals of Probability*, 18(4):1576–1582, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990633>.
- Bolthausen:1994:LTD**
- [Bol94] Erwin Bolthausen. Localization of a two-dimensional random walk with an attractive path interaction. *Annals of Probability*, 22(2):875–918, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988734>.
- Borell:1993:GPS**
- [Bor93] Christer Borell. Geometric properties of some familiar diffusions in \mathbf{R}^n . *Annals of Probability*, 21(1):482–489, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989412>.
- Bougerol:1992:SSG**
- [BP92] Philippe Bougerol and Nico Picard. Strict stationarity of generalized autoregressive processes. *Annals of Probability*, 20(4):1714–1730, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989526>.
- Bovier:1993:LIL**
- [BP93a] Anton Bovier and Pierre Picco. A law of the iterated logarithm for random geometric series. *Annals of Probability*, 21(1):168–184,

January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989399>.

Burton:1993:LCE

- [BP93b] Robert Burton and Robin Pemantle. Local characteristics, entropy and limit theorems for spanning trees and domino tilings via transfer-impedances. *Annals of Probability*, 21(3):1329–1371, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989121>.

Barlow:1994:FHB

- [BP94a] Martin T. Barlow and Edwin A. Perkins. On the filtration of historical Brownian motion. *Annals of Probability*, 22(3):1273–1294, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988603>.

Benjamini:1994:MCI

- [BP94b] Itai Benjamini and Yuval Peres. Markov chains indexed by trees. *Annals of Probability*, 22(1):219–243, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988857>.

Bercovici:1996:LLN

- [BP96] Hari Bercovici and Vittorino Pata. The law of large numbers for free identically distributed random variables. *Annals of Probability*, 24(1):453–465, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644726>.

Berkes:1998:LTM

- [BP98] István Berkes and Walter Philipp. Limit theorems for mixing sequences without rate assumptions. *Annals of Probability*, 26(2):805–831, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855651>.

Benjamini:1995:MCM

- [BPP95] Itai Benjamini, Robin Pemantle, and Yuval Peres. Martin capacity for Markov chains. *Annals of Probability*, 23(3):1332–1346,

July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988187>.

Benjamini:1998:UPP

- [BPP98] Itai Benjamini, Robin Pemantle, and Yuval Peres. Unpredictable paths and percolation. *Annals of Probability*, 26(3):1198–1211, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855749>.

Brassesco:1992:NPB

- [Bra92] Stella Brassesco. A note on planar Brownian motion. *Annals of Probability*, 20(3):1498–1503, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989703>.

Bradley:1993:EMC

- [Bra93] Richard C. Bradley. Equivalent mixing conditions for random fields. *Annals of Probability*, 21(4):1921–1926, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989004>.

Bradley:1996:RBR

- [Bra96] R. E. Bradley. Review of “*Intersections of Random Walks: Probability and its Applications*,” by Gregory F. Lawler. *Annals of Probability*, 24(3):1638–1642, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725196>.

Brown:1990:EBC

- [Bro90] Mark Brown. Error bounds for exponential approximations of geometric convolutions. *Annals of Probability*, 18(3):1388–1402, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990750>.

Bryc:1992:LDP

- [Bry92] Włodzimierz Bryc. On the large deviation principle for stationary weakly dependent random fields. *Annals of Probability*, 20(2):1004–1030, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989815>.

Bruss:1990:CQS

- [BS90] F. Thomas Bruss and Stephen M. Samuels. Conditions for quasi-stationarity of the Bayes rule in selection problems with an unknown number of rankable options. *Annals of Probability*, 18(2):877–886, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990864>.

Burdzy:1995:ILI

- [BS95] Krzysztof Burdzy and Jaime San Martin. Iterated law of iterated logarithm. *Annals of Probability*, 23(4):1627–1643, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987796>.

Benjamini:1996:RWH

- [BS96] Itai Benjamini and Oded Schramm. Random walks and harmonic functions on infinite planar graphs using square tilings. *Annals of Probability*, 24(3):1219–1238, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725179>.

Bolthausen:1997:SAD

- [BS97] Erwin Bolthausen and Uwe Schmock. On self-attracting d -dimensional random walks. *Annals of Probability*, 25(2):531–572, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404411>.

Bai:1998:NEO

- [BS98] Z. D. Bai and Jack W. Silverstein. No eigenvalues outside the support of the limiting spectral distribution of large-dimensional sample covariance matrices. *Annals of Probability*, 26(1):316–345, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855421>.

Bai:1999:ESE

- [BS99] Z. D. Bai and Jack W. Silverstein. Exact separation of eigenvalues of large dimensional sample covariance matrices. *Annals of Probability*, 27(3):1536–1555, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677458>.

Burdzy:1995:STL

- [BT95] Krzysztof Burdzy and Ellen Toby. A Skorohod-type lemma and a decomposition of reflected Brownian motion. *Annals of Probability*, 23(2):586–604, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988280>.

Bunge:1996:CSR

- [Bun96] John Bunge. Composition semigroups and random stability. *Annals of Probability*, 24(3):1476–1489, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725189>.

Bunge:1997:NCD

- [Bun97] John Bunge. Nested classes of C -decomposable laws. *Annals of Probability*, 25(1):215–229, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404286>.

Burdzy:1990:NBM

- [Bur90] Krzysztof Burdzy. On nonincrease of Brownian motion. *Annals of Probability*, 18(3):978–980, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990732>.

Burkholder:1994:SDS

- [Bur94] Donald L. Burkholder. Strong differential subordination and stochastic integration. *Annals of Probability*, 22(2):995–1025, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988738>.

Busnello:1999:PAT

- [Bus99] Barbara Busnello. A probabilistic approach to the two-dimensional Navier–Stokes equations. *Annals of Probability*, 27(4):1750–1780, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874814>.

Bertoin:1996:SW

- [BW96a] Jean Bertoin and Wendelin Werner. Stable windings. *Annals of Probability*, 24(3):1269–1279, July 1996. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725181>.

Burdzy:1996:NTP

- [BW96b] Krzysztof Burdzy and Wendelin Werner. No triple point of planar Brownian motion is accessible. *Annals of Probability*, 24(1):125–147, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644710>.

Bai:1993:LSE

- [BY93] Z. D. Bai and Y. Q. Yin. Limit of the smallest eigenvalue of a large dimensional sample covariance matrix. *Annals of Probability*, 21(3):1275–1294, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989118>.

Carmona:1997:MVB

- [Car97] Philippe Carmona. The mean velocity of a Brownian motion in a random Lévy potential. *Annals of Probability*, 25(4):1774–1788, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481110>.

Catoni:1992:RLD

- [Cat92] Olivier Catoni. Rough large deviation estimates for simulated annealing: Application to exponential schedules. *Annals of Probability*, 20(3):1109–1146, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989682>.

Chen:1992:SAL

- [CC92a] Louis H. Y. Chen and K. P. Choi. Some asymptotic and large deviation results in Poisson approximation. *Annals of Probability*, 20(4):1867–1876, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989532>.

Csaki:1992:IIS

- [CC92b] Endre Csaki and Miklós Csörgő. Inequalities for increments of stochastic processes and moduli of continuity. *Annals of Probability*, 20(2):1031–1052, April 1992. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989816>.

Cerf:1999:FSS

- [CC99] Raphaël Cerf and Emilio N. M. Cirillo. Finite size scaling in three-dimensional bootstrap percolation. *Annals of Probability*, 27(4):1837–1850, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874817>.

Cutler:1990:NNA

- [CD90] Colleen D. Cutler and Donald A. Dawson. Nearest-neighbor analysis of a family of fractal distributions. *Annals of Probability*, 18(1):256–271, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990948>.

Cairol:1995:OSB

- [CD95] R. Cairoli and Robert C. Dalang. Optimal switching between two random walks. *Annals of Probability*, 23(4):1982–2013, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987812>.

Chow:1993:WEC

- [CdlPT93] Y. S. Chow, V. H. de la Pena, and H. Teicher. Wald’s equation for a class of denormalized U -statistics. *Annals of Probability*, 21(2):1151–1158, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989285>.

Chen:1997:HDB

- [CDM97] Zhen-Qing Chen, Richard Durrett, and Gang Ma. Holomorphic diffusions and boundary behavior of harmonic functions. *Annals of Probability*, 25(3):1103–1134, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404507>.

Cerutti:1991:USD

- [CEF91] M. Cristina Cerutti, Luis Escauriaza, and Eugene B. Fabes. Uniqueness for some diffusions with discontinuous coefficients. *Annals of Probability*, 19(2):525–537, April 1991. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990439>.

Cepa:1998:PSM

- [Cép98] Emmanuel Cépa. Problème de Skorohod multivoque. (French) [multivalent Skorohod problem]. *Annals of Probability*, 26(2):500–532, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855642>.

Chavel:1991:FWS

- [CFR91] Isaac Chavel, Edgar Feldman, and Jay Rosen. Fluctuations of the Wiener sausage for surfaces. *Annals of Probability*, 19(1):83–141, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990537>.

Cox:1994:ETI

- [CG94] J. T. Cox and Andreas Greven. Ergodic theorems for infinite systems of locally interacting diffusions. *Annals of Probability*, 22(2):833–853, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988732>.

Carlson:1993:SDL

- [CGST93] J. M. Carlson, E. R. Grannan, G. H. Swindle, and J. Tour. Singular diffusion limits of a class of reversible self-organizing particle systems. *Annals of Probability*, 21(3):1372–1393, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989122>.

Cuzick:1995:LLN

- [CGZ95] Jack Cuzick, Evarist Gine, and Joel Zinn. Laws of large numbers for quadratic forms, maxima of products and truncated sums of i.i.d. random variables. *Annals of Probability*, 23(1):292–333, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988388>.

Csorgo:1990:ATB

- [CH90] Miklós Csörgő and Lajos Horváth. Asymptotic tail behavior of uniform multivariate empirical processes. *Annals of Probability*, 18(4):1723–1738, October 1990. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990643>.

Courbage:1994:CKE

- [CH94] M. Courbage and D. Hamdan. Chapman–Kolmogorov equation for non-Markovian shift-invariant measures. *Annals of Probability*, 22(3):1662–1677, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988618>.

Chauvin:1991:PMS

- [Cha91] Brigitte Chauvin. Product martingales and stopping lines for branching Brownian motion. *Annals of Probability*, 19(3):1195–1205, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990340>.

Chan:1994:DMV

- [Cha94] Terence Chan. Dynamics of the McKean–Vlasov equation. *Annals of Probability*, 22(1):431–441, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988866>.

Chen:1991:UCL

- [Che91] Dongching Chen. A uniform Central Limit Theorem for nonuniform ϕ -mixing random fields. *Annals of Probability*, 19(2):636–649, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990445>.

Chen:1992:SPG

- [Che92] Hwa-Nien Chen. On the stability of a population growth model with sexual reproduction on Z^2 . *Annals of Probability*, 20(1):232–285, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989926>.

Chen:1993:LIL

- [Che93a] Xia Chen. On the law of the iterated logarithm for independent Banach space valued random variables. *Annals of Probability*, 21(4):1991–2011, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989008>.

Cheng:1993:SMR

- [Che93b] Ray Cheng. The spectral measure of a regular stationary random field with the weak or strong commutation property. *Annals of Probability*, 21(3):1263–1274, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989117>.

Chen:1994:SPG

- [Che94a] Hwa-Nien Chen. On the stability of a population growth model with sexual reproduction on Z^d , $d \geq 2$. *Annals of Probability*, 22(3):1195–1226, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988600>.

Chen:1994:SLI

- [Che94b] Xia Chen. On Strassen’s law of the iterated logarithm in Banach space. *Annals of Probability*, 22(2):1026–1043, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988739>.

Chen:1999:HOD

- [Che99] Xia Chen. How often does a Harris recurrent Markov chain recur? *Annals of Probability*, 27(3):1324–1346, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677449>.

Csorgo:1991:ADE

- [CHM91] Sandor Csörgő, Erich Haeusler, and David M. Mason. The asymptotic distribution of extreme sums. *Annals of Probability*, 19(2):783–811, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990451>.

Carlen:1991:EIS

- [CK91] Eric Carlen and Paul Kree. L^P estimates on iterated stochastic integrals. *Annals of Probability*, 19(1):354–368, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990549>.

Cvitanic:1996:BSD

- [CK96] Jakša Cvitanic and Ioannis Karatzas. Backward stochastic differential equations with reflection and Dynkin games. *Annals of*

Probability, 24(4):2024–2056, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903216>.

Choi:1997:SBP

- [CK97] K. P. Choi and Michael J. Klass. Some best possible prophet inequalities for convex functions of sums of independent variates and unordered martingale difference sequences. *Annals of Probability*, 25(2):803–811, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404420>.

Chang:1993:NLT

- [CKS93] Fu-Chen Chang, J. H. B. Kemperman, and W. J. Studden. A normal limit theorem for moment sequences. *Annals of Probability*, 21(3):1295–1309, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989119>.

Choulli:1998:MTA

- [CKS98a] Tahir Choulli, Leszek Krawczyk, and Christophe Stricker. $\bar{\gamma}$ -martingales and their applications in mathematical finance. *Annals of Probability*, 26(2):853–876, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855653>.

Cvitanic:1998:BSD

- [CKS98b] Jakša Cvitanić, Ioannis Karatzas, and H. Mete Soner. Backward stochastic differential equations with constraints on the gains-process. *Annals of Probability*, 26(4):1522–1551, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855872>.

Chen:1992:FRN

- [CL92] Dayue Chen and Thomas M. Liggett. Finite reversible nearest particle systems in inhomogeneous and random environments. *Annals of Probability*, 20(1):152–173, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989922>.

Cai:1993:LLN

- [CL93] Haiyan Cai and Xiaolong Luo. Laws of large numbers for a cellular automaton. *Annals of Probability*, 21(3):1413–1426, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989124>.

Chamayou:1994:TRW

- [CL94] Jean-François Chamayou and Gerard Letac. A transient random walk on stochastic matrices with Dirichlet distributions. *Annals of Probability*, 22(1):424–430, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988865>.

Chen:1991:SDF

- [CM91] Hong Chen and Avi Mandelbaum. Stochastic discrete flow networks: Diffusion approximations and bottlenecks. *Annals of Probability*, 19(4):1463–1519, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990220>.

Csorgo:1994:ADI

- [CM94] Sandor Csörgő and David M. Mason. The asymptotic distribution of intermediate sums. *Annals of Probability*, 22(1):145–159, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988852>.

Cranston:1996:SLL

- [CM96] M. Cranston and T. S. Mountford. The Strong Law of Large Numbers for a Brownian polymer. *Annals of Probability*, 24(3):1300–1323, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725183>.

Comets:1998:LFR

- [CMP98] Francis Comets, Mikhail Menshikov, and Serguei Popov. Lyapunov functions for random walks and strings in random environment. *Annals of Probability*, 26(4):1433–1445, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855869>.

Collet:1995:ALO

- [CMS95] Pierre Collet, Servet Martínez, and Jaime San Martín. Asymptotic laws for one-dimensional diffusions conditioned to nonabsorption. *Annals of Probability*, 23(3):1300–1314, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988185>.

Collet:1999:RLT

- [CMS99] Pierre Collet, Servet Martínez, and Jaime San Martín. Ratio limit theorems for a Brownian motion killed at the boundary of a Benedicks domain. *Annals of Probability*, 27(3):1160–1182, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677443>.

Cohn:1990:PNM

- [CN90] Harry Cohn and Olle Nerman. On products of nonnegative matrices. *Annals of Probability*, 18(4):1806–1815, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990650>.

Cutland:1993:WSW

- [CN93] Nigel Cutland and Siu-Ah Ng. The Wiener sphere and Wiener measure. *Annals of Probability*, 21(1):1–13, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989390>.

Cogburn:1990:DCP

- [Cog90] Robert Cogburn. On direct convergence and periodicity for transition probabilities of Markov chains in random environments. *Annals of Probability*, 18(2):642–654, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990850>.

Cogburn:1991:CLT

- [Cog91] Robert Cogburn. On the Central Limit Theorem for Markov chains in random environments. *Annals of Probability*, 19(2):587–604, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990442>.

- Collamore:1996:HPL**
- [Col96] Jeffrey F. Collamore. Hitting probabilities and large deviations. *Annals of Probability*, 24(4):2065–2078, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903218>.
- Cassandro:1999:TCO**
- [COP99] Marzio Cassandro, Enza Orlandi, and Pierre Picco. Typical configurations for one-dimensional random field Kac model. *Annals of Probability*, 27(3):1414–1467, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677454>.
- Costantini:1991:DAC**
- [Cos91] C. Costantini. Diffusion approximation for a class of transport processes with physical reflection boundary conditions. *Annals of Probability*, 19(3):1071–1101, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990335>.
- Chang:1997:LHG**
- [CP97] Joseph T. Chang and Yuval Peres. Ladder heights, Gaussian random walks and the Riemann zeta function. *Annals of Probability*, 25(2):787–802, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404419>.
- Cacoullos:1994:VIE**
- [CPU94] T. Cacoullos, V. Papathanasiou, and S. A. Utev. Variational inequalities with examples and an application to the Central Limit Theorem. *Annals of Probability*, 22(3):1607–1618, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988616>.
- Christofides:1990:MIM**
- [CS90] Tasos C. Christofides and Robert J. Serfling. Maximal inequalities for multidimensionally indexed submartingale arrays. *Annals of Probability*, 18(2):630–641, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990849>.

Chaganty:1993:SLD

- [CS93a] Narasinga Rao Chaganty and Jayaram Sethuraman. Strong large deviation and local limit theorems. *Annals of Probability*, 21(3):1671–1690, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989136>.

Csorgo:1993:SLT

- [CS93b] Miklós Csörgő and Qi-Man Shao. Strong limit theorems for large and small increments of l^p -valued Gaussian processes. *Annals of Probability*, 21(4):1958–1990, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989007>.

Chayes:1996:HLO

- [CS96] L. Chayes and G. Swindle. Hydrodynamic limits for one-dimensional particle systems with moving boundaries. *Annals of Probability*, 24(2):559–598, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639355>.

Chen:1996:PTE

- [CZ96] Z. Q. Chen and Z. Zhao. Potential theory for elliptic systems. *Annals of Probability*, 24(1):293–319, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644718>.

deAcosta:1996:RBT

- [dA96] A. de Acosta. Review of “*Probability Theory: An Analytic View*,” by D. W. Stroock. *Annals of Probability*, 24(3):1643–1646, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725197>.

deAcosta:1997:MDE

- [dA97] A. de Acosta. Moderate deviations for empirical measures of Markov chains: lower bounds. *Annals of Probability*, 25(1):259–284, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404288>.

- Dalang:1990:RTA**
- [Dal90] Robert C. Dalang. Randomization in the two-armed bandit problem. *Annals of Probability*, 18(1):218–225, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990946>.
- Daley:1999:HIL**
- [Dal99] D. J. Daley. The Hurst index of long-range dependent renewal processes. *Annals of Probability*, 27(4):2035–2041, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874827>.
- Darling:1995:CGM**
- [Dar95] R. W. R. Darling. Constructing gamma-martingales with prescribed limit, using backwards SDE. *Annals of Probability*, 23(3):1234–1261, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988182>.
- Davis:1996:WLP**
- [Dav96] Burgess Davis. Weak limits of perturbed random walks and the equation $Y_t = B_t + \alpha \sup\{Y_s: s \leq t\} + \beta \inf\{Y_s: s \leq t\}$. *Annals of Probability*, 24(4):2007–2023, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903215>.
- Day:1992:CES**
- [Day92] Martin V. Day. Conditional exits for small noise diffusions with characteristic boundary. *Annals of Probability*, 20(3):1385–1419, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989696>.
- Delmas:1999:CRS**
- [DD99] Jean-François Delmas and Jean-Stéphane Dhersin. Characterization of G -regularity for super-Brownian motion and consequences for parabolic partial differential equations. *Annals of Probability*, 27(2):731–750, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677384>.

DeValk:1993:HSR

- [De 93] Vincent De Valk. Hilbert space representations of m -dependent processes. *Annals of Probability*, 21(3):1550–1570, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989130>.

Deheuvels:1996:SLB

- [DE96] Paul Deheuvels and John H. J. Einmahl. On the strong limiting behavior of local functionals of empirical processes based upon censored data. *Annals of Probability*, 24(1):504–525, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644729>.

DeBlassie:1990:FET

- [DeB90] R. Dante DeBlassie. The first exit time of a two-dimensional symmetric stable process from a wedge. *Annals of Probability*, 18(3):1034–1070, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990735>.

DeBlassie:1996:BMW

- [DeB96] R. Dante DeBlassie. Brownian motion in a wedge with variable reflection: existence and uniqueness. *Annals of Probability*, 24(1):148–181, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644711>.

