A Complete Bibliography of Publications in *Annals of Probability (2000–2009)*

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 July 2020
Version 1.04

Title word cross-reference

References

Arguin:2009:SQS

[AA09] Louis-Pierre Arguin and Michael Aizenman. On the structure of quasi-stationary competing particle systems. *Annals of Probability*, 37(3):1080–1113, May 2009. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434029.

Atar:2006:SCS

[AB06] Rami Atar and Amarjit Budhiraja. Singular control with state constraints on unbounded domain. *Annals of Probability*, 34(5): 1864–1909, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517228.

Abadi:2004:SET

[Aba04] Miguel Abadi. Sharp error terms and necessary conditions for exponential hitting times in mixing processes. *Annals of Probability*, 32(1A):243–264, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415835.

Atar:2001:CNP

[ABD01a] Rami Atar, Amarjit Budhiraja, and Paul Depuis. Correction note: On positive recurrence of constrained diffusion processes. *Annals of Probability*, 29(3):1404, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345607. See [ABD01b].

Atar:2001:PRC

[ABD01b] Rami Atar, Amarjit Budhiraja, and Paul Dupuis. On positive recurrence of constrained diffusion processes. *Annals of Probability*, 29(2):979–1000, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956699. See correction [ABD01a].

Adams:2006:LDT

[ABK06] Stefan Adams, Jean-Bernard Bru, and Wolfgang König. Large deviations for trapped interacting Brownian particles and paths. *Annals of Probability*, 34(4):1370–1422, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673322.

Addario-Berry:2009:MBR

[ABR09] Louigi Addario-Berry and Bruce Reed. Minima in branching random walks. *Annals of Probability*, 37(3):1044–1079, May

2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434028.

Alon:2004:PFG

[ABS04] Noga Alon, Itai Benjamini, and Alan Stacey. Percolation on finite graphs and isoperimetric inequalities. *Annals of Probability*, 32 (3):1727–1745, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808409.

Arratia:2000:LLC

[ABT00] R. Arratia, A. D. Barbour, and S. Tavaré. Limits of logarithmic combinatorial structures. *Annals of Probability*, 28(4):1620–1644, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160500.

Arous:2007:SLT

[AČ07] Gérard Ben Arous and Jiří Černý. Scaling limit for trap models on $\mathbf{Z}^d$. *Annals of Probability*, 35(6):2356–2384, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860424.

Asselah:2001:QSM

[AD01] Amine Asselah and Paolo Dai Pra. Quasi-stationary measures for conservative dynamics in the infinite lattice. *Annals of Probability*, 29(4):1733–1754, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345770.

Athreya:2002:NIP

[AD02] K. B. Athreya and J. J. Dai. On the nonuniqueness of the invariant probability for i.i.d. random logistic maps. *Annals of Probability*, 30(1):437–442, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107774.

Asselah:2004:HTS

[AD04] Amine Asselah and Paolo Dai Pra. Hitting times for special patterns in the symmetric exclusion process on $\mathbf{Z}^d$. *Annals of Probability*, 32(4):3301–3323, October 2004. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883354`.

Aurzada:2009:SDG

[AD09] Frank Aurzada and Steffen Dereich. Small deviations of general Lévy processes. *Annals of Probability*, 37(5):2066–2092, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1253539864`.

Adamczak:2006:MIU

[Ada06] Radosław Adamczak. Moment inequalities for u-statistics. *Annals of Probability*, 34(6):2288–2314, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1171377443`.

Ankirchner:2006:SIF

[ADI06] Stefan Ankirchner, Steffen Dereich, and Peter Imkeller. The Shannon information of filtrations and the additional logarithmic utility of insiders. *Annals of Probability*, 34(2):743–778, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1147179988`.

Applebaum:2000:ILP

[AE00] D. Applebaum and A. Estrade. Isotropic Lévy processes on Riemannian manifolds. *Annals of Probability*, 28(1):166–184, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160116`.

Asselah:2002:RQS

[AF02] Amine Asselah and Pablo A. Ferrari. Regularity of quasi-stationary measures for simple exlusion in dimension $d \geq 5$. *Annals of Probability*, 30(4):1913–1932, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1039548376`.

Alabert:2003:LSD

[AF03] Aureli Alabert and Marco Ferrante. Linear stochastic differential equations with functional boundary conditions. *Annals of Probability*, 31(4):2082–2108, October 2003. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646379.

Albeverio:2004:USS

[AF04] S. Albeverio and B. Ferrario. Uniqueness of solutions of the stochastic Navier–Stokes equation with invariant measure given by the enstrophy. *Annals of Probability*, 32(2):1632–1649, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884865.

Asselah:2006:HTI

[AF06] Amine Asselah and Pablo A. Ferrari. Hitting times for independent random walks on $\mathbf{Z}^d$. *Annals of Probability*, 34(4):1296–1338, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673320.

