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

References

Adelman:1998:SAB

[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.

Aaronson:1998:CFR

[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.

Adler:1990:NCP

[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.

Adler:1991:ILT

[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.

Alabert:1995:MFP

[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.

Arcones:1993:LTP

[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.

Aspandiiarov:1996:PTM

[AIM96] S. Aspandiiarov, 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/1176988848`.

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:MFPc

[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:MFPd

[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:PFSb

[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/1176988844.

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 Tavare. 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`.

Baccelli:1992:ETS

[Bac92] François Baccelli. 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 Benaïm. 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 $\{0,1\}^{\mathbf{N}}$. *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:CSD

[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/1176988858.

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:EBE

[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] Wlodzimierz 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.

Cairoli: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 Cvitaniç 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.]-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 Martinez, and Jaime San Martin. 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 $Y_t = B_t + \alpha \sup\{Y_s : s \le t\} + \beta \inf\{Y_s : s \le t\}$. *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

[dlPMS95] 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

[dTB91] 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 semimartingale 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.

Eizenberg: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.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 regularité 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.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.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 fieldo. *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`.

Grama:1997:MDM

[Gra97] I. G. Grama. 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 coexistent 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] Pawel 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] Pawel 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.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.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 Haggstrom 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.

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] Dimitry 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, October 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`.

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 Latała. 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:LTF

[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, January 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 nongradient 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.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 Konig'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. Weizsacker. 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] Hirofumi 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. Théoràme 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`.

Pisztora: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 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. Woyczynski, 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. Woyczynski, 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 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.

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.

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.

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.aop/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 Seppalainen. 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*. Cambridge 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 á 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 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 $\mathbf{Z}$: 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`.

Woodroofe:1990:NRT

[Woo90] Michael Woodroofe. 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`.