DeBlassie:1999:APK

- [DeB99] R. Dante DeBlassie. The adjoint process of killed reflected Brownian motion in a cone and applications. *Annals of Probability*, 27(4):1679–1737, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874812>.

Deheuvels:1997:SLL

- [Deh97] Paul Deheuvels. Strong laws for local quantile processes. *Annals of Probability*, 25(4):2007–2054, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481119>.

- Delmas:1999:PPS**
- [Del99] Jean-François Delmas. Path properties of superprocesses with a general branching mechanism. *Annals of Probability*, 27(3):1099–1134, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677441>.
- Dembo:1997:IIC**
- [Dem97] Amir Dembo. Information inequalities and concentration of measure. *Annals of Probability*, 25(2):927–939, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404424>.
- Dermoune:1999:PIS**
- [Der99] Azzouz Dermoune. Probabilistic interpretation of sticky particle model. *Annals of Probability*, 27(3):1357–1367, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677451>.
- Deuschel:1994:ADA**
- [Deu94] Jean-Dominique Deuschel. Algebraic L^2 decay of attractive critical processes on the lattice. *Annals of Probability*, 22(1):264–283, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988859>.
- Dupuis:1991:LDM**
- [DEW91] Paul Dupuis, Richard S. Ellis, and Alan Weiss. Large deviations for Markov processes with discontinuous statistics, i: General upper bounds. *Annals of Probability*, 19(3):1280–1297, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990344>.
- Diaconis:1990:SST**
- [DF90] Persi Diaconis and James Allen Fill. Strong stationary times via a new form of duality. *Annals of Probability*, 18(4):1483–1522, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990628>.

deFitte:1997:TEP

- [dF97] Paul Raynaud de Fitte. Théorème ergodique ponctuel et lois fortes des grands nombres pour des points aléatoires d'un espace métrique à courbure négative. (French) [Pointwise ergodic theorem and Strong Laws of Large Numbers for random points in a metric space with negative curvature]. *Annals of Probability*, 25(2):738–766, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404417>.

Dalang:1998:SWE

- [DF98] Robert C. Dalang and N. E. Frangos. The stochastic wave equation in two spatial dimensions. *Annals of Probability*, 26(1):187–212, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855416>.

Dawson:1998:CDC

- [DFL98] Donald A. Dawson, Klaus Fleischmann, and Guillaume Leduc. Continuous dependence of a class of superprocesses on branching parameters and applications. *Annals of Probability*, 26(2):562–601, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855644>.

Dawson:1995:SSB

- [DFLM95] Donald A. Dawson, Klaus Fleischmann, Yi Li, and Carl Mueller. Singularity of super-Brownian local time at a point catalyst. *Annals of Probability*, 23(1):37–55, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988375>.

Dubins:1996:DSF

- [DFST96] Lester Dubins, Jacob Feldman, Meir Smorodinsky, and Boris Tsirelson. Decreasing sequences of σ -fields and a measure change for Brownian motion. *Annals of Probability*, 24(2):882–904, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639367>.

DeSantis:1999:BPF

- [DG99] E. De Santis and A. Gandolfi. Bond percolation in frustrated systems. *Annals of Probability*, 27(4):1781–1808, October 1999. CO-

DEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874815>.

Davis:1995:PPP

- [DH95] Richard A. Davis and Tailen Hsing. Point process and partial sum convergence for weakly dependent random variables with infinite variance. *Annals of Probability*, 23(2):879–917, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988294>.

Dou:1996:ERR

- [DH96] Carl Dou and Martin Hildebrand. Enumeration and random random walks on finite groups. *Annals of Probability*, 24(2):987–1000, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639374>.

Dupuis:1993:SOR

- [DI93] Paul Dupuis and Hitoshi Ishii. SDEs with oblique reflection on nonsmooth domains. *Annals of Probability*, 21(1):554–580, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989415>.

Dinwoodie:1991:NUB

- [Din91] I. H. Dinwoodie. A note on the upper bound for i.i.d. large deviations. *Annals of Probability*, 19(4):1732–1736, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990231>.

Dinwoodie:1993:ILD

- [Din93] I. H. Dinwoodie. Identifying a large deviation rate function. *Annals of Probability*, 21(1):216–231, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989402>.

Dupuis:1990:VSA

- [DIS90] Paul Dupuis, Hitoshi Ishii, and H. Mete Soner. A viscosity solution approach to the asymptotic analysis of queueing systems. *Annals of Probability*, 18(1):226–255, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990947>.

Donnelly:1992:WCP

- [DJ92] Peter Donnelly and Paul Joyce. Weak convergence of population genealogical processes to the coalescent with ages. *Annals of Probability*, 20(1):322–341, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989929>.

Dabrowski:1994:SLA

- [DJ94] Andre Robert Dabrowski and Adam Jakubowski. Stable limits for associated random variables. *Annals of Probability*, 22(1):1–16, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988845>.

Dembo:1991:SLTb

- [DK91a] Amir Dembo and Samuel Karlin. Strong limit theorems of empirical distributions for large segmental exceedances of partial sums of Markov variables. *Annals of Probability*, 19(4):1756–1767, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990233>.

Dembo:1991:SLTa

- [DK91b] Amir Dembo and Samuel Karlin. Strong limit theorems of empirical functionals for large exceedances of partial sums of i.i.d. variables. *Annals of Probability*, 19(4):1737–1755, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990232>.

Djehiche:1995:RFS

- [DK95] Boualem Djehiche and Ingemar Kaj. The rate function for some measure-valued jump processes. *Annals of Probability*, 23(3):1414–1438, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988190>.

Donnelly:1996:CRF

- [DK96] Peter Donnelly and Thomas G. Kurtz. A countable representation of the Fleming–Viot measure-valued diffusion. *Annals of Probability*, 24(2):698–742, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639359>.

Dynkin:1997:NLA

- [DK97a] E. B. Dynkin and S. E. Kuznetsov. Natural linear additive functionals of superprocesses. *Annals of Probability*, 25(2):640–661, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404414>.

Dynkin:1997:NPP

- [DK97b] E. B. Dynkin and S. E. Kuznetsov. Nonlinear parabolic P.D.E. and additive functionals of superdiffusions. *Annals of Probability*, 25(2):662–701, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404415>.

Donnelly:1999:PRM

- [DK99] Peter Donnelly and Thomas G. Kurtz. Particle representations for measure-valued population models. *Annals of Probability*, 27(1):166–205, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677258>.

Dembo:1994:CPS

- [DKZ94a] Amir Dembo, Samuel Karlin, and Ofer Zeitouni. Critical phenomena for sequence matching with scoring. *Annals of Probability*, 22(4):1993–2021, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988492>.

Dembo:1994:LDM

- [DKZ94b] Amir Dembo, Samuel Karlin, and Ofer Zeitouni. Limit distribution of maximal non-aligned two-sequence segmental score. *Annals of Probability*, 22(4):2022–2039, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988493>.

Deheuvels:1994:NSC

- [DL94] Paul Deheuvels and Mikhail A. Lifshits. Necessary and sufficient conditions for the Strassen law of the iterated logarithm in nonuniform topologies. *Annals of Probability*, 22(4):1838–1856, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988486>.

deLara:1995:GSP

- [dL95] M. Cohen de Lara. Geometric and symmetry properties of a nondegenerate diffusion process. *Annals of Probability*, 23(4):1557–1604, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987794>.

Dhersin:1998:KTS

- [DL98] Jean-Stéphane Dhersin and Jean-François Le Gall. Kolmogorov’s test for super-Brownian motion. *Annals of Probability*, 26(3):1041–1056, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855744>.

delaCal:1990:LDM

- [dlC90] Jesus de la Cal. On the limit distribution of multiplicative functions with values in the interval $[-1, 1]$. *Annals of Probability*, 18(2):901–904, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990866>.

Dawson:1995:SMV

- [DLM95] D. Dawson, Y. Li, and C. Mueller. The support of measure-valued branching processes in a random environment. *Annals of Probability*, 23(4):1692–1718, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987799>.

delaPena:1992:DKI

- [dlP92] Victor H. de la Pena. Decoupling and Khintchine’s inequalities for U -statistics. *Annals of Probability*, 20(4):1877–1892, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989533>.

delaPena:1999:GCE

- [dlP99] Victor H. de la Peña. A general class of exponential inequalities for martingales and ratios. *Annals of Probability*, 27(1):537–564, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677271>.

delaPena:1994:OMB

- [dlPK94] Victor H. de la Pena and Michael J. Klass. Order-of-magnitude bounds for expectations involving quadratic forms. *Annals of Probability*, 22(2):1044–1077, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988740>.

delaPena:1995:DIT

- [dlPMSS95] Victor H. de la Pena and S. J. Montgomery-Smith. Decoupling inequalities for the tail probabilities of multivariate U -statistics. *Annals of Probability*, 23(2):806–816, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988291>.

delaPena:1994:CDI

- [dlPMSS94] V. H. de la Pena, S. J. Montgomery-Smith, and Jerzy Szulga. Contraction and decoupling inequalities for multilinear forms and U -statistics. *Annals of Probability*, 22(4):1745–1765, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988481>.

Deheuvels:1990:BKT

- [DM90a] Paul Deheuvels and David M. Mason. Bahadur–Kiefer-type processes. *Annals of Probability*, 18(2):669–697, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990852>.

Deheuvels:1990:NFL

- [DM90b] Paul Deheuvels and David M. Mason. Nonstandard functional laws of the iterated logarithm for tail empirical and quantile processes. *Annals of Probability*, 18(4):1693–1722, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990642>.

Deheuvels:1992:FLI

- [DM92] Paul Deheuvels and David M. Mason. Functional laws of the iterated logarithm for the increments of empirical and quantile processes. *Annals of Probability*, 20(3):1248–1287, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989691>.

Deheuvels:1994:FLI

- [DM94] Paul Deheuvels and David M. Mason. Functional laws of the iterated logarithm for local empirical processes indexed by sets. *Annals of Probability*, 22(3):1619–1661, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988617>.

Deheuvels:1995:FNE

- [DM95] Paul Deheuvels and David M. Mason. On the fractal nature of empirical increments. *Annals of Probability*, 23(1):355–387, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988390>.

Dalang:1996:NCB

- [DM96] Robert C. Dalang and T. Mountford. Nondifferentiability of curves on the Brownian sheet. *Annals of Probability*, 24(1):182–195, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644712>.

Davis:1999:MPN

- [DM99] Richard A. Davis and Thomas Mikosch. The maximum of the periodogram of a non-Gaussian sequence. *Annals of Probability*, 27(1):522–536, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677270>.

deMonvel:1999:NED

- [dMK99] Anne Boutet de Monvel and Alexei Khorunzhy. On the norm and eigenvalue distribution of large random matrices. *Annals of Probability*, 27(2):913–944, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677390>.

Dilworth:1993:DVV

- [DMS93] S. J. Dilworth and S. J. Montgomery-Smith. The distribution of vector-valued Rademacher series. *Annals of Probability*, 21(4):2046–2052, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989010>.

- Down:1995:EUE**
- [DMT95] D. Down, S. P. Meyn, and R. L. Tweedie. Exponential and uniform ergodicity of Markov processes. *Annals of Probability*, 23(4):1671–1691, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987798>.
- Donati-Martin:1997:SBF**
- [DMY97] C. Donati-Martin and M. Yor. Some Brownian functionals and their laws. *Annals of Probability*, 25(3):1011–1058, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404505>.
- Durrett:1994:PSR**
- [DN94] R. Durrett and C. Neuhauser. Particle systems and reaction-diffusion equations. *Annals of Probability*, 22(1):289–333, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988861>.
- Donnelly:1991:WCM**
- [Don91] Peter Donnelly. Weak convergence to a Markov chain with an entrance boundary: Ancestral processes in population genetics. *Annals of Probability*, 19(3):1102–1117, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990336>.
- Doney:1996:ILP**
- [Don96] R. A. Doney. Increase of Lévy processes. *Annals of Probability*, 24(2):961–970, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639372>.
- Diebolt:1996:DMS**
- [DP96] Jean Diebolt and Christian Posse. On the density of the maximum of smooth Gaussian processes. *Annals of Probability*, 24(3):1104–1129, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725176>.
- Darling:1997:BSR**
- [DP97] R. W. R. Darling and Etienne Pardoux. Backwards SDE with random terminal time and applications to semilinear elliptic PDE.

Annals of Probability, 25(3):1135–1159, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404508>.

Dawson:1998:LTB

- [DP98] Donald A. Dawson and Edwin A. Perkins. Long-time behavior and coexistence in a mutually catalytic branching model. *Annals of Probability*, 26(3):1088–1138, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855746>.

DeMasi:1994:SPW

- [DPPV94] A. De Masi, A. Pellegrinotti, E. Presutti, and M. E. Vares. Spatial patterns when phases separate in an interacting particle system. *Annals of Probability*, 22(1):334–371, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988862>.

Davis:1991:EMA

- [DR91] Richard A. Davis and Sidney I. Resnick. Extremes of moving averages of random variables with finite endpoint. *Annals of Probability*, 19(1):312–328, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990546>.

Deuschel:1998:OTL

- [DR98] Jean-Dominique Deuschel and Jay Rosen. Occupation time large deviations for critical branching Brownian motion, super-Brownian motion and related processes. *Annals of Probability*, 26(2):602–643, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855645>.

deFMarques:1992:QIP

- [dS92] Mauro S. de F. Marques and Luiz San Martin. Quasi-invariance of product measures under Lie group perturbations: Fisher information and L^2 -differentiability. *Annals of Probability*, 20(3):1420–1435, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989697>.

Durrett:1993:FRT

- [DS93] Richard Durrett and Jeffrey E. Steif. Fixation results for threshold voter systems. *Annals of Probability*, 21(1):232–247, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989403>.

Durrett:1995:IPC

- [DS95] Rick Durrett and Rinaldo Schinazi. Intermediate phase for the contact process on a tree. *Annals of Probability*, 23(2):668–673, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988283>.

Diaconis:1993:CTR

- [DSC93] Persi Diaconis and Laurent Saloff-Coste. Comparison techniques for random walk on finite groups. *Annals of Probability*, 21(4):2131–2156, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989013>.

delTio:1991:CRM

- [dT91] P. Rodriguez del Tio and M. C. Valsero Blanco. A characterization of reversible Markov chains by a rotational representation. *Annals of Probability*, 19(2):605–608, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990443>.

Dudley:1992:FDV

- [Dud92] R. M. Dudley. Frechet differentiability, p -variation and uniform Donsker classes. *Annals of Probability*, 20(4):1968–1982, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989537>.

Duheille:1998:RVH

- [Duh98] F. Duheille. On the range of \mathbf{R}^2 or \mathbf{R}^3 -valued harmonic morphisms. *Annals of Probability*, 26(1):308–315, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855420>.

- Durrett:1993:RDR**
- [Dur93] Rick Durrett. Review: D. Revuz, M. Yor, *Continuous Martingales and Brownian Motion*. *Annals of Probability*, 21(1):588–589, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989417>.
- Dalang:1992:SMP**
- [DW92] Robert C. Dalang and John B. Walsh. The sharp Markov property of Lévy sheets. *Annals of Probability*, 20(2):591–626, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989793>.
- Dupuis:1994:LFS**
- [DW94] Paul Dupuis and Ruth J. Williams. Lyapunov functions for semi-martingale reflecting Brownian motions. *Annals of Probability*, 22(2):680–702, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988725>.
- Dynkin:1991:BPS**
- [Dyn91] E. B. Dynkin. Branching particle systems and superprocesses. *Annals of Probability*, 19(3):1157–1194, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990339>.
- Dynkin:1992:SPN**
- [Dyn92] E. B. Dynkin. Superdiffusions and parabolic nonlinear differential equations. *Annals of Probability*, 20(2):942–962, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989812>.
- Dynkin:1993:SPD**
- [Dyn93] E. B. Dynkin. Superprocesses and partial differential equations. *Annals of Probability*, 21(3):1185–1262, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989116>.
- Dinwoodie:1992:LDE**
- [DZ92] I. H. Dinwoodie and S. L. Zabell. Large deviations for exchangeable random vectors. *Annals of Probability*, 20(3):1147–1166,

July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989683>.

Deuschel:1995:LCD

- [DZ95] Jean-Dominique Deuschel and Ofer Zeitouni. Limiting curves for i.i.d. records. *Annals of Probability*, 23(2):852–878, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988293>.

Eisenberg:1993:LDM

- [EF93] Alexander Eizenberg and Mark Freidlin. Large deviations for Markov processes corresponding to PDE systems. *Annals of Probability*, 21(2):1015–1044, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989280>.

Evans:1996:CFS

- [EF96] Steven N. Evans and Klaus Fleischmann. Cluster formation in a stepping-stone model with continuous, hierarchically structured sites. *Annals of Probability*, 24(4):1926–1952, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903211>.

Ethier:1993:TFF

- [EG93] S. N. Ethier and R. C. Griffiths. The transition function of a Fleming–Viot process. *Annals of Probability*, 21(3):1571–1590, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989131>.

Elton:1992:FPD

- [EH92] J. Elton and T. P. Hill. Fusions of a probability distribution. *Annals of Probability*, 20(1):421–454, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989936>.

Einmahl:1991:ASB

- [Ein91] Uwe Einmahl. On the almost sure behavior of sums of IID random variables in Hilbert space. *Annals of Probability*, 19(3):1227–1263,

July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990342>.

Einmahl:1992:BWE

- [Ein92] John H. J. Einmahl. The A.S. behavior of the weighted empirical process and the LIL for the weighted tail empirical process. *Annals of Probability*, 20(2):681–695, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989800>.

Einmahl:1993:TGL

- [Ein93] Uwe Einmahl. Toward a general law of the iterated logarithm in Banach space. *Annals of Probability*, 21(4):2012–2045, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989009>.

Einmahl:1995:CSP

- [Ein95] Uwe Einmahl. On the cluster set problem for the generalized law of the iterated logarithm in Euclidean space. *Annals of Probability*, 23(2):817–851, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/euclid.aop/1176988292>.

Einmahl:1996:SEP

- [Ein96] John H. J. Einmahl. A short and elementary proof of the main Bahadur–Kiefer theorem. *Annals of Probability*, 24(1):526–531, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644730>.

Eisenbaum:1993:NSC

- [EK93] Nathalie Eisenbaum and Haya Kaspi. A necessary and sufficient condition for the Markov property of the local time process. *Annals of Probability*, 21(3):1591–1598, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989132>.

Ethier:1998:CET

- [EK98] S. N. Ethier and Thomas G. Kurtz. Coupling and ergodic theorems for Fleming–Viot processes. *Annals of Probability*, 26(2):533–561,

April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855643>.

ElKaroui:1997:RSB

- [EKP⁺97] N. El Karoui, C. Kapoudjian, E. Pardoux, S. Peng, and M. C. Quenez. Reflected solutions of backward SDE's, and related obstacle problems for PDE's. *Annals of Probability*, 25(2):702–737, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404416>.

Eloranta:1990:CMP

- [Elo90] Kari Eloranta. α -congruence for Markov processes. *Annals of Probability*, 18(4):1583–1601, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990634>.

Einmahl:1994:UCT

- [EM94] Uwe Einmahl and David M. Mason. A universal Chung-type law of the iterated logarithm. *Annals of Probability*, 22(4):1803–1825, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988484>.

Einmahl:1996:SUR

- [EM96] Uwe Einmahl and David M. Mason. Some universal results on the behavior of increments of partial sums. *Annals of Probability*, 24(3):1388–1407, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725186>.

Enchev:1993:NTW

- [Enc93a] Ognian Enchev. Nonlinear transformations on the Wiener space. *Annals of Probability*, 21(4):2169–2188, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989015>.

Enchev:1993:PNF

- [Enc93b] Ognian Enchev. Pathwise nonlinear filtering on abstract Wiener spaces. *Annals of Probability*, 21(3):1728–1754, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989139>.

- Enchev:1998:WNI**
- [Enc98] Ognian B. Enchev. White noise indexed by loops. *Annals of Probability*, 26(3):985–999, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855741>.
- Evans:1995:ESI**
- [EP95] Steven N. Evans and Edwin A. Perkins. Explicit stochastic integral representations for historical functionals. *Annals of Probability*, 23(4):1772–1815, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987803>.
- Englander:1999:CSP**
- [EP99] János Engländer and Ross G. Pinsky. On the construction and support properties of measure-valued diffusions on $D \subseteq \mathbf{R}^d$ with spatially dependent branching. *Annals of Probability*, 27(2):684–730, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677383>.
- Erhardsson:1999:CPA**
- [Erh99] Torkel Erhardsson. Compound Poisson approximation for Markov chains using Stein’s method. *Annals of Probability*, 27(1):565–596, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677272>.
- Enchev:1993:RTW**
- [ES93] O. Enchev and D. W. Stroock. Rademacher’s theorem for Wiener functionals. *Annals of Probability*, 21(1):25–33, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989392>.
- Evans:1992:PNS**
- [Eva92] Steven N. Evans. Polar and nonpolar sets for a tree indexed process. *Annals of Probability*, 20(2):579–590, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989792>.
- Fang:1999:IPF**
- [Fan99] Shizan Fang. Integration by parts formula and logarithmic Sobolev inequality on the path space over loop groups. *Annals*

of Probability, 27(2):664–683, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677382>.