Antunes:2008:SNM

[AFRT08] Nelson Antunes, Christine Fricker, Philippe Robert, and Danielle Tibi. Stochastic networks with multiple stable points. *Annals of Probability*, 36(1):255–278, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268679.

Andjel:2005:LRE

[AG05] Enrique D. Andjel and Hervé Guiol. Long-range exclusion processes, generator and invariant measures. *Annals of Probability*, 33(6):2314–2354, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965860.

Angel:2008:IPR

[AGdHS08] Omer Angel, Jesse Goodman, Frank den Hollander, and Gordon Slade. Invasion percolation on regular trees. *Annals of Probability*, 36(2):420–466, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306958.

Afanasyev:2005:CBP

[AGKV05] V. I. Afanasyev, J. Geiger, G. Kersting, and V. A. Vatutin. Criticality for branching processes in random environment. *Annals of Probability*, 33(2):645–673, March 2005. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868596.

Angel:2009:OSP

[AHR09] Omer Angel, Alexander Holroyd, and Dan Romik. The oriented swap process. *Annals of Probability*, 37(5):1970–1998, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539861.

Aida:2004:WPI

[Aid04] Shigeki Aida. Weak Poincaré inequalities on domains defined by Brownian rough paths. *Annals of Probability*, 32(4):3116–3137, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883348.

Albeverio:2004:EGM

[AKPR04] Sergio Albeverio, Yuri Kondratiev, Tatiana Pasurek, and Michael Röckner. Euclidean Gibbs measures on loop lattices: Existence and a priori estimates. *Annals of Probability*, 32(1A):153–190, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415832.

Attal:2004:QSC

[AL04] Stéphane Attal and J. Martin Lindsay. Quantum stochastic calculus with maximal operator domains. *Annals of Probability*, 32 (1A):488–529, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415843.

Albeverio:2005:AEL

[AL05a] Sergio Albeverio and Song Liang. Asymptotic expansions for the Laplace approximations of sums of Banach space-valued random variables. *Annals of Probability*, 33(1):300–336, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141728.

Arnaudon:2005:BMT

[AL05b] Marc Arnaudon and Xue-Mei Li. Barycenters of measures transported by stochastic flows. *Annals of Probability*, 33(4):1509–1543, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224589`.

Adamczak:2008:LCS

[AL08] Radosław Adamczak and Rafał Latała. The LIL for canonical *U*-statistics. *Annals of Probability*, 36(3):1023–1058, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1207749089`.

Aldous:2007:OFT

[Ald07] David Aldous. Optimal flow through the disordered lattice. *Annals of Probability*, 35(2):397–438, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1175287750`.

Alexander:2001:PLC

[Ale01] Kenneth S. Alexander. Power-law corrections to exponential decay of connectivities and correlations in lattice models. *Annals of Probability*, 29(1):92–122, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956323`.

Alexopoulos:2002:RWD

[Ale02] Georgios K. Alexopoulos. Random walks on discrete groups of polynomial volume growth. *Annals of Probability*, 30(2):723–801, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1023481007`.

Alexander:2004:MPE

[Ale04] Kenneth S. Alexander. Mixing properties and exponential decay for lattice systems in finite volumes. *Annals of Probability*, 32 (1A):441–487, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1078415842`.

Elisa:2001:SCR

[AMN01] Elisa Alòs, Olivier Mazet, and David Nualart. Stochastic calculus with respect to Gaussian processes. *Annals of Probability*, 29(2):766–801, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956692`.

Arous:2005:TAQ

[AMR05] Gérard Ben Arous, Stanislav Molchanov, and Alejandro F. Ramírez. Transition from the annealed to the quenched asymptotics for a random walk on random obstacles. *Annals of Probability*, 33(6):2149–2187, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965856.

Anonymous:2002:CV

[Ano02a] Anonymous. Contents of volume 30. *Annals of Probability*, 30(4):??, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548385.

Anonymous:2002:TCAa

[Ano02b] Anonymous. Table of contents, annals of probab., vol. 30, no. 3 (2002). *Annals of Probability*, 30(3):??, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867118.

Anonymous:2002:TCAb

[Ano02c] Anonymous. Table of contents, annals of probab., vol. 30, no. 4 (2002). *Annals of Probability*, 30(4):??, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548365.

Anonymous:2003:CV

[Ano03a] Anonymous. Contents of volume 31. *Annals of Probability*, 31(4):??, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646386.

Anonymous:2003:ESAa

[Ano03b] Anonymous. Editorial staff, Ann. Probab. vol. 31, no. 1 (2003). *Annals of Probability*, 31(1):??, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294301.

Anonymous:2003:ESAb

[Ano03c] Anonymous. Editorial staff, Ann. Probab., vol. 31, no. 2 (2003). *Annals of Probability*, 31(2):??, April 2003. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516526.

Anonymous:2003:ESAc

[Ano03d] Anonymous. Editorial staff, Ann. Probab., vol. 31, no. 3 (2003). *Annals of Probability*, 31(3):??, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425772.