Farahmand:1990:ANL

- [Far90] Kambiz Farahmand. On the average number of level crossings of a random trigonometric polynomial. *Annals of Probability*, 18(3):1403–1409, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990751>.

Feldman:1996:CMP

- [Fel96] J. Feldman. ϵ -close measures producing nonisomorphic filtrations. *Annals of Probability*, 24(2):912–915, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639369>.

Feng:1994:LDE

- [Fen94] Shui Feng. Large deviations for empirical process of mean-field interacting particle system with unbounded jumps. *Annals of Probability*, 22(4):2122–2151, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988496>.

Fernique:1990:RFA

- [Fer90a] X. Fernique. Régularité de fonctions aléatoires gaussiennes à valeurs vectorielles. (French) [Regularity of random Gaussian functions with vector values]. *Annals of Probability*, 18(4):1739–1745, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990644>.

Ferrari:1990:ESS

- [Fer90b] Pablo A. Ferrari. Ergodicity for spin systems with stirrings. *Annals of Probability*, 18(4):1523–1538, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990629>.

Fernique:1992:RFA

- [Fer92] X. Fernique. Sur la régularité des fonctions aléatoires d’Ornstein–Uhlenbeck à valeurs dans l_p , $p \in [1, \infty[$. (French) [On the regularity of random Ornstein–Uhlenbeck functions with values in l_p , $p \in$

$[1, \infty[$. *Annals of Probability*, 20(3):1441–1449, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989699>.

Ferrari:1994:CFA

- [FF94] P. A. Ferrari and L. R. G. Fontes. Current fluctuations for the asymmetric simple exclusion process. *Annals of Probability*, 22(2):820–832, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988731>.

Fitzsimmons:1992:DHT

- [FG92a] P. J. Fitzsimmons and R. K. Getoor. On the distribution of the Hilbert transform of the local time of a symmetric Lévy process. *Annals of Probability*, 20(3):1484–1497, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989702>.

Fleischmann:1992:LSM

- [FG92b] Klaus Fleischmann and Andreas Greven. Localization and selection in a mean field branching random walk in a random environment. *Annals of Probability*, 20(4):2141–2163, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989543>.

Follmer:1997:EMS

- [FG97] Hans Föllmer and Nina Gantert. Entropy minimization and Schrödinger processes in infinite dimensions. *Annals of Probability*, 25(2):901–926, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404423>.

Ferrari:1994:EWT

- [FGL94] P. A. Ferrari, A. Galves, and C. Landim. Exponential waiting time for a big gap in a one-dimensional zero-range process. *Annals of Probability*, 22(1):284–288, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988860>.

Funaki:1991:HLO

- [FHU91] T. Funaki, K. Handa, and K. Uchiyama. Hydrodynamic limit of one-dimensional exclusion processes with speed change. *Annals of Probability*, 19(1):245–265, January 1991. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990543>.

Finner:1992:GHI

- [Fin92] Helmut Finner. A generalization of Holder's inequality and some probability inequalities. *Annals of Probability*, 20(4):1893–1901, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989534>.

Fisch:1992:COD

- [Fis92a] Robert Fisch. Clustering in the one-dimensional three-color cyclic cellular automaton. *Annals of Probability*, 20(3):1528–1548, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989705>.

Fisher:1992:LIL

- [Fis92b] Evan Fisher. On the law of the iterated logarithm for martingales. *Annals of Probability*, 20(2):675–680, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989799>.

Fitzsimmons:1990:OST

- [Fit90] P. J. Fitzsimmons. On ordered stopping times of a Markov process. *Annals of Probability*, 18(4):1619–1622, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990636>.

Fitzsimmons:1997:ACS

- [Fit97] P. J. Fitzsimmons. Absolute continuity of symmetric diffusions. *Annals of Probability*, 25(1):230–258, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404287>.

Fleming:1992:ASE

- [FJ92] W. H. Fleming and M. R. James. Asymptotic series and exit time probabilities. *Annals of Probability*, 20(3):1369–1384, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989695>.

Fitzsimmons:1992:CDC

- [FK92] P. J. Fitzsimmons and Mamoru Kanda. On Choquet's dichotomy of capacity for Markov processes. *Annals of Probability*, 20(1):342–349, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989930>.

Fannjiang:1997:MAH

- [FK97] Albert Fannjiang and Tomasz Komorowski. A martingale approach to homogenization of unbounded random flows. *Annals of Probability*, 25(4):1872–1894, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481115>.

Fannjiang:1999:IPD

- [FK99] Albert Fannjiang and Tomasz Komorowski. An invariance principle for diffusion in turbulence. *Annals of Probability*, 27(2):751–781, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677385>. See correction [FK02].

Fannjiang:2002:CIP

- [FK02] Albert C. Fannjiang and Tomasz Komorowski. Correction: An invariance principle for diffusion in turbulence. *Annals of Probability*, 30(1):480–482, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1020107777>. See [FK99].

Ferrari:1995:EQS

- [FKMP95] P. A. Ferrari, H. Kesten, S. Martinez, and P. Picco. Existence of quasi-stationary distributions. A renewal dynamical approach. *Annals of Probability*, 23(2):501–521, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988277>.

Ferrari:1991:MST

- [FKS91] P. A. Ferrari, C. Kipnis, and E. Saada. Microscopic structure of travelling waves in the asymmetric simple exclusion process. *Annals of Probability*, 19(1):226–244, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990542>.

- Flandoli:1996:SFN**
- [Fla96] Franco Flandoli. Stochastic flows for nonlinear second-order parabolic SPDE. *Annals of Probability*, 24(2):547–558, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639354>.
- Falk:1993:MCR**
- [FM93] Michael Falk and Frank Marohn. Von Mises conditions revisited. *Annals of Probability*, 21(3):1310–1328, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989120>.
- Fontes:1993:OPS**
- [Fon93] Luiz Renato G. Fontes. An ordered phase with slow decay of correlations in continuum $1/r^2$ Ising models. *Annals of Probability*, 21(3):1394–1412, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989123>.
- Fernandez:1997:GSN**
- [FP97] R. Fernández and C.-E. Pfister. Global specifications and nonquasilocality of projections of Gibbs measures. *Annals of Probability*, 25(3):1284–1315, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404514>.
- Feldman:1993:SRS**
- [FR93] Raisa Epstein Feldman and Svetlozar Rachev. U -statistics of random-size samples and limit theorems for systems of Markovian particles with non-Poisson initial distributions. *Annals of Probability*, 21(4):1927–1945, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989005>.
- Freidlin:1991:CRD**
- [Fre91] Mark Freidlin. Coupled reaction-diffusion equations. *Annals of Probability*, 19(1):29–57, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990535>.

Fleming:1997:APE

- [FS97] Wendell H. Fleming and Shuenn-Jyi Sheu. Asymptotics for the principal eigenvalue and eigenfunction of a nearly first-order operator with large potential. *Annals of Probability*, 25(4):1953–1994, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481117>.

Feldman:1996:DSF

- [FT96] Jacob Feldman and Boris Tsirelson. Decreasing sequences of σ -fields and a measure change for Brownian motion. II. *Annals of Probability*, 24(2):905–911, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639368>.

Fukai:1996:PKT

- [FU96] Yasunari Fukai and Kôhei Uchiyama. Potential kernel for two-dimensional random walk. *Annals of Probability*, 24(4):1979–1992, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903213>.

Freidlin:1992:RDE

- [FW92] Mark I. Freidlin and Alexander D. Wentzell. Reaction-diffusion equations with randomly perturbed boundary conditions. *Annals of Probability*, 20(2):963–986, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989813>.

Freidlin:1993:DPG

- [FW93] Mark I. Freidlin and Alexander D. Wentzell. Diffusion processes on graphs and the averaging principle. *Annals of Probability*, 21(4):2215–2245, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989018>.

Freidlin:1998:RPN

- [FW98] Mark Freidlin and Matthias Weber. Random perturbations of nonlinear oscillators. *Annals of Probability*, 26(3):925–967, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855739>.

Gadidov:1998:SLL

- [Gad98] Anda Gadidov. Strong Law of Large Numbers for multilinear forms. *Annals of Probability*, 26(2):902–923, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855655>.

Gantert:1993:ISL

- [Gan93] Nina Gantert. An inversion of Strassen’s law of the iterated logarithm for small time. *Annals of Probability*, 21(2):1045–1049, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989281>.

Gantert:1998:FER

- [Gan98] Nina Gantert. Functional Erdős–Rényi laws for semiexponential random variables. *Annals of Probability*, 26(3):1356–1369, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855755>.

Greven:1994:LDR

- [GdH94] Andreas Greven and Frank den Hollander. Large deviations for a random walk in random environment. *Annals of Probability*, 22(3):1381–1428, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/euclid.aop/1176988607>.

Gentz:1996:CLT

- [Gen96] Barbara Gentz. A central limit theorem for the overlap in the Hopfield model. *Annals of Probability*, 24(4):1809–1841, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903207>.

Georgii:1993:LDM

- [Geo93] Hans-Otto Georgii. Large deviations and maximum entropy principle for interacting random fields on \mathbf{Z}^d . *Annals of Probability*, 21(4):1845–1875, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/euclid.aop/1176989002>.

- Gravner:1996:FPT**
- [GG96] Janko Gravner and David Griffeath. First passage times for threshold growth dynamics on \mathbf{Z}^2 . *Annals of Probability*, 24(4):1752–1778, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903205>.
- Gine:1999:LIL**
- [GG99] Evarist Giné and Armelle Guillou. Laws of the iterated logarithm for censored data. *Annals of Probability*, 27(4):2042–2067, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874828>.
- Gine:1997:WSS**
- [GGM97] Evarist Giné, Friedrich Götze, and David M. Mason. When is the Student t -statistic asymptotically standard normal? *Annals of Probability*, 25(3):1514–1531, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404523>.
- Gotze:1990:LLT**
- [GH90] F. Gotze and C. Hipp. Local limit theorems for sums of finite range potentials of a Gibbsian random field. *Annals of Probability*, 18(2):810–828, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990859>.
- Gilat:1992:OSR**
- [GH92] David Gilat and T. P. Hill. One-sided refinements of the Strong Law of Large Numbers and the Glivenko–Cantelli theorem. *Annals of Probability*, 20(3):1213–1221, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989688>.
- Goel:1994:ADB**
- [GH94] Prem K. Goel and Peter Hall. On the average difference between concomitants and order statistics. *Annals of Probability*, 22(1):126–144, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988851>.

Groeneboom:1999:IBM

- [GJW99] Piet Groeneboom, Geurt Jongbloed, and Jon A. Wellner. Integrated Brownian motion, conditioned to be positive. *Annals of Probability*, 27(3):1283–1303, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677447>.

Griffin:1991:SEL

- [GK91] Philip Griffin and James Kuelbs. Some extensions of the LIL via self-normalizations. *Annals of Probability*, 19(1):380–395, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990551>.

Grigoryan:1998:RFB

- [GK98] Alexander Grigor'yan and Mark Kelbert. Range of fluctuation of Brownian motion on a complete Riemannian manifold. *Annals of Probability*, 26(1):78–111, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855412>.

Gutmann:1991:EPM

- [GKRS91] Sam Gutmann, J. H. B. Kemperman, J. A. Reeds, and L. A. Shepp. Existence of probability measures with given marginals. *Annals of Probability*, 19(4):1781–1797, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990236>.

Gu:1990:FLI

- [GL90] Ming Gao Gu and Tze Leung Lai. Functional laws of the iterated logarithm for the product-limit estimator of a distribution function under random censorship or truncation. *Annals of Probability*, 18(1):160–189, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990943>.

Glover:1990:RMJ

- [Glo90] Joseph Glover. Review: M. J. Sharpe, *General Theory of Markov Processes*. *Annals of Probability*, 18(4):1823–1827, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990652>.

Glover:1991:SGT

- [Glo91] Joseph Glover. Symmetry groups and translation invariant representations of Markov processes. *Annals of Probability*, 19(2):562–586, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990441>.

Glover:1990:SFM

- [GM90] Joseph Glover and Joanna Mitro. Symmetries and functions of Markov processes. *Annals of Probability*, 18(2):655–668, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990851>.

Griffin:1992:PRW

- [GM92] Philip S. Griffin and Terry R. McConnell. On the position of a random walk at the time of first exit from a sphere. *Annals of Probability*, 20(2):825–854, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989808>.

Griffin:1994:GRF

- [GM94] Philip S. Griffin and Terry R. McConnell. Gambler’s ruin and the first exit position of random walk from large spheres. *Annals of Probability*, 22(3):1429–1472, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988608>.

Griffin:1995:BOM

- [GM95] Philip S. Griffin and Terry R. McConnell. L^p -boundedness of the overshoot in multidimensional renewal theory. *Annals of Probability*, 23(4):2022–2056, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987814>.

Glynn:1996:LBS

- [GM96] Peter W. Glynn and Sean P. Meyn. A Liapounov bound for solutions of the Poisson equation. *Annals of Probability*, 24(2):916–931, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639370>.

Graham:1997:SPA

- [GM97] Carl Graham and Sylvie Méléard. Stochastic particle approximations for generalized Boltzmann models and convergence estimates. *Annals of Probability*, 25(1):115–132, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404281>.

Gine:1999:CLT

- [GMDB99] Evarist Giné, Carlos Matrán, and Eustasio del Barrio. Central Limit Theorems for the Wasserstein distance between the empirical and the true distributions. *Annals of Probability*, 27(2):1009–1071, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677394>. See correction [GMDB03].

Gine:2003:CCLn

- [GMDB03] Evarist Giné, Carlos Matrán, and Eustasio del Barrio. Correction: Central limit theorems for the Wasserstein distance between the empirical and the true distributions. *Annals of Probability*, 31(2):1142–1143, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1048516548>. See [GMDB99].

Gyongy:1999:SBE

- [GN99] István Gyöngy and David Nualart. On the stochastic Burgers' equation in the real line. *Annals of Probability*, 27(2):782–802, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677386>.

Gnedin:1994:SGG

- [Gne94] Alexander V. Gnedin. A solution to the game of googol. *Annals of Probability*, 22(3):1588–1595, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988613>.

Gnedin:1997:RCS

- [Gne97] Alexander V. Gnedin. The representation of composition structures. *Annals of Probability*, 25(3):1437–1450, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404519>.

Goggin:1994:CDC

- [Gog94] Eimear M. Goggin. Convergence in distribution of conditional expectations. *Annals of Probability*, 22(2):1097–1114, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988743>.

Goldman:1998:CDG

- [Gol98] André Goldman. Sur une conjecture de D. G. Kendall concernant la cellule de Crofton du plan et sur sa contrepartie brownienne. (French) [On a conjecture of D. G. Kendall concerning the Crofton cell of the plan and its Brownian counterpart]. *Annals of Probability*, 26(4):1727–1750, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855880>.

Gotze:1991:RCM

- [Got91] F. Gotze. On the rate of convergence in the multivariate CLT. *Annals of Probability*, 19(2):724–739, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990448>.

Gouet:1993:MFC

- [Gou93] Raul Gouet. Martingale functional Central Limit Theorems for a generalized Pólya urn. *Annals of Probability*, 21(3):1624–1639, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989134>.

Grubel:1992:FAS

- [GP92] Rudolf Grubel and Susan M. Pitts. A functional approach to the stationary waiting time and idle period distributions of the GI/G/1 queue. *Annals of Probability*, 20(4):1754–1778, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989528>.

Gramma:1997:MDM

- [Gra97] I. G. Gramma. On moderate deviations for martingales. *Annals of Probability*, 25(1):152–183, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404283>.

Griffeath:1993:FSP

- [Gri93] David Griffeath. Frank Spitzer’s pioneering work on interacting particle systems. *Annals of Probability*, 21(2):608–621, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989258>.

Grimmett:1995:SRC

- [Gri95] Geoffrey Grimmett. The stochastic random-cluster process and the uniqueness of random-cluster measures. *Annals of Probability*, 23(4):1461–1510, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987791>.

Grigorescu:1999:SDB

- [Gri99a] Ilie Grigorescu. Self-diffusion for Brownian motions with local interaction. *Annals of Probability*, 27(3):1208–1267, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677445>.

Grigorescu:1999:UTP

- [Gri99b] Ilie Grigorescu. Uniqueness of the tagged particle process in a system with local interactions. *Annals of Probability*, 27(3):1268–1282, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677446>.

Grimmett:1998:CPS

- [GS98] G. R. Grimmett and A. M. Stacey. Critical probabilities for site and bond percolation models. *Annals of Probability*, 26(4):1788–1812, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855883>.

Giraitis:1998:CLT

- [GT98] Liudas Giraitis and Murad S. Taqqu. Central limit theorems for quadratic forms with time-domain conditions. *Annals of Probability*, 26(1):377–398, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855425>.

Gotze:1999:ADQ

- [GT99] F. Götze and A. N. Tikhomirov. Asymptotic distribution of quadratic forms. *Annals of Probability*, 27(2):1072–1098, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677395>.

Gorostiza:1991:PCC

- [GW91] Luis G. Gorostiza and Anton Wakolbinger. Persistence criteria for a class of critical branching particle systems in continuous time. *Annals of Probability*, 19(1):266–288, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990544>.

Gine:1990:BGE

- [GZ90] Evarist Gine and Joel Zinn. Bootstrapping general empirical measures. *Annals of Probability*, 18(2):851–869, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990862>.

Gine:1991:GCU

- [GZ91] Evarist Gine and Joel Zinn. Gaussian characterization of uniform Donsker classes of functions. *Annals of Probability*, 19(2):758–782, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990450>.

Gine:1994:RCD

- [GZ94] Evarist Gine and Joel Zinn. A remark on convergence in distribution of U -statistics. *Annals of Probability*, 22(1):117–125, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988850>.

Haeusler:1993:NLI

- [Hae93] Erich Haeusler. A nonstandard law of the iterated logarithm for trimmed sums. *Annals of Probability*, 21(2):831–860, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989270>.

Haggstrom:1997:ICD

- [Häg97] Olle Häggström. Infinite clusters in dependent automorphism invariant percolation on trees. *Annals of Probability*, 25(3):1423–1436, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404518>.

Hahn:1994:RML

- [Hah94] Marjorie G. Hahn. Review: Michel Ledoux, Michel Talagrand, *Probability in Banach Spaces: Isoperimetry and Processes*. *Annals of Probability*, 22(2):1115–1120, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988744>.

Hall:1990:APB

- [Hal90a] Peter Hall. Asymptotic properties of the bootstrap for heavy-tailed distributions. *Annals of Probability*, 18(3):1342–1360, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990748>.

Hall:1990:OCR

- [Hal90b] Peter Hall. Optimal convergence rates in signal recovery. *Annals of Probability*, 18(2):887–900, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990865>.

Hall:1991:ILL

- [Hal91] Peter Hall. On iterated logarithm laws for linear arrays and nonparametric regression estimators. *Annals of Probability*, 19(2):740–757, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990449>.

Hammack:1995:SID

- [Ham95] William Hammack. Sharp inequalities for the distribution of a stochastic integral in which the integrator is a bounded submartingale. *Annals of Probability*, 23(1):223–235, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988384>.

Hamana:1997:FRM

- [Ham97a] Yuji Hamana. The fluctuation result for the multiple point range of two-dimensional recurrent random walks. *Annals of Probability*, 25(2):598–639, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404413>.

Hambly:1997:BMR

- [Ham97b] B. M. Hambly. Brownian motion on a random recursive Sierpinski gasket. *Annals of Probability*, 25(3):1059–1102, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404506>.

Hansen:1989:FCL

- [Han89] Jennie C. Hansen. A functional Central Limit Theorem for random mappings. *Annals of Probability*, 17(1):317–332, January 1989. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176991511>. See correction [Han91].

Hansen:1991:CFC

- [Han91] Jennie C. Hansen. Correction: A functional Central Limit Theorem for random mappings. *Annals of Probability*, 19(3):1393–1396, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990350>. See [Han89].

Handjani:1999:CCT

- [Han99] Shirin J. Handjani. The complete convergence theorem for co-existent threshold voter models. *Annals of Probability*, 27(1):226–245, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677260>.

Harris:1993:RHK

- [Har93] T. E. Harris. Review: H. Kunita, *Stochastic Flows and Stochastic Differential Equations*. *Annals of Probability*, 21(1):581–587, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989416>.

Hara:1996:WFA

- [Har96] Keisuke Hara. Wiener functionals associated with joint distributions of exit time and position from small geodesic balls. *Annals of Probability*, 24(2):825–837, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639363>.

Harge:1999:PCC

- [Har99] Gilles Hargé. A particular case of correlation inequality for the Gaussian measure. *Annals of Probability*, 27(4):1939–1951, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874822>.

He:1993:CLP

- [He93] Yuanjiang He. Central limit properties of GZH-semigroups and their applications in probability theory. *Annals of Probability*, 21(1):185–201, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989400>.

Hennion:1997:LTP

- [Hen97] H. Hennion. Limit theorems for products of positive random matrices. *Annals of Probability*, 25(4):1545–1587, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481103>.

Ho:1997:LTf

- [HH97] Hwai-Chung Ho and Tailen Hsing. Limit theorems for functionals of moving averages. *Annals of Probability*, 25(4):1636–1669, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481106>.

Hijab:1990:POC

- [Hij90] Omar Hijab. Partially observed control of Markov processes. III. *Annals of Probability*, 18(3):1099–1125, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990737>.

Hildebrand:1992:NCS

- [Hil92] Adolf Hildebrand. A note on the convergence of sums of independent random variables. *Annals of Probability*, 20(3):1204–1212,

July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989687>.

Hildebrand:1993:RPF

- [Hil93] Martin Hildebrand. Random processes of the form $X_{n+1} = a_n X_n + b_n \pmod{p}$. *Annals of Probability*, 21(2):710–720, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://www.jstor.org/stable/2244672>; <http://projecteuclid.org/euclid.aop/1176989264>.

Hitczenko:1990:BCM

- [Hit90] Paweł Hitczenko. Best constants in martingale version of Rosenthal's inequality. *Annals of Probability*, 18(4):1656–1668, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990639>.

Hitczenko:1994:DSR

- [Hit94] Paweł Hitczenko. On a domination of sums of random variables by sums of conditionally independent ones. *Annals of Probability*, 22(1):453–468, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/euclid.aop/1176988868>.

Holst:1990:PAU

- [HJ90] Lars Holst and Svante Janson. Poisson approximation using the Stein–Chen method and coupling: Number of exceedances of Gaussian random variables. *Annals of Probability*, 18(2):713–723, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990854>.

Hill:1991:MOS

- [HK91] Theodore P. Hill and Ulrich Krengel. Minimax-optimal stop rules and distributions in secretary problems. *Annals of Probability*, 19(1):342–353, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/euclid.aop/1176990548>.

Hahn:1995:ULP

- [HK95] Marjorie G. Hahn and Michael J. Klass. Uniform local probability approximations: Improvements on Berry–Esseen. *Annals*

of Probability, 23(1):446–463, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988394>.

Hahn:1997:APS

- [HK97] Marjorie G. Hahn and Michael J. Klass. Approximation of partial sums of arbitrary i.i.d. random variables and the precision of the usual exponential upper bound. *Annals of Probability*, 25(3):1451–1470, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404520>.

Hahn:1990:AJD

- [HKW90] Marjorie G. Hahn, Jim Kuelbs, and Daniel C. Weiner. The asymptotic joint distribution of self-normalized censored sums and sums of squares. *Annals of Probability*, 18(3):1284–1341, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990747>.

Houdre:1996:SCS

- [HL96] C. Houdré and M. T. Lacey. Spectral criteria, SLLN's and a.s. convergence of series of stationary variables. *Annals of Probability*, 24(2):838–856, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639364>.

Hambly:1998:SAB

- [HL98a] B. M. Hambly and T. J. Lyons. Stochastic area for Brownian motion on the Sierpinski gasket. *Annals of Probability*, 26(1):132–148, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855414>.

Hsing:1998:ERM

- [HL98b] Tailen Hsing and M. R. Leadbetter. On the excursion random measure of stationary processes. *Annals of Probability*, 26(2):710–742, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855648>.

Haggstrom:1995:ASS

- [HM95] Olle Häggström and Ronald Meester. Asymptotic shapes for stationary first passage percolation. *Annals of Probability*, 23(4):

1511–1522, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987792>.

Haggstrom:1998:NNW

- [HM98] Olle Häggström and Elchanan Mossel. Nearest-neighbor walks with low predictability profile and percolation in $2 + \epsilon$ dimensions. *Annals of Probability*, 26(3):1212–1231, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855750>.

Hoffman:1998:UNN

- [Hof98] Christopher Hoffman. Unpredictable nearest neighbor processes. *Annals of Probability*, 26(4):1781–1787, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855882>.

Hoglund:1990:AEP

- [Hog90] Thomas Hoglund. An asymptotic expression for the probability of ruin within finite time. *Annals of Probability*, 18(1):378–389, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990954>.

Hoglund:1991:RPF

- [Hog91] Thomas Hoglund. The ruin problem for finite Markov chains. *Annals of Probability*, 19(3):1298–1310, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990345>.

Horvath:1990:NRP

- [Hor90] Lajos Horváth. A note on the rate of Poisson approximation of empirical processes. *Annals of Probability*, 18(2):724–726, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990855>.

Houdre:1991:LPM

- [Hou91] Christian Houdre. On the linear prediction of multivariate $(2, p)$ -bounded processes. *Annals of Probability*, 19(2):843–867, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990454>.

Houdre:1992:SSP

- [Hou92] Christian Houdre. On the spectral SLLN and pointwise ergodic theorem in L^α . *Annals of Probability*, 20(4):1731–1753, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989527>.

Houdre:1995:ASC

- [Hou95a] Christian Houdre. On the almost sure convergence of series of stationary and related nonstationary variables. *Annals of Probability*, 23(3):1204–1218, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL [http://projecteuclid.org/euclid.aop/1176988180](http://projecteuclid.org/euclid.org/euclid.aop/1176988180).

Houdre:1995:RBL

- [Hou95b] Christian Houdre. Reconstruction of band limited processes from irregular samples. *Annals of Probability*, 23(2):674–696, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988284>.

Harel:1990:WCS

- [HP90] Michel Harel and Madan L. Puri. Weak convergence of serial rank statistics under dependence with applications in time series and Markov processes. *Annals of Probability*, 18(3):1361–1387, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990749>.

Haiman:1993:SIP

- [HP93] George Haiman and Madan L. Puri. A strong invariance principle concerning the J -upper order statistics for stationary Gaussian sequences. *Annals of Probability*, 21(1):86–135, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989395>.

Houdre:1995:CII

- [HPA95] Christian Houdre and Victor Perez-Abreu. Covariance identities and inequalities for functionals on Wiener and Poisson spaces. *Annals of Probability*, 23(1):400–419, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988392>.

Ho:1990:LDN

- [HS90] Hwai-Chung Ho and Tze-Chien Sun. Limiting distributions of nonlinear vector functions of stationary Gaussian processes. *Annals of Probability*, 18(3):1159–1173, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990740>.

Horvath:1996:LDL

- [HS96] Lajos Horváth and Qi-Man Shao. Large deviations and law of the iterated logarithm for partial sums normalized by the largest absolute observation. *Annals of Probability*, 24(3):1368–1387, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725185>.

Hu:1998:LSS

- [HS98] Yueyun Hu and Zhan Shi. The limits of Sinai’s simple random walk in random environment. *Annals of Probability*, 26(4):1477–1521, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855871>.

Hebisch:1993:GEM

- [HSC93] W. Hebisch and L. Saloff-Coste. Gaussian estimates for Markov chains and random walks on groups. *Annals of Probability*, 21(2):673–709, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989263>.

Hsing:1995:NAI

- [Hsi95] Tailen Hsing. A note on the asymptotic independence of the sum and maximum of strongly mixing stationary random variables. *Annals of Probability*, 23(2):938–947, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988296>.

Hsing:1999:ADP

- [Hsi99] Tailen Hsing. On the asymptotic distributions of partial sums of functionals of infinite-variance moving averages. *Annals of Probability*, 27(3):1579–1599, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677460>.

Hsu:1998:BRB

- [Hsu98] Elton P. Hsu. Book review of “*Probabilistic Techniques in Analysis*” by Richard F. Bass. *Annals of Probability*, 26(3):1403–1405, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855758>.

Hu:1991:NRT

- [Hu91] Inchi Hu. Nonlinear renewal theory for conditional random walks. *Annals of Probability*, 19(1):401–422, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990553>.

Hughes:1992:BED

- [Hug92] H. R. Hughes. Brownian exit distributions from normal balls in $S^3 \times H^3$. *Annals of Probability*, 20(2):655–659, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989797>.

Husler:1990:EVH

- [Hus90] J. Husler. Extreme values and high boundary crossings of locally stationary Gaussian processes. *Annals of Probability*, 18 (3):1141–1158, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990739>.

Henze:1992:ASC

- [HV92] N. Henze and B. Voigt. Almost sure convergence of certain slowly changing symmetric one- and multi-sample statistics. *Annals of Probability*, 20(2):1086–1098, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989819>.

Harrison:1990:QMB

- [HW90] J. M. Harrison and R. J. Williams. On the quasireversibility of a multiclass Brownian service station. *Annals of Probability*, 18 (3):1249–1268, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990745>.

Hahn:1992:ABS

- [HW92] Marjorie G. Hahn and Daniel C. Weiner. Asymptotic behavior of self-normalized trimmed sums: Nonnormal limits. *Annals of*

Probability, 20(1):455–482, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989937>.

Inglot:1992:SMD

- [IKL92] Tadeusz Inglot, Wilbert C. M. Kallenberg, and Teresa Ledwina. Strong moderate deviation theorems. *Annals of Probability*, 20(2):987–1003, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989814>.

Inglot:1993:MLD

- [IL93] Tadeusz Inglot and Teresa Ledwina. Moderately large deviations and expansions of large deviations for some functionals of weighted empirical processes. *Annals of Probability*, 21(3):1691–1705, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989137>.

Iscoe:1990:IDF

- [IM90] I. Iscoe and D. McDonald. Induced Dirichlet forms and capacitary inequalities. *Annals of Probability*, 18(3):1195–1221, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990742>.

Iscoe:1994:AETa

- [IM94a] I. Iscoe and D. McDonald. Asymptotics of exit times for Markov jump processes I. *Annals of Probability*, 22(1):372–397, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988863>.

Iscoe:1994:AETb

- [IM94b] I. Iscoe and D. McDonald. Asymptotics of exit times for Markov jump processes. II: Applications to Jackson networks. *Annals of Probability*, 22(4):2168–2182, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988498>.

Imkeller:1993:ECO

- [Imk93] Peter Imkeller. Existence and continuity of occupation densities of stochastic integral processes. *Annals of Probability*, 21

(2):1050–1072, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989282>.

Iscoe:1990:CVO

- [IMM⁺90] I. Iscoe, M. B. Marcus, D. McDonald, M. Talagrand, and J. Zinn. Continuity of l^2 -valued Ornstein–Uhlenbeck processes. *Annals of Probability*, 18(1):68–84, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990938>.

Imkeller:1994:IPW

- [IN94] Peter Imkeller and David Nualart. Integration by parts on Wiener space and the existence of occupation densities. *Annals of Probability*, 22(1):469–493, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988869>.

Ioffe:1991:SAV

- [Iof91] Dmitry Ioffe. On some applicable versions of abstract large deviations theorems. *Annals of Probability*, 19(4):1629–1639, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990226>.

Ioffe:1993:RPC

- [Iof93] D. Ioffe. Recurrent perturbations of certain transient radially symmetric diffusions. *Annals of Probability*, 21(2):1124–1150, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989284>.

Imkeller:1999:SAB

- [IS99] Peter Imkeller and Michael Scheutzow. On the spatial asymptotic behavior of stochastic flows in Euclidean space. *Annals of Probability*, 27(1):109–129, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677255>.

Jacka:1991:OSB

- [Jac91] S. D. Jacka. Optimal stopping and best constants for Doob-like inequalities I: The case $p = 1$. *Annals of Probability*, 19(4):1798–1821, October 1991. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990237>.

Jacka:1993:LTO

- [Jac93] S. D. Jacka. Local times, optimal stopping and semimartingales. *Annals of Probability*, 21(1):329–339, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989407>.

Jain:1990:LDL

- [Jai90] Naresh C. Jain. Large deviation lower bounds for additive functionals of Markov processes. *Annals of Probability*, 18(3):1071–1098, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990736>.

Jakubowski:1993:AIR

- [Jak93] Adam Jakubowski. An asymptotic independent representation in limit theorems for maxima of nonstationary random sequences. *Annals of Probability*, 21(2):819–830, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989269>.

Jakubowski:1996:CVT

- [Jak96] Adam Jakubowski. Convergence in various topologies for stochastic integrals driven by semimartingales. *Annals of Probability*, 24(4):2141–2153, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903222>.

Janssen:1994:SIT

- [Jan94] Arnold Janssen. Sums of independent triangular arrays and extreme order statistics. *Annals of Probability*, 22(4):1766–1793, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988482>.

Janvresse:1998:FOC

- [Jan98] Elise Janvresse. First order correction for the hydrodynamic limit of symmetric simple exclusion processes with speed change in dimension $d \geq 3$. *Annals of Probability*, 26(4):1874–1912, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855886>. See note [Jan02].

Janvresse:2002:NAB

- [Jan02] Elise Janvresse. Note about “*First order correction for the hydrodynamic limit of symmetric simple exclusion processes with speed change in dimension $d \geq 3$* ”. *Annals of Probability*, 30(2):1000–1001, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481015>. See [Jan98].

Jerrum:1992:RGC

- [Jer92] Mark Jerrum. Review: E. G. Coffman, George S. Lueker, *Probabilistic Analysis of Packing and Partitioning Algorithms*. *Annals of Probability*, 20(4):2164–2167, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989544>.

Janvresse:1999:REC

- [JLQY99] E. Janvresse, C. Landim, J. Quastel, and H. T. Yau. Relaxation to equilibrium of conservative dynamics. I: Zero-range processes. *Annals of Probability*, 27(1):325–360, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677265>.

Jacod:1998:AED

- [JP98] Jean Jacod and Philip Protter. Asymptotic error distributions for the Euler method for stochastic differential equations. *Annals of Probability*, 26(1):267–307, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855419>.

Jurek:1992:OEP

- [Jur92] Zbigniew J. Jurek. Operator exponents of probability measures and Lie semigroups. *Annals of Probability*, 20(2):1053–1062, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989817>.

Jing:1999:ENB

- [JW99] Bing-Yi Jing and Qiying Wang. An exponential nonuniform Berry–Esseen bound for self-normalized sums. *Annals of Probability*, 27(4):2068–2088, October 1999. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874829>.

Kallenberg:1991:ICM

- [Kal91] Olav Kallenberg. On an independence criterion for multiple Wiener integrals. *Annals of Probability*, 19(2):483–485, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990436>.

Kalpazidou:1994:RRT

- [Kal94] S. Kalpazidou. Rotational representations of transition matrix functions. *Annals of Probability*, 22(2):703–712, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988726>.

Kalpazidou:1995:RDS

- [Kal95] S. Kalpazidou. On the rotational dimension of stochastic matrices. *Annals of Probability*, 23(2):966–975, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988298>.

Kallenberg:1996:EUF

- [Kal96] Olav Kallenberg. On the existence of universal functional solutions to classical SDE's. *Annals of Probability*, 24(1):196–205, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644713>.

Kallenberg:1999:BTS

- [Kal99a] Olav Kallenberg. Ballot theorems and sojourn laws for stationary processes. *Annals of Probability*, 27(4):2011–2019, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874825>.

Kallenberg:1999:PMD

- [Kal99b] Olav Kallenberg. Palm measure duality and conditioning in regenerative sets. *Annals of Probability*, 27(2):945–969, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677391>.

Katzenberger:1991:SSD

- [Kat91] G. S. Katzenberger. Solutions of a stochastic differential equation forced onto a manifold by a large drift. *Annals of Probability*, 19(4):1587–1628, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990225>.

Konig:1997:CLT

- [KdHvdH97] W. König, F. den Hollander, and R. van der Hofstad. Central limit theorem for the Edwards model. *Annals of Probability*, 25(2):573–597, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404412>.

Keener:1992:LTR

- [Kee92] Robert W. Keener. Limit theorems for random walks conditioned to stay positive. *Annals of Probability*, 20(2):801–824, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989807>.

Kendall:1995:RPM

- [Ken95] Wilfrid S. Kendall. The radial part of a Γ -martingale and a non-implosion theorem. *Annals of Probability*, 23(2):479–500, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988276>.

Kersting:1996:HCD

- [Ker96] G. Kersting. Harmonic coordinates for diffusions in the plane. *Annals of Probability*, 24(3):1239–1268, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725180>.

Kesten:1993:FSW

- [Kes93] Harry Kesten. Frank Spitzer’s work on random walk and Brownian motion. *Annals of Probability*, 21(2):593–607, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989257>.

Kesten:1997:UFC

- [Kes97] Harry Kesten. A universal form of the Chung-type law of the iterated logarithm. *Annals of Probability*, 25(4):1588–1620, Oc-

tober 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481104>.

Kouritzin:1994:LIL

- [KH94] M. A. Kouritzin and A. J. Heunis. A law of the iterated logarithm for stochastic processes defined by differential equations with a small parameter. *Annals of Probability*, 22(2):659–679, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988724>.

Khoshnevisan:1992:MIF

- [Kho92] Davar Khoshnevisan. Moment inequalities for functionals of the Brownian convex Hull. *Annals of Probability*, 20(2):627–630, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989794>.

Khoshnevisan:1993:ECC

- [Kho93] Davar Khoshnevisan. An embedding of compensated compound Poisson processes with applications to local times. *Annals of Probability*, 21(1):340–361, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989408>.

Khoshnevisan:1994:ERC

- [Kho94] Davar Khoshnevisan. Exact rates of convergence to Brownian local time. *Annals of Probability*, 22(3):1295–1330, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988604>.

Khoshnevisan:1995:DBB

- [Kho95] Davar Khoshnevisan. On the distribution of bubbles of the Brownian sheet. *Annals of Probability*, 23(2):786–805, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988290>.

Kifer:1990:DTV

- [Kif90] Yuri Kifer. A discrete-time version of the Wentzell–Friedlin theory. *Annals of Probability*, 18(4):1676–1692, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990641>.

Kennedy:1991:ABR

- [KK91] Douglas P. Kennedy and Robert P. Kertz. The asymptotic behavior of the reward sequence in the optimal stopping of i.i.d. random variables. *Annals of Probability*, 19(1):329–341, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990547>.

Khalfin:1994:SCT

- [KK94] L. A. Khalfin and L. B. Klebanov. A solution of the computer tomography paradox and estimating the distances between the densities of measures with the same marginals. *Annals of Probability*, 22(4):2235–2241, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988502>.

Kersting:1995:SCN

- [KK95] G. Kersting and F. C. Klebaner. Sharp conditions for nonexplosions and explosions in Markov jump processes. *Annals of Probability*, 23(1):268–272, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988386>.

Kesten:1992:NCM

- [KL92] Harry Kesten and Gregory F. Lawler. A necessary condition for making money from fair games. *Annals of Probability*, 20(2):855–882, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989809>.

Klass:1990:ULB

- [Kla90] Michael J. Klass. Uniform lower bounds for randomly stopped Banach space valued random sums. *Annals of Probability*, 18(2):790–809, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990858>.

Klein:1994:ECP

- [Kle94] Abel Klein. Extinction of contact and percolation processes in a random environment. *Annals of Probability*, 22(3):1227–1251, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988601>.

Klenke:1996:DCR

- [Kle96] Achim Klenke. Different clustering regimes in systems of hierarchically interacting diffusions. *Annals of Probability*, 24(2):660–697, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639358>.

Klenke:1997:MSA

- [Kle97] Achim Klenke. Multiple scale analysis of clusters in spatial branching models. *Annals of Probability*, 25(4):1670–1711, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481107>.

Klenke:1998:CIM

- [Kle98] Achim Klenke. Clustering and invariant measures for spatial branching models with infinite variance. *Annals of Probability*, 26(3):1057–1087, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL [http://projecteuclid.org/euclid.aop/1022855745](http://projecteuclid.org/euclid.org/euclid.aop/1022855745).

Khoshnevisan:1996:PET

- [KLS96] Davar Khoshnevisan, Thomas M. Lewis, and Zhan Shi. On a problem of Erdős and Taylor. *Annals of Probability*, 24(2):761–787, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639361>.

Kuelbs:1994:LIR

- [KLT94] James Kuelbs, Wenbo V. Li, and Michel Talagrand. Lim inf results for Gaussian samples and Chung’s functional LIL. *Annals of Probability*, 22(4):1879–1903, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988488>.

Kesten:1992:RTS

- [KM92] Harry Kesten and R. A. Maller. Ratios of trimmed sums and order statistics. *Annals of Probability*, 20(4):1805–1842, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989530>.

Kesten:1994:ILI

- [KM94a] Harry Kesten and R. A. Maller. Infinite limits and infinite limit points of random walks and trimmed sums. *Annals of Probability*, 22(3):1473–1513, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988609>.

Knight:1994:CST

- [KM94b] Frank B. Knight and Bernard Maisonneuve. A characterization of stopping times. *Annals of Probability*, 22(3):1600–1606, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988615>.

Klass:1997:OMB

- [KN97] Michael J. Klass and Krzysztof Nowicki. Order of magnitude bounds for expectations of Δ_2 -functions of nonnegative random bilinear forms and generalized U -statistics. *Annals of Probability*, 25(3):1471–1501, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404521>.

Komorowski:1996:DAA

- [Kom96] Tomasz Komorowski. Diffusion approximation for the advection of particles in a strongly turbulent random environment. *Annals of Probability*, 24(1):346–376, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644720>.

Konig:1996:CLT

- [Kön96] Wolfgang König. A central limit theorem for a one-dimensional polymer measure. *Annals of Probability*, 24(2):1012–1035, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639376>.

Kurtz:1991:WLT

- [KP91] Thomas G. Kurtz and Philip Protter. Weak limit theorems for stochastic integrals and stochastic differential equations. *Annals of Probability*, 19(3):1035–1070, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990334>.

Kinoshita:1991:CSR

- [KR91] K. Kinoshita and Sidney I. Resnick. Convergence of scaled random samples in \mathbf{R}^d . *Annals of Probability*, 19(4):1640–1663, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990227>.

Kristiansen:1994:PSC

- [Kri94] Gundorph K. Kristiansen. A proof of Steutel’s conjecture. *Annals of Probability*, 22(1):442–452, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988867>.

Krone:1993:LTS

- [Kro93] Stephen M. Krone. Local times for superdiffusions. *Annals of Probability*, 21(3):1599–1623, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989133>.

Krylov:1997:SS

- [Kry97] N. V. Krylov. On SPDE’s and superdiffusions. *Annals of Probability*, 25(4):1789–1809, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481111>.

Kwapien:1991:HMM

- [KS91] Stanislaw Kwapien and Jerzy Szulga. Hypercontraction methods in moment inequalities for series of independent random variables in normed spaces. *Annals of Probability*, 19(1):369–379, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990550>.

Klein:1996:QDV

- [KS96] Irene Klein and Walter Schachermayer. A quantitative and a dual version of the Halmos–Savage theorem with applications to mathematical finance. *Annals of Probability*, 24(2):867–881, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639366>.

Khoshnevisan:1999:BSC

- [KS99] Davar Khoshnevisan and Zhan Shi. Brownian sheet and capacity. *Annals of Probability*, 27(3):1135–1159, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677442>.

Kurtz:1991:RTC

- [Kur91] Thomas G. Kurtz. Random time changes and convergence in distribution under the Meyer–Zheng conditions. *Annals of Probability*, 19(3):1010–1034, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990333>.

Kokic:1990:EES

- [KW90] P. N. Kokic and N. C. Weber. An Edgeworth expansion for U -statistics based on samples from finite populations. *Annals of Probability*, 18(1):390–404, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990955>.

Kalikow:1992:ECS

- [KW92] Steven Kalikow and Benjamin Weiss. Explicit codes for some infinite entropy Bernoulli shifts. *Annals of Probability*, 20(1):397–402, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989933>.

Kallianpur:1996:LDC

- [KX96] Gopinath Kallianpur and Jie Xiong. Large deviations for a class of stochastic partial differential equations. *Annals of Probability*, 24(1):320–345, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644719>.

Kesten:1990:PLF

- [KZ90] Harry Kesten and Yu Zhang. The probability of a large finite cluster in supercritical Bernoulli percolation. *Annals of Probability*, 18(2):537–555, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990844>.

Klass:1994:ASM

- [KZ94] Michael J. Klass and Cun-Hui Zhang. On the almost sure minimal growth rate of partial sum maxima. *Annals of Probability*, 22(4):1857–1878, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988487>.

Lacey:1990:LDM

- [Lac90] Michael Lacey. Large deviations for the maximum local time of stable Lévy processes. *Annals of Probability*, 18(4):1669–1675, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990640>.

Lachal:1997:LAC

- [Lac97] Aimé Lachal. Local asymptotic classes for the successive primitives of Brownian motion. *Annals of Probability*, 25(4):1712–1734, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481108>.

Lahiri:1993:RAE

- [Lah93] Soumendra Nath Lahiri. Refinements in asymptotic expansions for sums of weakly dependent random vectors. *Annals of Probability*, 21(2):791–799, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989267>.

Lalley:1992:BME

- [Lal92] Steven P. Lalley. Brownian motion and the equilibrium measure on the Julia set of a rational mapping. *Annals of Probability*, 20(4):1932–1967, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989536>.

Lalley:1993:FRR

- [Lal93] Steven P. Lalley. Finite range random walk on free groups and homogeneous trees. *Annals of Probability*, 21(4):2087–2130, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989012>.

Lalley:1996:CSR

- [Lal96] Steven P. Lalley. Cycle structure of riffle shuffles. *Annals of Probability*, 24(1):49–73, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644707>.

Lalley:1999:GPI

- [Lal99] Steven P. Lalley. Growth profile and invariant measures for the weakly supercritical contact process on a homogeneous tree. *Annals of Probability*, 27(1):206–225, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677259>. See correction [Lal02].

Lalley:2002:CGP

- [Lal02] Steven P. Lalley. Correction: Growth profile and invariant measures for the weakly supercritical contact process on a homogeneous tree. *Annals of Probability*, 30(4):2108–2112, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039548383>. See [Lal99].

Landim:1991:HEA

- [Lan91] C. Landim. Hydrodynamical equation for attractive particle systems on \mathbf{Z}^d . *Annals of Probability*, 19(4):1537–1558, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990222>.

Landim:1992:OTL

- [Lan92] C. Landim. Occupation time large deviations for the symmetric simple exclusion process. *Annals of Probability*, 20(1):206–231, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989925>.

Landim:1993:CLE

- [Lan93] C. Landim. Conservation of local equilibrium for attractive particle systems on Z^d . *Annals of Probability*, 21(4):1782–1808, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989000>.

Landim:1996:HLS

- [Lan96] C. Landim. Hydrodynamical limit for space inhomogeneous one-dimensional totally asymmetric zero-range processes. *Annals of Probability*, 24(2):599–638, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639356>.

Latala:1997:EMS

- [Lat97] Rafał Latala. Estimation of moments of sums of independent real random variables. *Annals of Probability*, 25(3):1502–1513, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404522>.

Lawler:1995:SFI

- [Law95] Gregory F. Lawler. Subdiffusive fluctuations for internal diffusion limited aggregation. *Annals of Probability*, 23(1):71–86, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988377>.

Lawler:1992:IDL

- [LBG92] Gregory F. Lawler, Maury Bramson, and David Griffeath. Internal diffusion limited aggregation. *Annals of Probability*, 20(4):2117–2140, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989542>.

Lai:1997:MRS

- [LdlP97] Tze Leung Lai and Victor H. de la Peña. Moments of randomly stopped U -statistics. *Annals of Probability*, 25(4):2055–2081, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481120>.

LeGall:1991:BET

- [Le 91] Jean-François Le Gall. Brownian excursions, trees and measure-valued branching processes. *Annals of Probability*, 19(4):1399–1439, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990218>.

- Ledrappier:1995:CLT**
- [Led95] François Ledrappier. Central Limit Theorem in negative curvature. *Annals of Probability*, 23(3):1219–1233, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988181>.
- Lee:1990:CLT**
- [Lee90] Tzong-Yow Lee. Conditioned limit theorems of stopped critical branching Bessel processes. *Annals of Probability*, 18(1):272–289, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990949>.
- Lee:1991:CLD**
- [Lee91] Tzong-Yow Lee. Conditional limit distributions of critical branching Brownian motions. *Annals of Probability*, 19(1):289–311, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990545>.
- Lee:1992:SLD**
- [Lee92] Tzong-Yow Lee. Some large-deviation theorems for branching diffusions. *Annals of Probability*, 20(3):1288–1309, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989692>.
- Lee:1993:SLT**
- [Lee93] Tzong-Yow Lee. Some limit theorems for super-Brownian motion and semilinear differential equations. *Annals of Probability*, 21(2):979–995, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989278>.
- Lee:1995:LDI**
- [Lee95] Tzong-Yow Lee. Large deviations for independent random walks on the line. *Annals of Probability*, 23(3):1315–1331, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988186>.
- Leuridan:1995:CNM**
- [Leu95] Christophe Leuridan. Contrôle de la norme H^p d'une martingale par des maximums de temps locaux. (French) [Control of

the H^p norm of a martingale by maxima of local times]. *Annals of Probability*, 23(3):1289–1299, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988184>.

Leuridan:1997:PFP

- [Leu97] Christophe Leuridan. Le point d'un fermé le plus visité par le mouvement brownien. (French) [The closed point most visited by Brownian motion]. *Annals of Probability*, 25(2):953–996, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404426>.

Liao:1992:SGM

- [Lia92] Ming Liao. Symmetry groups of Markov processes. *Annals of Probability*, 20(2):563–578, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989791>.

Liao:1997:LES

- [Lia97] Ming Liao. Liapounov exponents of stochastic flows. *Annals of Probability*, 25(3):1241–1256, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404512>.

Lifshits:1997:LTP

- [Lif97] M. A. Lifshits. On the lower tail probabilities of some random series. *Annals of Probability*, 25(1):424–442, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404294>.

Liggett:1991:RCA

- [Lig91] Thomas M. Liggett. L_2 rates of convergence for attractive reversible nearest particle systems: The critical case. *Annals of Probability*, 19(3):935–959, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990330>.

Liggett:1992:SOD

- [Lig92] Thomas M. Liggett. The survival of one-dimensional contact processes in random environments. *Annals of Probability*, 20(2):696–723, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989801>.

Liggett:1994:CTV

- [Lig94] Thomas M. Liggett. Coexistence in threshold voter models. *Annals of Probability*, 22(2):764–802, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988729>. See correction [Lig99].

Liggett:1995:IUB

- [Lig95] Thomas M. Liggett. Improved upper bounds for the contact process critical value. *Annals of Probability*, 23(2):697–723, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988285>.

Liggett:1996:MTP

- [Lig96] Thomas M. Liggett. Multiple transition points for the contact process on the binary tree. *Annals of Probability*, 24(4):1675–1710, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903202>.

Liggett:1997:SMI

- [Lig97] Thomas M. Liggett. Stochastic models of interacting systems. *Annals of Probability*, 25(1):1–29, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404276>.

Liggett:1999:CBT

- [Lig99] Thomas M. Liggett. Correction: “*Coexistence in threshold voter models*” [Ann. Probab. 22 (1994), no. 2, 764–802; MR 95m:60164]. *Annals of Probability*, 27(4):2120–2121, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874831>. See [Lig94].

Linde:1991:GML

- [Lin91a] Werner Linde. Gaussian measure of large balls in l_p . *Annals of Probability*, 19(3):1264–1279, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990343>.

Lindvall:1991:WD

- [Lin91b] Torgny Lindvall. W. Doeblin, 1915–1940. *Annals of Probability*, 19(3):929–934, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990329>.

Liu:1995:STP

- [Liu95] Xijian Liu. Symmetric two-particle exclusion-eating processes. *Annals of Probability*, 23(3):1439–1455, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988191>.

LeGall:1998:BPLb

- [LL98a] Jean-François Le Gall and Yves Le Jan. Branching processes in Lévy processes: Laplace functionals of snakes and superprocesses. *Annals of Probability*, 26(4):1407–1432, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855868>.

LeGall:1998:BPLa

- [LL98b] Jean-François Le Gall and Yves Le Jan. Branching processes in Lévy processes: the exploration process. *Annals of Probability*, 26(1):213–252, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855417>.

Li:1999:AME

- [LL99] Wenbo V. Li and Werner Linde. Approximation, metric entropy and small ball estimates for Gaussian measures. *Annals of Probability*, 27(3):1556–1578, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677459>.

Licea:1996:GTD

- [LN96] Cristina Licea and Charles M. Newman. Geodesics in two-dimensional first-passage percolation. *Annals of Probability*, 24(1):399–410, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644722>.

Leon:1998:SEE

- [LN98] Jorge A. León and David Nualart. Stochastic evolution equations with random generators. *Annals of Probability*, 26(1):149–186,

January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855415>.

Li:1998:CSV

- [LO98] Shoumei Li and Yukio Ogura. Convergence of set valued sub- and supermartingales in the Kuratowski–Mosco sense. *Annals of Probability*, 26(3):1384–1402, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855757>.

Latala:1999:GMD

- [LO99] Rafał Latała and Krzysztof Oleszkiewicz. Gaussian measures of dilatations of convex symmetric sets. *Annals of Probability*, 27(4):1922–1938, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874821>.

Lotov:1996:SBC

- [Lot96] V. I. Lotov. On some boundary crossing problems for Gaussian random walks. *Annals of Probability*, 24(4):2154–2171, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903223>.

Landim:1996:SPD

- [LOY96] C. Landim, S. Olla, and H. T. Yau. Some properties of the diffusion coefficient for asymmetric simple exclusion processes. *Annals of Probability*, 24(4):1779–1808, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903206>.

Lyons:1992:RWR

- [LP92] Russell Lyons and Robin Pemantle. Random walk in a random environment and first-passage percolation on trees. *Annals of Probability*, 20(1):125–136, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989920>. See correction [LP03].

LeGall:1995:HMS

- [LP95] Jean-François Le Gall and Edwin A. Perkins. The Hausdorff measure of the support of two-dimensional super-Brownian motion.

Annals of Probability, 23(4):1719–1747, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987800>.

Lyons:2003:CRW

- [LP03] Russell Lyons and Robin Pemantle. Correction: Random walk in a random environment and first-passage percolation on trees. *Annals of Probability*, 31(1):528–529, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1046294319>. See [LP92].

Lyons:1995:CPL

- [LPP95] Russell Lyons, Robin Pemantle, and Yuval Peres. Conceptual proofs of $L \log L$ criteria for mean behavior of branching processes. *Annals of Probability*, 23(3):1125–1138, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988176>.

Lyons:1996:RWL

- [LPP96] Russell Lyons, Robin Pemantle, and Yuval Peres. Random walks on the lamplighter group. *Annals of Probability*, 24(4):1993–2006, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903214>.

LeGall:1991:RSR

- [LR91] Jean-François Le Gall and Jay Rosen. The range of stable random walks. *Annals of Probability*, 19(2):650–705, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990446>.

Lee:1995:LDT

- [LR95] Tzong-Yow Lee and Bruno Remillard. Large deviations for the three-dimensional super-Brownian motion. *Annals of Probability*, 23(4):1755–1771, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987802>.

Lee:1990:ASR

- [LRS90] Mei-Ling Ting Lee, Svetlozar T. Rachev, and Gennady Samorodnitsky. Association of stable random variables. *Annals of Probability*, 18(4):1759–1764, October 1990. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990646>.

Li:1992:LIL

- [LRW92] Deli Li, M. Bhaskara Rao, and Xiangchen Wang. The law of the iterated logarithm for independent random variables with multidimensional indices. *Annals of Probability*, 20(2):660–674, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989798>.

Lalley:1992:LT

- [LS92] S. Lalley and T. Sellke. Limit theorems for the frontier of a one-dimensional branching diffusion. *Annals of Probability*, 20(3):1310–1340, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989693>.

Lloyd:1997:QOC

- [LS97] Peter Lloyd and Aidan Sudbury. Quantum operators in classical probability theory. IV. quasi-duality and thinnings of interacting particle systems. *Annals of Probability*, 25(1):96–114, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404280>.

Lalley:1998:LSW

- [LS98] Steven P. Lalley and Tom Sellke. Limit set of a weakly supercritical contact process on a homogeneous tree. *Annals of Probability*, 26(2):644–657, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855646>.

Lyons:1999:IPC

- [LS99a] Russell Lyons and Oded Schramm. Indistinguishability of percolation clusters. *Annals of Probability*, 27(4):1809–1836, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874816>.

Lyons:1999:LSI

- [LS99b] Terry Lyons and Lucretiu Stoica. The limits of stochastic integrals of differential forms. *Annals of Probability*, 27(1):1–49, Jan-

uary 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677253>.

Liggett:1997:DPM

- [LSS97] T. M. Liggett, R. H. Schonmann, and A. M. Stacey. Domination by product measures. *Annals of Probability*, 25(1):71–95, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404279>.

Landim:1996:SGZ

- [LSV96] C. Landim, S. Sethuraman, and S. Varadhan. Spectral gap for zero-range dynamics. *Annals of Probability*, 24(4):1871–1902, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903209>.

Ledoux:1990:SAI

- [LT90] M. Ledoux and M. Talagrand. Some applications of isoperimetric methods to strong limit theorems for sums of independent random variables. *Annals of Probability*, 18(2):754–789, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990857>.

Lee:1998:WPL

- [LT98] Tzong-Yow Lee and Fred Torcaso. Wave propagation in a lattice KPP equation in random media. *Annals of Probability*, 26(3):1179–1197, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855748>.

Lu:1994:EFO

- [Lu94] Shenglin Lu. Equilibrium fluctuations of a one-dimensional non-gradient Ginzburg–Landau model. *Annals of Probability*, 22(3):1252–1272, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988602>.

Lefevre:1995:PAF

- [LU95a] Claude Lefevre and Sergey Utev. Poisson approximation for the final state of a generalized epidemic process. *Annals of Probability*, 23(3):1139–1162, July 1995. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988177>.

Lu:1995:HSL

- [Lu95b] Shenglin Lu. Hydrodynamic scaling limits with deterministic initial configurations. *Annals of Probability*, 23(4):1831–1852, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987805>.

Lai:1994:AED

- [LW94] Tze Leung Lai and Julia Qizhi Wang. Asymptotic expansions for the distributions of stopped random walks and first passage times. *Annals of Probability*, 22(4):1957–1992, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988491>.

Lawler:1999:IEP

- [LW99] Gregory F. Lawler and Wendelin Werner. Intersection exponents for planar Brownian motion. *Annals of Probability*, 27(4):1601–1642, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874810>.

Lee:1998:LSI

- [LY98] Tzong-Yow Lee and Horng-Tzer Yau. Logarithmic Sobolev inequality for some models of random walks. *Annals of Probability*, 26(4):1855–1873, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855885>.

Lyons:1990:RWP

- [Lyo90] Russell Lyons. Random walks and percolation on trees. *Annals of Probability*, 18(3):931–958, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990730>.

Lyons:1992:RWC

- [Lyo92] Russell Lyons. Random walks, capacity and percolation on trees. *Annals of Probability*, 20(4):2043–2088, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989540>.

Lyons:1994:DDP

- [LZ94] T. J. Lyons and T. S. Zhang. Decomposition of Dirichlet processes and its application. *Annals of Probability*, 22(1):494–524, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988870>.

Liao:1995:RPB

- [LZ95] M. Liao and W. A. Zheng. Radial part of Brownian motion on a Riemannian manifold. *Annals of Probability*, 23(1):173–177, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988382>.

Lyons:1999:CEM

- [LZ99] Terry Lyons and Ofer Zeitouni. Conditional exponential moments for iterated Wiener integrals. *Annals of Probability*, 27(4):1738–1749, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/euclid.aop/1022874813>.

Major:1990:NAU

- [Maj90] Peter Major. A note on the approximation of the uniform empirical process. *Annals of Probability*, 18(1):129–139, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990941>.

Major:1994:ADW

- [Maj94] Peter Major. Asymptotic distributions for weighted U -statistics. *Annals of Probability*, 22(3):1514–1535, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988610>.

Major:1999:LBE

- [Maj99] Péter Major. The limit behavior of elementary symmetric polynomials of i.i.d. random variables when their order tends to infinity. *Annals of Probability*, 27(4):1980–2010, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874824>.

Marton:1996:BDI

- [Mar96] K. Marton. Bounding \bar{d} -distance by informational divergence: a method to prove measure concentration. *Annals of Probability*, 24(2):857–866, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639365>.

Marsalle:1999:SPF

- [Mar99] Laurence Marsalle. Slow points and fast points of local times. *Annals of Probability*, 27(1):150–165, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677257>.

Massart:1990:TCD

- [Mas90] P. Massart. The tight constant in the Dvoretzky–Kiefer–Wolfowitz inequality. *Annals of Probability*, 18(3):1269–1283, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990746>.

Mason:1994:UOS

- [Mas94] David M. Mason. A universal one-sided law of the iterated logarithm. *Annals of Probability*, 22(4):1826–1837, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988485>.

Matthews:1991:GRL

- [Mat91] Peter Matthews. Generating a random linear extension of a partial order. *Annals of Probability*, 19(3):1367–1392, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990349>.

Meerschaert:1990:MRV

- [Mee90] Mark M. Meerschaert. Moments of random vectors which belong to some domain of normal attraction. *Annals of Probability*, 18(2):870–876, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990863>.

Meerschaert:1991:SDG

- [Mee91] Mark M. Meerschaert. Spectral decomposition for generalized domains of attraction. *Annals of Probability*, 19(2):875–892,

April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990456>.

Melfi:1992:NMR

- [Mel92] Vincent F. Melfi. Nonlinear Markov renewal theory with statistical applications. *Annals of Probability*, 20(2):753–771, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989804>.

Mikami:1990:AAI

- [Mik90] Toshio Mikami. Asymptotic analysis of invariant density of randomly perturbed dynamical systems. *Annals of Probability*, 18(2):524–536, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990843>.

Mikami:1991:LDT

- [Mik91] Toshio Mikami. Large deviations theorems for empirical measures in Freidlin–Wentzell exit problems. *Annals of Probability*, 19(1):58–82, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990536>.

Merzbach:1990:MPP

- [MN90] Ely Merzbach and David Nualart. Markov properties for point processes on the plane. *Annals of Probability*, 18(1):342–358, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990952>.

Millet:1992:LDC

- [MNS92] A. Millet, D. Nualart, and M. Sanz. Large deviations for a class of anticipating stochastic differential equations. *Annals of Probability*, 20(4):1902–1931, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989535>.

Mogulskii:1993:LDP

- [Mog93] A. A. Mogulskii. Large deviations for processes with independent increments. *Annals of Probability*, 21(1):202–215, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989401>.

Mountford:1992:CVU

- [Mou92] T. S. Mountford. The critical value for the uniform nearest particle process. *Annals of Probability*, 20(4):2031–2042, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989539>.

Mountford:1991:RLP

- [MP91] T. S. Mountford and S. C. Port. The range of a Lévy process. *Annals of Probability*, 19(1):221–225, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990541>.

Mountford:1996:SGR

- [MP96] T. S. Mountford and S. C. Port. Small gaps in the range of stable processes. *Annals of Probability*, 24(1):438–452, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644725>.

Maitra:1991:BMV

- [MPS91] A. Maitra, R. Purves, and W. Sudderth. A Borel measurable version of König’s lemma for random paths. *Annals of Probability*, 19(1):423–451, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990554>.

Marcus:1992:VLT

- [MR92a] Michael B. Marcus and Jay Rosen. p -variation of the local times of symmetric stable processes and of Gaussian processes with stationary increments. *Annals of Probability*, 20(4):1685–1713, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989525>.

Marcus:1992:SPP

- [MR92b] Michael B. Marcus and Jay Rosen. Sample path properties of the local times of strongly symmetric Markov processes via Gaussian processes. *Annals of Probability*, 20(4):1603–1684, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989524>.

Marcus:1994:LIL

- [MR94] Michael B. Marcus and Jay Rosen. Laws of the iterated logarithm for the local times of symmetric Lévy processes and recurrent random walks. *Annals of Probability*, 22(2):626–658, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988723>.

Marcus:1996:GCS

- [MR96a] Michael B. Marcus and Jay Rosen. Gaussian chaos and sample path properties of additive functionals of symmetric Markov processes. *Annals of Probability*, 24(3):1130–1177, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725177>.

Marcus:1996:RFS

- [MR96b] Michael B. Marcus and Jay Rosen. Random Fourier series and continuous additive functionals of Lévy processes on the torus. *Annals of Probability*, 24(3):1178–1218, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725178>.

Marcus:1999:AFS

- [MR99] Michael B. Marcus and Jay Rosen. Additive functionals of several Lévy processes and intersection local times. *Annals of Probability*, 27(4):1643–1678, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874811>.

Mason:1992:NSC

- [MS92] David M. Mason and Galen R. Shorack. Necessary and sufficient conditions for asymptotic normality of L -statistics. *Annals of Probability*, 20(4):1779–1804, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989529>.

Maitra:1993:BSG

- [MS93] A. Maitra and W. Sudderth. Borel stochastic games with lim sup payoff. *Annals of Probability*, 21(2):861–885, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989271>.

Marton:1994:ECE

- [MS94] Katalin Marton and Paul C. Shields. Entropy and the consistent estimation of joint distributions. *Annals of Probability*, 22(2):960–977, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988736>. See correction [MS96].

Monat:1995:FSD

- [MS95] Pascale Monat and Christophe Stricker. Follmer–Schweizer decomposition and mean-variance hedging for general claims. *Annals of Probability*, 23(2):605–628, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988281>.

Marton:1996:CBC

- [MS96] Katalin Marton and Paul C. Shields. Correction: “*Entropy and the consistent estimation of joint distributions*”. *Annals of Probability*, 24(1):541–545, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644732>. See [MS94].

Mohammed:1997:LEL

- [MS97] Salah-Eldin A. Mohammed and Michael K. R. Scheutzow. Lyapunov exponents of linear stochastic functional-differential equations. II. examples and case studies. *Annals of Probability*, 25(3):1210–1240, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404511>.

Mohammed:1998:SES

- [MS98a] Salah-Eldin A. Mohammed and Michael K. R. Scheutzow. Spatial estimates for stochastic flows in Euclidean space. *Annals of Probability*, 26(1):56–77, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855411>.

Mountford:1998:FAC

- [MS98b] Thomas Mountford and Ted Sweet. Finite approximations to the critical reversible nearest particle system. *Annals of Probability*, 26(4):1751–1780, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855881>.

Mohammed:1999:SMT

- [MS99] Salah-Eldin A. Mohammed and Michael K. R. Scheutzow. The stable manifold theorem for stochastic differential equations. *Annals of Probability*, 27(2):615–652, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677380>.

Madras:1994:CBC

- [MSS94] Neal Madras, Rinaldo Schinazi, and Roberto H. Schonmann. On the critical behavior of the contact process in deterministic inhomogeneous environments. *Annals of Probability*, 22(3):1140–1159, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988598>.

Millet:1999:SWE

- [MSS99] Annie Millet and Marta Sanz-Solé. A stochastic wave equation in two space dimension: Smoothness of the law. *Annals of Probability*, 27(2):803–844, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677387>.

Mandelbaum:1990:OSB

- [MSV90] Avi Mandelbaum, Larry A. Shepp, and Robert J. Vanderbei. Optimal switching between a pair of Brownian motions. *Annals of Probability*, 18(3):1010–1033, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990734>.

Mueller:1993:CIM

- [Mue93] Carl Mueller. Coupling and invariant measures for the heat equation with noise. *Annals of Probability*, 21(4):2189–2199, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989016>.

Mueller:1996:SIC

- [Mue96] Carl Mueller. Singular initial conditions for the heat equation with a noise term. *Annals of Probability*, 24(1):377–398, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644721>.

Mueller:1997:LTE

- [Mue97] Carl Mueller. Long time existence for the wave equation with a noise term. *Annals of Probability*, 25(1):133–151, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404282>.

Mukherjea:1994:TPD

- [Muk94] Arunava Mukherjea. Tightness of products of i.i.d. random matrices. II. *Annals of Probability*, 22(4):2223–2234, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988501>.

Mauldin:1991:SOP

- [MvW91] R. Daniel Mauldin and H. v. Weizsäcker. Some orthogonality preserving kernels which are not completely orthogonal. *Annals of Probability*, 19(1):396–400, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990552>.

Mayer-Wolf:1990:CRF

- [MW90] Eduardo Mayer-Wolf. The Cramér–Rao functional and limiting laws. *Annals of Probability*, 18(2):840–850, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990861>.

Mayer-Wolf:1993:PSG

- [MWZ93] Eddy Mayer-Wolf and Ofer Zeitouni. The probability of small Gaussian ellipsoids and associated conditional moments. *Annals of Probability*, 21(1):14–24, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989391>.

Mykland:1993:AEM

- [Myk93] Per Aslak Mykland. Asymptotic expansions for martingales. *Annals of Probability*, 21(2):800–818, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989268>.

Mytnik:1996:SRE

- [Myt96] Leonid Mytnik. Superprocesses in random environments. *Annals of Probability*, 24(4):1953–1978, October 1996. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903212>.

Mytnik:1998:WUH

- [Myt98] Leonid Mytnik. Weak uniqueness for the heat equation with noise. *Annals of Probability*, 26(3):968–984, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855740>.

Nair:1990:RSC

- [Nai90] M. Gopalan Nair. Random space change for multiparameter point processes. *Annals of Probability*, 18(3):1222–1231, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990743>.

Ney:1998:LDL

- [NdA98] Peter Ney and A. de Acosta. Large deviation lower bounds for arbitrary additive functionals of a Markov chain. *Annals of Probability*, 26(4):1660–1682, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855877>.

Neuhauser:1990:ODS

- [Neu90] Claudia Neuhauser. One dimensional stochastic Ising models with small migration. *Annals of Probability*, 18(4):1539–1546, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990630>.

Noble:1992:EBS

- [Nob92] Chris Noble. Equilibrium behavior of the sexual reproduction process with rapid diffusion. *Annals of Probability*, 20(2):724–745, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989802>.

Nolan:1988:PPI

- [Nol88] John P. Nolan. Path properties of index- β stable fields. *Annals of Probability*, 16(4):1596–1607, October 1988. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176991586>. See correction [Nol92].

- Nolan:1992:CPP**
- [Nol92] John P. Nolan. Correction: Path properties of index- β stable fields. *Annals of Probability*, 20(3):1601–1602, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989709>. See [Nol88].
- Norris:1998:OUP**
- [Nor98] J. R. Norris. Ornstein–Uhlenbeck processes indexed by the circle. *Annals of Probability*, 26(2):465–478, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855640>.
- Nualart:1991:BVP**
- [NP91] D. Nualart and E. Pardoux. Boundary value problems for stochastic differential equations. *Annals of Probability*, 19(3):1118–1144, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990337>.
- Newman:1995:CDS**
- [NP95a] Charles M. Newman and Marcelo S. T. Piza. Correction: Divergence of shape fluctuations in two dimensions. *Annals of Probability*, 23(4):2057, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987815>. See [NP95b].
- Newman:1995:DSF**
- [NP95b] Charles M. Newman and Marcelo S. T. Piza. Divergence of shape fluctuations in two dimensions. *Annals of Probability*, 23(3):977–1005, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988171>. See correction [NP95a].
- Norvaisa:1994:SPS**
- [NS94] Rimas Norvaisa and Gennady Samorodnitsky. Stable processes with sample paths in Orlicz spaces. *Annals of Probability*, 22(4):1904–1929, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988489>.

Nualart:1992:RSP

- [Nua92] David Nualart. Randomized stopping points and optimal stopping on the plane. *Annals of Probability*, 20(2):883–900, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989810>.

Nummelin:1998:RBC

- [Num98] Esa Nummelin. Review of “*Topics in the Constructive Theory of Countable Markov Chains*” by G. Fayolle, V. A. Malyshev and M. V. Menshikov. *Annals of Probability*, 26(1):425–427, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855428>.

Newman:1996:PSO

- [NV96] Charles M. Newman and Sergio B. Volchan. Persistent survival of one-dimensional contact processes in random environments. *Annals of Probability*, 24(1):411–421, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644723>.

Newman:1997:PCP

- [NW97] Charles M. Newman and C. Chris Wu. Percolation and contact processes with low-dimensional inhomogeneity. *Annals of Probability*, 25(4):1832–1845, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481113>.

Nguyen:1993:TCO

- [NY93] Bao Gia Nguyen and Wei-Shih Yang. Triangle condition for oriented percolation in high dimensions. *Annals of Probability*, 21(4):1809–1844, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989001>.

OBrien:1999:ULV

- [O'B99] George L. O'Brien. Unusually large values for spectrally positive stable and related processes. *Annals of Probability*, 27(2):990–1008, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677393>.

OConnell:1995:RTL

- [O'C95] Neil O'Connell. Review: Torgny Lindvall, *Lectures on the Coupling Method*. *Annals of Probability*, 23(3):1456–1460, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988192>.

Ocone:1990:TBM

- [Oco90] Daniel L. Ocone. Two books on the Malliavin calculus. *Annals of Probability*, 18(1):431–437, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990957>.

Oelschlager:1990:LTA

- [Oel90] Karl Oelschlager. Limit theorems for age-structured populations. *Annals of Probability*, 18(1):290–318, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990950>.

ONeil:1993:ADW

- [OR93] Kevin A. O'Neil and Richard A. Redner. Asymptotic distributions of weighted U -statistics of degree 2. *Annals of Probability*, 21(2):1159–1169, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989286>.

Orey:1991:MCS

- [Ore91] Steven Orey. Markov chains with stochastically stationary transition probabilities. *Annals of Probability*, 19(3):907–928, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990328>.

Overbeck:1995:AAF

- [ORS95] Ludger Overbeck, Michael Rockner, and Byron Schmuland. An analytic approach to Fleming–Viot processes with interactive selection. *Annals of Probability*, 23(1):1–36, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988374>.

Ornstein:1990:UAS

- [OS90] Donald S. Ornstein and Paul C. Shields. Universal almost sure data compression. *Annals of Probability*, 18(2):441–452,

April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990840>.

Okazaki:1994:DSR

- [OS94] Yoshiaki Okazaki and Hiroshi Sato. Distinguishing a sequence of random variables from a random translate of itself. *Annals of Probability*, 22(2):1092–1096, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988742>.

Osada:1999:GMR

- [OS99] Hiroyuki Osada and Herbert Spohn. Gibbs measures relative to Brownian motion. *Annals of Probability*, 27(3):1183–1207, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677444>.

Overbeck:1996:NS

- [Ove96] L. Overbeck. Nonlinear superprocesses. *Annals of Probability*, 24(2):743–760, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639360>.

Ornstein:1990:HSR

- [OW90] Donald S. Ornstein and Benjamin Weiss. How sampling reveals a process. *Annals of Probability*, 18(3):905–930, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990729>.

Peligrad:1998:BBE

- [Pel98] Magda Peligrad. On the blockwise bootstrap for empirical processes for stationary sequences. *Annals of Probability*, 26(2):877–901, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855654>.

Pemantle:1990:NUP

- [Pem90] Robin Pemantle. Nonconvergence to unstable points in urn models and stochastic approximations. *Annals of Probability*, 18(2):698–712, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990853>.

Pemantle:1991:CST

- [Pem91] Robin Pemantle. Choosing a spanning tree for the integer lattice uniformly. *Annals of Probability*, 19(4):1559–1574, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990223>.

Pemantle:1992:AIM

- [Pem92a] Robin Pemantle. Automorphism invariant measures on trees. *Annals of Probability*, 20(3):1549–1566, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989706>.

Pemantle:1992:CPT

- [Pem92b] Robin Pemantle. The contact process on trees. *Annals of Probability*, 20(4):2089–2116, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989541>.

Penrose:1992:SMS

- [Pen92] Mathew D. Penrose. Semi-min-stable processes. *Annals of Probability*, 20(3):1450–1463, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989700>.

Penrose:1996:RMS

- [Pen96] Mathew D. Penrose. The random minimal spanning tree in high dimensions. *Annals of Probability*, 24(4):1903–1925, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903210>.

Penrose:1999:SLL

- [Pen99] Mathew D. Penrose. A Strong Law for the longest edge of the minimal spanning tree. *Annals of Probability*, 27(1):246–260, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677261>.

Perkins:1990:PSM

- [Per90] Edwin Perkins. Polar sets and multiple points for super-Brownian motion. *Annals of Probability*, 18(2):453–491, April 1990. CODEN

APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990841>.

Peskir:1998:OSM

- [Pes98] Goran Peskir. Optimal stopping of the maximum process: the maximality principle. *Annals of Probability*, 26(4):1614–1640, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855875>.

Papamarcou:1991:UCE

- [PF91] Adrian Papamarcou and Terrence L. Fine. Unstable collectives and envelopes of probability measures. *Annals of Probability*, 19(2):893–906, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990457>.

Piau:1998:TCL

- [Pia98] Didier Piau. Théorème central limite fonctionnel pour une marche au hasard en environnement aléatoire. (French) [Functional central limit theorem for a random walk in a stochastic environment]. *Annals of Probability*, 26(3):1016–1040, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855743>.

Pinsky:1987:RTB

- [Pin87] Ross G. Pinsky. Recurrence, transience and bounded harmonic functions for diffusions in the plane. *Annals of Probability*, 15(3):954–984, July 1987. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176992075>. See correction [Pin90b].

Pinsky:1990:ABS

- [Pin90a] Ross G. Pinsky. The asymptotic behavior of the solution of the exterior Dirichlet problem for Brownian motion perturbed by a small parameter drift. *Annals of Probability*, 18(4):1602–1618, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990635>.

Pinsky:1990:CRT

- [Pin90b] Ross G. Pinsky. Correction: Recurrence, transience and bounded harmonic functions for diffusions in the plane. *Annals of*

Probability, 18(1):438–440, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990958>. See [Pin87].

Pinsky:1993:NAM

- [Pin93] Ross G. Pinsky. A new approach to the Martin boundary via diffusions conditioned to hit a compact set. *Annals of Probability*, 21(1):453–481, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989411>.

Pinelis:1994:OBD

- [Pin94] Iosif Pinelis. Optimum bounds for the distributions of martingales in Banach spaces. *Annals of Probability*, 22(4):1679–1706, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988477>. See correction [Pin99].

Pinsky:1995:LTG

- [Pin95] Ross G. Pinsky. On the large time growth rate of the support of supercritical super-Brownian motion. *Annals of Probability*, 23(4):1748–1754, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987801>.

Pinsky:1996:TRL

- [Pin96] Ross G. Pinsky. Transience, recurrence and local extinction properties of the support for supercritical finite measure-valued diffusions. *Annals of Probability*, 24(1):237–267, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644715>.

Pinelis:1999:CBB

- [Pin99] Iosif Pinelis. Correction: “Optimum bounds for the distributions of martingales in Banach spaces” [Ann. Probab. 22 (1994), no. 4, 1679–1706; MR 96b:60010]. *Annals of Probability*, 27(4):2119, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874833>. See [Pin94].

Pittel:1993:SRP

- [Pit93] Boris Pittel. The “Stable Roommates” problem with random preferences. *Annals of Probability*, 21(3):1441–1477, July 1993. CO-

DEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989126>.

Piterbarg:1998:ECI

- [Pit98] Vladimir V. Piterbarg. Expansions and contractions of isotropic stochastic flows of homeomorphisms. *Annals of Probability*, 26(2):479–499, April 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855641>.

Pitman:1999:CMC

- [Pit99a] Jim Pitman. Coalescents with multiple collisions. *Annals of Probability*, 27(4):1870–1902, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874819>.

Pitman:1999:SSL

- [Pit99b] Jim Pitman. The SDE solved by local times of a Brownian excursion or bridge derived from the height profile of a random tree or forest. *Annals of Probability*, 27(1):261–283, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677262>.

Pollett:1992:RXQ

- [Pol92] P. K. Pollett. Review: Xiang-Qun Yang, *The Construction Theory of Denumerable Markov Processes*. *Annals of Probability*, 20(1):549–552, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989941>.

Port:1990:AEE

- [Por90] Sidney C. Port. Asymptotic expansions for the expected volume of a stable sausage. *Annals of Probability*, 18(2):492–523, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990842>.

Porod:1996:CPR

- [Por96] Ursula Porod. The cut-off phenomenon for random reflections. *Annals of Probability*, 24(1):74–96, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644708>.

Povel:1997:CLD

- [Pov97] Tobias Povel. Critical large deviations of one-dimensional annealed Brownian motion in a Poissonian potential. *Annals of Probability*, 25(4):1735–1773, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481109>.

Pardoux:1990:SVE

- [PP90] Etienne Pardoux and Philip Protter. Stochastic Volterra equations with anticipating coefficients. *Annals of Probability*, 18(4):1635–1655, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990638>.

Pinsky:1993:TRC

- [PP93] Mark Pinsky and Ross G. Pinsky. Transience/recurrence and Central Limit Theorem behavior for diffusions in random temporal environments. *Annals of Probability*, 21(1):433–452, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989410>.

Pemantle:1994:DBT

- [PP94] Robin Pemantle and Yuval Peres. Domination between trees and application to an explosion problem. *Annals of Probability*, 22(1):180–194, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988855>.

Pemantle:1995:CRW

- [PP95a] Robin Pemantle and Yuval Peres. Critical random walk in random environment on trees. *Annals of Probability*, 23(1):105–140, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988379>.

Pemantle:1995:GWT

- [PP95b] Robin Pemantle and Yuval Peres. Galton–Watson trees with the same mean have the same polar sets. *Annals of Probability*, 23(3):1102–1124, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988175>.

Pisztor:1999:LDP

- [PP99] Agoston Pisztora and Tobias Povel. Large deviation principle for random walk in a quenched random environment in the low speed regime. *Annals of Probability*, 27(3):1389–1413, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677453>.

Peddada:1991:PCM

- [PR91] Shyamal Das Peddada and Donald St. P. Richards. Proof of a conjecture of M. L. Eaton on the characteristic function of the Wishart distribution. *Annals of Probability*, 19(2):868–874, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990455>.

Peddada:1992:APP

- [PR92] Shyamal D. Peddada and Donald St. P. Richards. Acknowledgment of priority: Proof of a conjecture of M. L. Eaton on the characteristic function of the Wishart distribution. *Annals of Probability*, 20(2):1107, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989822>.

Pradeilles:1998:WPR

- [Pra98] Frédéric Pradeilles. Wavefront propagation for reaction-diffusion systems and backward SDEs. *Annals of Probability*, 26(4):1575–1613, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855874>.

Pritchard:1996:CSR

- [Pri96] Geoffrey Pritchard. On the convergence of scaled random samples. *Annals of Probability*, 24(3):1490–1506, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725190>.

Pruitt:1990:RER

- [Pru90] William E. Pruitt. The rate of escape of random walk. *Annals of Probability*, 18(4):1417–1461, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990626>.

Pemantle:1999:RPT

- [PS99] Robin Pemantle and Jeffrey E. Steif. Robust phase transitions for Heisenberg and other models on general trees. *Annals of Probability*, 27(2):876–912, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677389>.

Pruitt:1996:PCI

- [PT96] William E. Pruitt and S. James Taylor. Packing and covering indices for a general Lévy process. *Annals of Probability*, 24(2):971–986, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639373>.

Protter:1997:ESL

- [PT97] Philip Protter and Denis Talay. The Euler scheme for Lévy driven stochastic differential equations. *Annals of Probability*, 25(1):393–423, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404293>.

Peligrad:1997:CLT

- [PU97] Magda Peligrad and Sergey Utev. Central limit theorem for linear processes. *Annals of Probability*, 25(1):443–456, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404295>.

Pemantle:1999:VRR

- [PV99] Robin Pemantle and Stanislav Volkov. Vertex-reinforced random walk on \mathbb{Z} has finite range. *Annals of Probability*, 27(3):1368–1388, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677452>.

Praestgaard:1993:EWB

- [PW93] Jens Praestgaard and Jon A. Wellner. Exchangeably weighted bootstraps of the general empirical process. *Annals of Probability*, 21(4):2053–2086, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989011>.

- Picardello:1994:FMB**
- [PW94] Massimo A. Picardello and Wolfgang Woess. The full Martin boundary of the bi-tree. *Annals of Probability*, 22(4):2203–2222, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988500>.
- Perera:1998:COM**
- [PW98] Gonzalo Perera and Mario Wschebor. Crossings and occupation measures for a class of semimartingales. *Annals of Probability*, 26(1):253–266, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855418>.
- Pittel:1990:RTT**
- [PWM90] B. Pittel, W. A. Woyczyński, and J. A. Mann. Random tree-type partitions as a model for acyclic polymerization: Holtsmark (3/2-stable) distribution of the supercritical gel. *Annals of Probability*, 18(1):319–341, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990951>. See correction [PWM92].
- Pittel:1992:CRT**
- [PWM92] B. Pittel, W. A. Woyczyński, and J. A. Mann. Correction: Random tree-type partitions as a model for acyclic polymerization: Holtsmark (3/2-stable) distribution of the supercritical gel. *Annals of Probability*, 20(2):1105–1106, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989821>. See [PWM90].
- Pitman:1997:TPP**
- [PY97] Jim Pitman and Marc Yor. The two-parameter Poisson–Dirichlet distribution derived from a stable subordinator. *Annals of Probability*, 25(2):855–900, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404422>.
- Pitman:1998:RBS**
- [PY98] Jim Pitman and Marc Yor. Random Brownian scaling identities and splicing of Bessel processes. *Annals of Probability*, 26(4):1683–1702, October 1998. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855878>.

Peszat:1995:SFP

- [PZ95] Szymon Peszat and Jerzy Zabczyk. Strong Feller property and irreducibility for diffusions on Hilbert spaces. *Annals of Probability*, 23(1):157–172, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988381>.

Qian:1996:CPF

- [Qia96] Zhongmin Qian. On conservation of probability and the Feller property. *Annals of Probability*, 24(1):280–292, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644717>.

Qian:1998:VPS

- [Qia98] Jinghua Qian. The p -variation of partial sum processes and the empirical process. *Annals of Probability*, 26(3):1370–1383, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855756>.

Quastel:1995:LDH

- [Qua95] Jeremy Quastel. Large deviations from a hydrodynamic scaling limit for a nongradient system. *Annals of Probability*, 23(2):724–742, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988286>.

Rajput:1993:SCI

- [Raj93] Balram S. Rajput. Supports of certain infinitely divisible probability measures on locally convex spaces. *Annals of Probability*, 21(2):886–897, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989272>. See correction [Raj94].

Rajput:1994:CSC

- [Raj94] Balram S. Rajput. Correction: Supports of certain infinitely divisible probability measures on locally convex spaces. *Annals of Probability*, 22(1):525, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988871>. See [Raj93].

- Resnick:1996:SOR**
- [RdH96] Sidney Resnick and Laurens de Haan. Second-order regular variation and rates of convergence in extreme-value theory. *Annals of Probability*, 24(1):97–124, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644709>.
- Reinert:1995:WLL**
- [Rei95] Gesine Reinert. A weak Law of Large Numbers for empirical measures via Stein’s method. *Annals of Probability*, 23(1):334–354, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988389>.
- Remillard:1994:CLI**
- [Rem94] Bruno Remillard. On Chung’s law of the iterated logarithm for some stochastic integrals. *Annals of Probability*, 22(4):1794–1802, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988483>.
- Renz:1996:NEC**
- [Ren96] Joachim Renz. A note on exact convergence rates in some martingale central limit theorems. *Annals of Probability*, 24(3):1616–1637, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725195>.
- Revesz:1990:ELD**
- [Rev90] P. Revesz. Estimates of the largest disc covered by a random walk. *Annals of Probability*, 18(4):1784–1789, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990648>.
- Revesz:1993:CRW**
- [Rev93] P. Revesz. Clusters of a random walk on the plane. *Annals of Probability*, 21(1):318–328, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989406>.
- Rezakhanlou:1998:LDK**
- [Rez98] Fraydoun Rezakhanlou. Large deviations from a kinetic limit. *Annals of Probability*, 26(3):1259–1340, July 1998. CODEN AP-

BYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855753>.

Robinson:1990:APS

- [RHHQ90] J. Robinson, T. Hoglund, L. Holst, and M. P. Quine. On approximating probabilities for small and large deviations in \mathbf{R}^d . *Annals of Probability*, 18(2):727–753, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990856>.

Rio:1993:SASa

- [Rio93a] Emmanuel Rio. Strong approximation for set-indexed partial sum processes via KMT constructions I. *Annals of Probability*, 21(2):759–790, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989266>.

Rio:1993:SASb

- [Rio93b] Emmanuel Rio. Strong approximation for set-indexed partial-sum processes, via KMT constructions II. *Annals of Probability*, 21(3):1706–1727, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989138>.

Rio:1995:FLI

- [Rio95a] Emmanuel Rio. The functional law of the iterated logarithm for stationary strongly mixing sequences. *Annals of Probability*, 23(3):1188–1203, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988179>.

Rio:1995:MID

- [Rio95b] Emmanuel Rio. A maximal inequality and dependent Marcinkiewicz–Zygmund Strong Laws. *Annals of Probability*, 23(2):918–937, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988295>.

Roberts:1991:AAB

- [Rob91] G. O. Roberts. Asymptotic approximations for Brownian motion boundary hitting times. *Annals of Probability*, 19(4):1689–1731,

October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990230>.

Rockner:1992:PMB

- [Roc92] Michael Rockner. On the parabolic Martin boundary of the Ornstein–Uhlenbeck operator on Wiener space. *Annals of Probability*, 20(2):1063–1085, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989818>.

Rocha:1993:ISP

- [Roc93] Amy L. Rocha. The infinite secretary problem with recall. *Annals of Probability*, 21(2):898–916, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989273>.

Roichman:1996:RRW

- [Roi96] Yuval Roichman. On random random walks. *Annals of Probability*, 24(2):1001–1011, April 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1039639375>.

Rosen:1990:RWI

- [Ros90a] Jay Rosen. Random walks and intersection local time. *Annals of Probability*, 18(3):959–977, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990731>.

Rosinski:1990:SRI

- [Ros90b] Jan Rosinski. On series representations of infinitely divisible random vectors. *Annals of Probability*, 18(1):405–430, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990956>.

Rosen:1992:ASS

- [Ros92a] Jay Rosen. The asymptotics of stable sausages in the plane. *Annals of Probability*, 20(1):29–60, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989917>.

Rosen:1992:RLT

- [Ros92b] Jay Rosen. Renormalization and limit theorems for self-intersections of superprocesses. *Annals of Probability*, 20(3):1341–1368, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989694>.

Rosenthal:1994:RRC

- [Ros94] Jeffrey S. Rosenthal. Random rotations: Characters and random walks on $\text{SO}(N)$. *Annals of Probability*, 22(1):398–423, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988864>.

Rosinski:1995:SSS

- [Ros95a] Jan Rosinski. On the structure of stationary stable processes. *Annals of Probability*, 23(3):1163–1187, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988178>.

Rosinski:1995:RSE

- [Ros95b] Jan Rosinski. Remarks on strong exponential integrability of vector-valued random series and triangular arrays. *Annals of Probability*, 23(1):464–473, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988395>.

Roy:1990:RSW

- [Roy90] Rahul Roy. The Russo–Seymour–Welsh theorem and the equality of critical densities and the “dual” critical densities for continuum percolation on \mathbf{R}^2 . *Annals of Probability*, 18(4):1563–1575, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990632>.

Rachev:1991:AID

- [RR91] S. T. Rachev and L. Rüschendorf. Approximate independence of distributions on spheres and their stability properties. *Annals of Probability*, 19(3):1311–1337, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990346>.

Rosinski:1993:DSF

- [RS93] Jan Rosinski and Gennady Samorodnitsky. Distributions of subadditive functionals of sample paths of infinitely divisible processes. *Annals of Probability*, 21(2):996–1014, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989279>.

Rosinski:1996:SCI

- [RS96] Jan Rosiński and Gennady Samorodnitsky. Symmetrization and concentration inequalities for multilinear forms with applications to zero-one laws for Lévy chaos. *Annals of Probability*, 24(1): 422–437, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644724>.

Rheinlander:1997:PSS

- [RS97] Thorsten Rheinländer and Martin Schweizer. On L^2 -projections on a space of stochastic integrals. *Annals of Probability*, 25(4): 1810–1831, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481112>.

Rogers:1991:LTS

- [RW91] L. C. G. Rogers and J. B. Walsh. Local time and stochastic area integrals. *Annals of Probability*, 19(2):457–482, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990435>.

Rota:1997:SIC

- [RW97] Gian-Carlo Rota and Timothy C. Wallstrom. Stochastic integrals: a combinatorial approach. *Annals of Probability*, 25(3):1257–1283, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404513>.

Rosen:1991:TFR

- [RY91] Jay Rosen and Marc Yor. Tanaka formulae and renormalization for triple intersections of Brownian motion in the plane. *Annals of Probability*, 19(1):142–159, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990538>.

SanMartin:1993:ODS

- [San93] Jaime San Martin. One-dimensional Stratonovich differential equations. *Annals of Probability*, 21(1):509–553, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989414>.

Sato:1993:CUD

- [Sat93] Ken-Iti Sato. Convolution of unimodal distributions can produce any number of modes. *Annals of Probability*, 21(3):1543–1549, July 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989129>.

Samuel-Cahn:1992:DPI

- [SC92] Ester Samuel-Cahn. A difference prophet inequality for bounded i.i.d. variables, with cost for observations. *Annals of Probability*, 20(3):1222–1228, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL [http://projecteuclid.org/euclid.aop/1176989689](http://projecteuclid.org/euclid.org/euclid.aop/1176989689).

Schurger:1991:ASE

- [Sch91] Klaus Schurger. Almost subadditive extensions of Kingman’s ergodic theorem. *Annals of Probability*, 19(4):1575–1586, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990224>.

Schinazi:1992:BFE

- [Sch92a] Rinaldo Schinazi. Brownian fluctuations of the edge for critical reversible nearest-particle systems. *Annals of Probability*, 20(1):194–205, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL [http://projecteuclid.org/euclid.aop/1176989924](http://projecteuclid.org/euclid.org/euclid.aop/1176989924).

Schonmann:1992:BSC

- [Sch92b] Roberto H. Schonmann. On the behavior of some cellular automata related to bootstrap percolation. *Annals of Probability*, 20(1):174–193, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL [http://projecteuclid.org/euclid.aop/1176989923](http://projecteuclid.org/euclid.org/euclid.aop/1176989923).

- Schneemeier:1993:WCG**
- [Sch93a] Wilhelm Schneemeier. Weak convergence and Glivenko–Cantelli results for weighted empirical U -processes. *Annals of Probability*, 21(2):1170–1184, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989287>.
- Schroeder:1993:PCL**
- [Sch93b] Carolyn Schroeder. I -projection and conditional limit theorems for discrete parameter Markov processes. *Annals of Probability*, 21(2):721–758, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989265>.
- Schweizer:1994:ARV**
- [Sch94] Martin Schweizer. Approximating random variables by stochastic integrals. *Annals of Probability*, 22(3):1536–1575, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988611>.
- Schweizer:1996:APV**
- [Sch96] Martin Schweizer. Approximation pricing and the variance-optimal martingale measure. *Annals of Probability*, 24(1):206–236, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644714>.
- Schied:1997:GAF**
- [Sch97] Alexander Schied. Geometric aspects of Fleming–Viot and Dawson–Watanabe processes. *Annals of Probability*, 25(3):1160–1179, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.org/1024404509>.
- Sepanski:1993:ASB**
- [Sep93] Steven J. Sepanski. Almost sure bootstrap of the mean under random normalization. *Annals of Probability*, 21(2):917–925, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989274>.

Seppalainen:1994:LDM

- [Sep94] Timo Seppäläinen. Large deviations for Markov chains with random transitions. *Annals of Probability*, 22(2):713–748, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988727>.

Seppalainen:1998:ETI

- [Sep98a] Timo Seppäläinen. Entropy for translation-invariant random-cluster measures. *Annals of Probability*, 26(3):1139–1178, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855747>.

Seppalainen:1998:ELS

- [Sep98b] Timo Seppäläinen. Exact limiting shape for a simplified model of first-passage percolation on the plane. *Annals of Probability*, 26(3):1232–1250, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855751>.

Seppalainen:1999:EHT

- [Sep99] Timo Seppäläinen. Existence of hydrodynamics for the totally asymmetric simple K -exclusion process. *Annals of Probability*, 27(1):361–415, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677266>.

Shao:1995:MIP

- [Sha95] Qi-Man Shao. Maximal inequalities for partial sums of ρ -mixing sequences. *Annals of Probability*, 23(2):948–965, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988297>.

Shao:1997:SNL

- [Sha97] Qi-Man Shao. Self-normalized large deviations. *Annals of Probability*, 25(1):285–328, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404289>.

Shafer:1998:RBM

- [Sha98] Glenn Shafer. Review of “*Creating Modern Probability: Its Mathematics, Physics, and Philosophy in Historical Perspective*. Cam-

bridge Studies in Probability, Induction, and Decision Theory" by Jan Von Plato. *Annals of Probability*, 26(1):416–424, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855427>.

Shepp:1991:API

- [She91a] L. Shepp. Acknowledgment of priority: On the integral of the absolute value of the pinned Wiener process. *Annals of Probability*, 19(3):1397, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990351>.

Sheu:1991:SET

- [She91b] Shuenn-Jyi Sheu. Some estimates of the transition density of a nondegenerate diffusion Markov process. *Annals of Probability*, 19(2):538–561, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990440>.

Sheu:1996:SEM

- [She96] Yuan-Chung Sheu. On states of exit measures for superdiffusions. *Annals of Probability*, 24(1):268–279, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644716>.

Shih:1990:OSS

- [Shi90] C. T. Shih. Ordered Skorokhod stopping for a sequence of measures. *Annals of Probability*, 18(4):1623–1634, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990637>.

Shieh:1992:MPS

- [Shi92a] Narn-Rueih Shieh. Multiple points of sample paths of Markov processes. *Annals of Probability*, 20(2):553–562, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989790>.

Shields:1992:EP

- [Shi92b] Paul C. Shields. Entropy and prefixes. *Annals of Probability*, 20(1):403–409, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989934>.

- Shields:1992:SME**
- [Shi92c] Paul C. Shields. String matching: The ergodic case. *Annals of Probability*, 20(3):1199–1203, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989686>.
- Shields:1997:SMB**
- [Shi97] Paul C. Shields. String matching bounds via coding. *Annals of Probability*, 25(1):329–336, January 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404290>.
- Shi:1998:WBM**
- [Shi98a] Zhan Shi. Windings of Brownian motion and random walks in the plane. *Annals of Probability*, 26(1):112–131, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855413>.
- Shieh:1998:MPD**
- [Shi98b] Narn-Rueih Shieh. Multiple points of dilation-stable Lévy processes. *Annals of Probability*, 26(3):1341–1355, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855754>.
- Shorack:1991:EFS**
- [Sho91] Galen R. Shorack. Embedding the finite sampling process at a rate. *Annals of Probability*, 19(2):826–842, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990453>.
- Silverstein:1990:WCR**
- [Sil90] Jack W. Silverstein. Weak convergence of random functions defined by the eigenvectors of sample covariance matrices. *Annals of Probability*, 18(3):1174–1194, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990741>.
- Simonelli:1995:LTC**
- [Sim95] Italo Simonelli. A limit theorem for a class of interacting particle systems. *Annals of Probability*, 23(1):141–156, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988380>.

Szczotka:1990:ASQ

- [SK90] W. Szczotka and F. P. Kelly. Asymptotic stationarity of queues in series and the heavy traffic approximation. *Annals of Probability*, 18(3):1232–1248, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990744>.

Skala:1993:EPM

- [Ska93] Heinz J. Skala. The existence of probability measures with given marginals. *Annals of Probability*, 21(1):136–142, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989396>.

Sudbury:1995:QOC

- [SL95] Aidan Sudbury and Peter Lloyd. Quantum operators in classical probability theory: II. the concept of duality in interacting particle systems. *Annals of Probability*, 23(4):1816–1830, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987804>.

Slud:1993:MPP

- [Slu93] Eric V. Slud. The moment problem for polynomial forms in normal random variables. *Annals of Probability*, 21(4):2200–2214, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989017>.

Slud:1994:MRN

- [Slu94] Eric V. Slud. MWI representation of the number of curve-crossings by a differentiable Gaussian process, with applications. *Annals of Probability*, 22(3):1355–1380, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988606>.

Sowers:1992:LDR

- [Sow92] Richard B. Sowers. Large deviations for a reaction-diffusion equation with non-Gaussian perturbations. *Annals of Probability*, 20(1):504–537, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989939>.

Sowers:1994:MRD

- [Sow94] R. B. Sowers. Multidimensional reaction-diffusion equations with white noise boundary perturbations. *Annals of Probability*, 22(4):2071–2121, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988495>.

Sowers:1995:ITE

- [Sow95] Richard B. Sowers. Intermittency-type estimates for some non-degenerate SPDE's. *Annals of Probability*, 23(4):1853–1874, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987806>.

Salzano:1997:SLE

- [SS97] Marcia Salzano and Roberto H. Schonmann. The second lowest extremal invariant measure of the contact process. *Annals of Probability*, 25(4):1846–1871, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481114>.

Salzano:1998:NPC

- [SS98] Marcia Salzano and Roberto H. Schonmann. A new proof that for the contact process on homogeneous trees local survival implies complete convergence. *Annals of Probability*, 26(3):1251–1258, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855752>.

Salzano:1999:SLE

- [SS99] Marcia Salzano and Roberto H. Schonmann. The second lowest extremal invariant measure of the contact process II. *Annals of Probability*, 27(2):845–875, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677388>.

Schechtman:1998:GMI

- [SSZ98] G. Schechtman, Th. Schlumprecht, and J. Zinn. On the Gaussian measure of the intersection. *Annals of Probability*, 26(1):346–357, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855422>.

Samorodnitsky:1991:PLS

- [ST91] Gennady Samorodnitsky and Murad S. Taqqu. Probability laws with 1-stable marginals are 1-stable. *Annals of Probability*, 19(4):1777–1780, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990235>.

Samorodnitsky:1993:SMS

- [ST93] Gennady Samorodnitsky and Murad S. Taqqu. Stochastic monotonicity and Slepian-type inequalities for infinitely divisible and stable random vectors. *Annals of Probability*, 21(1):143–160, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989397>.

Samorodnitsky:1994:LMI

- [ST94] Gennady Samorodnitsky and Murad S. Taqqu. Lévy measures of infinitely divisible random vectors and Slepian inequalities. *Annals of Probability*, 22(4):1930–1956, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988490>.

Stafford:1990:PPC

- [Sta90] Seth Stafford. A probabilistic proof of S.-Y. Cheng’s Liouville Theorem. *Annals of Probability*, 18(4):1816–1822, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990651>.

Stacey:1996:EIP

- [Sta96] A. M. Stacey. The existence of an intermediate phase for the contact process on trees. *Annals of Probability*, 24(4):1711–1726, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903203>.

Steif:1991:STB

- [Ste91a] Jeffrey E. Steif. Space-time Bernoullicity of the lower and upper stationary processes for attractive spin systems. *Annals of Probability*, 19(2):609–635, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990444>.

Steinebach:1991:SLS

- [Ste91b] Josef Steinebach. Strong laws for small increments of renewal processes. *Annals of Probability*, 19(4):1768–1776, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990234>.

Steif:1994:TVA

- [Ste94] Jeffrey E. Steif. The threshold voter automaton at a critical point. *Annals of Probability*, 22(3):1121–1139, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988597>.

Steinsaltz:1999:LCI

- [Ste99] David Steinsaltz. Locally contractive iterated function systems. *Annals of Probability*, 27(4):1952–1979, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874823>.

Stockbridge:1990:TACb

- [Sto90a] Richard H. Stockbridge. Time-average control of martingale problems: A linear programming formulation. *Annals of Probability*, 18(1):206–217, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990945>.

Stockbridge:1990:TACa

- [Sto90b] Richard H. Stockbridge. Time-average control of martingale problems: Existence of a stationary solution. *Annals of Probability*, 18(1):190–205, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990944>.

Stong:1995:ERW

- [Sto95a] Richard Stong. Eigenvalues of random walks on groups. *Annals of Probability*, 23(4):1961–1981, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987811>.

Stong:1995:ENR

- [Sto95b] Richard Stong. Eigenvalues of the natural random walk on the Burnside group $B(3, n)$. *Annals of Probability*, 23(4):1950–1960,

October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987810>.

Stong:1995:RWG

- [Sto95c] Richard Stong. Random walks on the groups of upper triangular matrices. *Annals of Probability*, 23(4):1939–1949, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987809>.

Stricker:1990:VPP

- [Str90] C. Stricker. Valeurs prises par les martingales locales positives continues à un instant donné. (French) [Values taken by local positive continuous martingales at a given instant]. *Annals of Probability*, 18(2):626–629, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990848>.

Stute:1991:CS

- [Stu91] Winfried Stute. Conditional U -statistics. *Annals of Probability*, 19(2):812–825, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990452>.

Stute:1994:SPM

- [Stu94] Winfried Stute. U -statistic processes: A martingale approach. *Annals of Probability*, 22(4):1725–1744, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988480>.

Sturm:1998:DPH

- [Stu98] K. T. Sturm. Diffusion processes and heat kernels on metric spaces. *Annals of Probability*, 26(1):1–55, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855410>.

Sudbury:1990:BAP

- [Sud90] Aidan Sudbury. The branching annihilating process: An interacting particle system. *Annals of Probability*, 18(2):581–601, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990846>.

Sun:1993:TPM

- [Sun93] Jiayang Sun. Tail probabilities of the maxima of Gaussian random fields. *Annals of Probability*, 21(1):34–71, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989393>.

Steif:1999:ENF

- [SvdB99] J. E. Steif and J. van den Berg. On the existence and nonexistence of finitary codings for a class of random fields. *Annals of Probability*, 27(3):1501–1522, July 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677456>.

Sheehy:1992:UDC

- [SW92] Anne Sheehy and Jon A. Wellner. Uniform Donsker classes of functions. *Annals of Probability*, 20(4):1983–2030, October 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989538>.

Sethuraman:1996:CLT

- [SX96] Sunder Sethuraman and Lin Xu. A central limit theorem for reversible exclusion and zero-range particle systems. *Annals of Probability*, 24(4):1842–1870, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903208>.

Shor:1991:MGM

- [SY91] P. W. Shor and J. E. Yukich. Minimax Grid matching and empirical measures. *Annals of Probability*, 19(3):1338–1348, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990347>.

Shao:1996:WCW

- [SY96] Qi-Man Shao and Hao Yu. Weak convergence for weighted empirical processes of dependent sequences. *Annals of Probability*, 24(4):2098–2127, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903220>.

Shepp:1992:NCE

- [SZ92] Larry A. Shepp and Ofer Zeitouni. A note on conditional exponential moments and Onsager–Machlup functionals. *Annals*

of Probability, 20(2):652–654, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989796>.

Sznitman:1999:LLN

- [SZ99] Alain-Sol Sznitman and Martin Zerner. A Law of Large Numbers for random walks in random environment. *Annals of Probability*, 27(4):1851–1869, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874818>.

Szczotka:1992:DFL

- [Szc92] Wladyslaw Szczotka. A distributional form of Little’s law in heavy traffic. *Annals of Probability*, 20(2):790–800, April 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989806>.

Sznitman:1993:BSA

- [Szn93] Alain-Sol Sznitman. Brownian survival among Gibbsian traps. *Annals of Probability*, 21(1):490–508, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989413>.

Sznitman:1995:CVR

- [Szn95] Alain-Sol Sznitman. Crossing velocities and random lattice animals. *Annals of Probability*, 23(3):1006–1023, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988172>.

Sznitman:1996:DFL

- [Szn96] Alain-Sol Sznitman. Distance fluctuations and Lyapounov exponents. *Annals of Probability*, 24(3):1507–1530, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725191>.

Sznitman:1997:CPE

- [Szn97] Alain-Sol Sznitman. Capacity and principal eigenvalues: the method of enlargement of obstacles revisited. *Annals of Probability*, 25(3):1180–1209, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404510>.

Szulga:1990:NHS

- [Szu90] Jerzy Szulga. A note on hypercontractivity of stable random variables. *Annals of Probability*, 18(4):1746–1758, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990645>.

Szulga:1991:MSI

- [Szu91] Jerzy Szulga. Multiple stochastic integrals with respect to symmetric infinitely divisible random measures. *Annals of Probability*, 19(3):1145–1156, July 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990338>.

Takanobu:1997:EEI

- [Tak97] Satoshi Takanobu. On the error estimate of the integral kernel for the Trotter product formula for Schrödinger operators. *Annals of Probability*, 25(4):1895–1952, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481116>.

Talagrand:1990:CAS

- [Tal90a] Michel Talagrand. Characterization of almost surely continuous 1-stable random Fourier series and strongly stationary processes. *Annals of Probability*, 18(1):85–91, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990939>.

Talagrand:1990:SBS

- [Tal90b] Michel Talagrand. Sample boundedness of stochastic processes under increment conditions. *Annals of Probability*, 18(1):1–49, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990936>.

Talagrand:1992:NSC

- [Tal92] M. Talagrand. Necessary and sufficient conditions for sample continuity of random Fourier series and of harmonic infinitely divisible processes. *Annals of Probability*, 20(1):1–28, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989916>.

Talagrand:1993:RID

- [Tal93] Michel Talagrand. Regularity of infinitely divisible processes. *Annals of Probability*, 21(1):362–432, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989409>.

Talagrand:1994:SBG

- [Tal94a] M. Talagrand. Sharper bounds for Gaussian and empirical processes. *Annals of Probability*, 22(1):28–76, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988847>.

Talagrand:1994:TCU

- [Tal94b] M. Talagrand. The transportation cost from the uniform measure to the empirical measure in dimension ≥ 3 . *Annals of Probability*, 22(2):919–959, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988735>.

Talagrand:1994:RAZ

- [Tal94c] Michel Talagrand. On Russo’s approximate zero-one law. *Annals of Probability*, 22(3):1576–1587, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988612>.

Talagrand:1994:SBP

- [Tal94d] Michel Talagrand. The small ball problem for the Brownian sheet. *Annals of Probability*, 22(3):1331–1354, July 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988605>.

Talagrand:1995:BRF

- [Tal95a] Michel Talagrand. A borderline random Fourier series. *Annals of Probability*, 23(2):776–785, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988289>.

Talagrand:1995:HMT

- [Tal95b] Michel Talagrand. Hausdorff measure of trajectories of multiparameter fractional Brownian motion. *Annals of Probability*, 23(2):767–775, April 1995. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988288>.

Talagrand:1996:MMG

- [Tal96a] Michel Talagrand. Majorizing measures: the generic chaining. *Annals of Probability*, 24(3):1049–1103, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725175>.

Talagrand:1996:NLI

- [Tal96b] Michel Talagrand. A new look at independence. *Annals of Probability*, 24(1):1–34, January 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1042644705>.

Tanemura:1993:CLT

- [Tan93] Hideki Tanemura. Central Limit Theorem for a random walk with random obstacles in \mathbb{R}^d . *Annals of Probability*, 21(2):936–960, April 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989276>.

Thomassen:1992:IIT

- [Tho92] Carsten Thomassen. Isoperimetric inequalities and transient random walks on graphs. *Annals of Probability*, 20(3):1592–1600, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989708>.

Thorisson:1996:TRE

- [Tho96] Hermann Thorisson. Transforming random elements and shifting random fields. *Annals of Probability*, 24(4):2057–2064, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903217>.

Toth:1995:TSA

- [Tot95] Balint Toth. The “True” self-avoiding walk with bond repulsion on \mathbb{Z} : Limit theorems. *Annals of Probability*, 23(4):1523–1556, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987793>.

Toth:1996:GRK

- [Tót96] Bálint Tóth. Generalized Ray–Knight theory and limit theorems for self-interacting random walks on \mathbf{Z}^1 . *Annals of Probability*, 24(3):1324–1367, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725184>.

Touati:1990:LFD

- [Tou90] Abderrahmen Touati. Loi fonctionnelle du logarithme itéré pour les processus de Markov recurrents. (French) [Functional law of the iterated logarithm for recurrent Markov processes]. *Annals of Probability*, 18(1):140–159, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990942>.

Towghi:1995:SIP

- [Tow95] Nasser Towghi. Stochastic integration of processes with finite generalized variations. I. *Annals of Probability*, 23(2):629–667, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988282>.

Tribe:1992:BSN

- [Tri92] Roger Tribe. The behavior of superprocesses near extinction. *Annals of Probability*, 20(1):286–311, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989927>.

Tuero:1993:SCR

- [Tue93] Araceli Tuero. On the stochastic convergence of representations based on Wasserstein metrics. *Annals of Probability*, 21(1):72–85, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989394>.

Turkman:1990:SRP

- [TW90] K. F. Turkman and A. M. Walker. A stability result for the periodogram. *Annals of Probability*, 18(4):1765–1783, October 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990647>.

Takeda:1997:APA

- [TZ97] Masayoshi Takeda and Tusheng Zhang. Asymptotic properties of additive functionals of Brownian motion. *Annals of Probability*, 25(2):940–952, April 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404425>.

Uchiyama:1998:WTR

- [Uch98] Kôhei Uchiyama. Wiener’s test for random walks with mean zero and finite variance. *Annals of Probability*, 26(1):368–376, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855424>.

Vuolle-Apiala:1994:IET

- [VA94] J. Vuolle-Apiala. Itô excursion theory for self-similar Markov processes. *Annals of Probability*, 22(2):546–565, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988721>.

VanZandt:1993:HMF

- [Van93] Timothy Van Zandt. The Hausdorff metric of σ -fields and the value of information. *Annals of Probability*, 21(1):161–167, January 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989398>.

Vanderbei:1995:PFC

- [Van95] Robert J. Vanderbei. A probabilistic formula for the concave Hull of a function. *Annals of Probability*, 23(4):2014–2021, October 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176987813>.

vandenBerg:1997:CMC

- [vdB97] J. van den Berg. A constructive mixing condition for 2-D Gibbs measures with random interactions. *Annals of Probability*, 25(3):1316–1333, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404515>.

vanderVaart:1996:NDC

- [vdV96] Aad van der Vaart. New Donsker classes. *Annals of Probability*, 24(4):2128–2140, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903221>.

Verzani:1995:SPS

- [Ver95] John Verzani. Slow points in the support of historical Brownian motion. *Annals of Probability*, 23(1):56–70, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988376>.

Verzani:1996:CHP

- [Ver96] John Verzani. On the convex hull of planar Brownian snake. *Annals of Probability*, 24(3):1280–1299, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725182>.

Veretennikov:1999:LDA

- [Ver99] A. Yu. Veretennikov. On large deviations in the averaging principle for SDEs with a “full dependence”. *Annals of Probability*, 27(1):284–296, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677263>.

Vitale:1996:WFG

- [Vit96] Richard A. Vitale. The Wills functional and Gaussian processes. *Annals of Probability*, 24(4):2172–2178, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903224>.

VanDenBerg:1994:DPS

- [VM94] J. Van Den Berg and C. Maes. Disagreement percolation in the study of Markov fields. *Annals of Probability*, 22(2):749–763, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988728>.

Voit:1997:RCG

- [Voi97] Michael Voit. Rate of convergence to Gaussian measures on n -spheres and Jacobi hypergroups. *Annals of Probability*, 25(1):457–477, January 1997. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404296>.

Wang:1991:SIC

- [Wan91a] Gang Wang. Sharp inequalities for the conditional square function of a martingale. *Annals of Probability*, 19(4):1679–1688, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990229>.

Wang:1991:CPC

- [Wan91b] Y. H. Wang. A compound Poisson convergence theorem. *Annals of Probability*, 19(1):452–455, January 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990555>.

Wang:1995:DSS

- [Wan95a] Gang Wang. Differential subordination and strong differential subordination for continuous-time martingales and related sharp inequalities. *Annals of Probability*, 23(2):522–551, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988278>.

Wang:1995:ABL

- [Wan95b] Jia-Gang Wang. The asymptotic behavior of locally square integrable martingales. *Annals of Probability*, 23(2):552–585, April 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988279>.

Wang:1997:SEL

- [Wan97] Feng-Yu Wang. Sharp explicit lower bounds of heat kernels. *Annals of Probability*, 25(4):1995–2006, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481118>.

Wang:1999:HIL

- [Wan99] Feng-Yu Wang. Harnack inequalities for log-Sobolev functions and estimates of log-Sobolev constants. *Annals of Probability*, 27(2):653–663, April 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677381>.

- Watkins:1996:RBR**
- [Wat96] Joseph C. Watkins. Review of “*Lectures on Random Evolutions*,” by Mark A. Pinsky. *Annals of Probability*, 24(3):1647–1652, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725198>.
- Weintraub:1991:SEP**
- [Wei91] Keith Steven Weintraub. Sample and ergodic properties of some min-stable processes. *Annals of Probability*, 19(2):706–723, April 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990447>.
- Wen:1990:RED**
- [Wen90] Liu Wen. Relative entropy densities and a class of limit theorems of the sequence of m -valued random variables. *Annals of Probability*, 18(2):829–839, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990860>.
- Wick:1990:DSR**
- [Wic90] W. David Wick. Diffusion in a singular random environment. *Annals of Probability*, 18(1):50–67, January 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990937>.
- Wihstutz:1997:BRB**
- [Wih97] Volker Wihstutz. Book review of “*Markov Chains and Stochastic Stability*” by S. P. Meyn and R. L. Tweedie. *Annals of Probability*, 25(3):1536–1540, July 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1024404525>.
- Winkler:1990:DIF**
- [Win90] William E. Winkler. On Dykstra’s iterative fitting procedure. *Annals of Probability*, 18(3):1410–1415, July 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990752>.
- Woodroffe:1990:NRT**
- [Woo90] Michael Woodroffe. On the nonlinear renewal theorem. *Annals of Probability*, 18(4):1790–1805, October 1990. CODEN APBYAE.

- ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990649>.
- Wood:1992:BMF**
- [Woo92] G. R. Wood. Binomial mixtures and finite exchangeability. *Annals of Probability*, 20(3):1167–1173, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989684>.
- Wu:1994:LDM**
- [Wu94a] Liming Wu. Large deviations, moderate deviations and LIL for empirical processes. *Annals of Probability*, 22(1):17–27, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988846>.
- Wu:1994:ABT**
- [Wu94b] Yadong Wu. Asymptotic behavior of the two level measure branching process. *Annals of Probability*, 22(2):854–874, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988733>.
- Wu:1995:MDD**
- [Wu95] Liming Wu. Moderate deviations of dependent random variables related to CLT. *Annals of Probability*, 23(1):420–445, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988393>. See correction [Wu99].
- Wu:1999:CBD**
- [Wu99] L. Wu. Correction: “*Moderate deviations of dependent random variables related to the CLT*” [Ann. Probab. 23 (1995), no. 1, 420–445; MR 96f:60047]. *Annals of Probability*, 27(4):2122–2123, October 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022874832>. See [Wu95].
- Wuthrich:1998:SBT**
- [Wüt98] Mario V. Wüthrich. Superdiffusive behavior of two-dimensional Brownian motion in a Poissonian potential. *Annals of Probability*, 26(3):1000–1015, July 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855742>.

Wehr:1998:AGF

- [WW98] Jan Wehr and Jung Woo. Absence of geodesics in first-passage percolation on a half-plane. *Annals of Probability*, 26(1):358–367, January 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855423>.

Xia:1994:WCM

- [Xia94a] Aihua Xia. Weak convergence of Markov processes with extended generators. *Annals of Probability*, 22(4):2183–2202, October 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988499>.

Xiang:1994:LLK

- [Xia94b] Xiaojing Xiang. A law of the logarithm for kernel quantile density estimators. *Annals of Probability*, 22(2):1078–1091, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988741>.

Xiao:1995:DRG

- [Xia95] Yimin Xiao. Dimension results for Gaussian vector fields and Index- α stable fields. *Annals of Probability*, 23(1):273–291, January 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988387>.

Yaguchi:1990:EAN

- [Yag90] Hirotake Yaguchi. Entropy analysis of a nearest-neighbor attractive/repulsive exclusion process on one-dimensional lattices. *Annals of Probability*, 18(2):556–580, April 1990. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990845>.

Yaguchi:1991:APE

- [Yag91] Hirotake Yaguchi. Acknowledgment of priority: Entropy analysis of a nearest-neighbor attractive/repulsive exclusion process on one-dimensional lattices. *Annals of Probability*, 19(4):1822, October 1991. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176990238>.

Yu:1994:RCE

- [Yu94] Bin Yu. Rates of convergence for empirical processes of stationary mixing sequences. *Annals of Probability*, 22(1):94–116, January 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988849>.

Yu:1996:SIP

- [Yu96] Hao Yu. A strong invariance principle for associated sequences. *Annals of Probability*, 24(4):2079–2097, October 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1041903219>.

Zabell:1992:NTC

- [Zab92] S. L. Zabell. A note on translation continuity of probability measures. *Annals of Probability*, 20(1):410–420, January 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989935>.

Zerner:1998:LEQ

- [Zer98] Martin P. W. Zerner. Lyapounov exponents and quenched large deviations for multidimensional random walk in random environment. *Annals of Probability*, 26(4):1446–1476, October 1998. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022855870>.

Zhang:1993:STE

- [Zha93] Yu Zhang. A shape theorem for epidemics and forest fires with finite range interactions. *Annals of Probability*, 21(4):1755–1781, October 1993. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988999>.

Zhang:1994:NIP

- [Zha94] Yu Zhang. A note on inhomogeneous percolation. *Annals of Probability*, 22(2):803–819, April 1994. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988730>.

Zhang:1996:SLL

- [Zha96a] Cun-Hui Zhang. Strong Law of Large Numbers for sums of products. *Annals of Probability*, 24(3):1589–1615, July 1996. CODEN

APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725194>.

Zhang:1996:CCT

- [Zha96b] Yu Zhang. The complete convergence theorem of the contact process on trees. *Annals of Probability*, 24(3):1408–1443, July 1996. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1065725187>.

Zhang:1997:SAT

- [Zha97] Li-Xin Zhang. Strong approximation theorems for geometrically weighted random series and their applications. *Annals of Probability*, 25(4):1621–1635, October 1997. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1023481105>.

Zhang:1999:SBF

- [Zha99] Cun-Hui Zhang. Sub-Bernoulli functions, moment inequalities and Strong Laws for nonnegative and symmetrized U -statistics. *Annals of Probability*, 27(1):432–453, January 1999. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1022677268>.

Zheng:1995:CPC

- [Zhe95] Weian Zheng. Conditional propagation of chaos and a class of quasilinear PDE's. *Annals of Probability*, 23(3):1389–1413, July 1995. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176988189>.

Zakai:1992:WDR

- [ZZ92] M. Zakai and O. Zeitouni. When does the Ramer formula look like the Girsanov formula? *Annals of Probability*, 20(3):1436–1440, July 1992. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL <http://projecteuclid.org/euclid.aop/1176989698>.