Anonymous:2003:ESAd

[Ano03e] Anonymous. Editorial staff, annals of probab., vol. 31, no. 4 (2003). *Annals of Probability*, 31(4):??, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646363.

Anonymous:2003:TCAa

[Ano03f] Anonymous. Table of contents, Ann. Probab., vol. 31, no. 1 (2003). *Annals of Probability*, 31(1):??, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294300.

Anonymous:2003:TCAb

[Ano03g] Anonymous. Table of contents, Ann. Probab., vol. 31, no. 2 (2003). *Annals of Probability*, 31(2):??, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516525.

Anonymous:2003:TCAc

[Ano03h] Anonymous. Table of contents, Ann. Probab., vol. 31, no. 3 (2003). *Annals of Probability*, 31(3):??, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425771.

Anonymous:2003:TCAd

[Ano03i] Anonymous. Table of contents, Annals of Probab., vol. 31, no. 4 (2003). *Annals of Probability*, 31(4):??, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646362.

Anonymous:2004:ESb

[Ano04a] Anonymous. Editorial staff. *Annals of Probability*, 32(2):??, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884848.

Anonymous:2004:ESc

[Ano04b] Anonymous. Editorial staff. *Annals of Probability*, 32(3):??, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808408.

Anonymous:2004:ESd

[Ano04c] Anonymous. Editorial staff. *Annals of Probability*, 32(3B):??, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813614.

Anonymous:2004:ESe

[Ano04d] Anonymous. Editorial staff. *Annals of Probability*, 32(4):??, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883339.

Anonymous:2004:ESAa

[Ano04e] Anonymous. Editorial staff, Ann. Probab., vol. 32, no. 1A (2004). *Annals of Probability*, 32(1A):??, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415826.

Anonymous:2004:ESAb

[Ano04f] Anonymous. Editorial staff, Ann. Probab., vol. 32, no. 1B (2004). *Annals of Probability*, 32(1B):??, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021458.

Anonymous:2004:TCb

[Ano04g] Anonymous. Table of contents. *Annals of Probability*, 32(2):??, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884847.

Anonymous:2004:TCc

[Ano04h] Anonymous. Table of contents. *Annals of Probability*, 32(3):??, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808407.

Anonymous:2004:TCd

[Ano04i] Anonymous. Table of contents. *Annals of Probability*, 32(3B):??, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813613.

Anonymous:2004:TCe

[Ano04j] Anonymous. Table of contents. *Annals of Probability*, 32(4):??, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883338.

Anonymous:2004:TCAa

[Ano04k] Anonymous. Table of contents, Ann. Probab., vol. 32, no. 1A (2004). *Annals of Probability*, 32(1A):??, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415825.

Anonymous:2004:TCAb

[Ano04l] Anonymous. Table of contents, Ann. Probab., vol. 32, no. 1B (2004). *Annals of Probability*, 32(1B):??, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021457.

Anonymous:2005:ESa

[Ano05a] Anonymous. Editorial staff. *Annals of Probability*, 33(1):??, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141717.

Anonymous:2005:ESb

[Ano05b] Anonymous. Editorial staff. *Annals of Probability*, 33(2):??, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868587.

Anonymous:2005:ESc

[Ano05c] Anonymous. Editorial staff. *Annals of Probability*, 33(3):??, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL `http://projecteuclid.org/euclid.aop/1115386711`.

Anonymous:2005:ESd

[Ano05d] Anonymous. Editorial staff. *Annals of Probability*, 33(4):??, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224579`.

Anonymous:2005:ESe

[Ano05e] Anonymous. Editorial staff. *Annals of Probability*, 33(5):??, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1127395868`.

Anonymous:2005:ESf

[Ano05f] Anonymous. Editorial staff. *Annals of Probability*, 33(6):??, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1133965852`.

Anonymous:2005:TCa

[Ano05g] Anonymous. Table of contents. *Annals of Probability*, 33(1):??, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1108141716`.

Anonymous:2005:TCb

[Ano05h] Anonymous. Table of contents. *Annals of Probability*, 33(2):??, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1109868586`.

Anonymous:2005:TCc

[Ano05i] Anonymous. Table of contents. *Annals of Probability*, 33(3):??, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1115386710`.

Anonymous:2005:TCd

[Ano05j] Anonymous. Table of contents. *Annals of Probability*, 33(4):??, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224578.

Anonymous:2005:TCe

[Ano05k] Anonymous. Table of contents. *Annals of Probability*, 33 (5):??, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395867.

Anonymous:2005:TCf

[Ano05l] Anonymous. Table of contents. *Annals of Probability*, 33 (6):??, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965851.

Anonymous:2006:ESa

[Ano06a] Anonymous. Editorial staff. *Annals of Probability*, 34(1):??, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191530.

Anonymous:2006:ESb

[Ano06b] Anonymous. Editorial staff. *Annals of Probability*, 34(2):??, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179977.

Anonymous:2006:ESc

[Ano06c] Anonymous. Editorial staff. *Annals of Probability*, 34(3):??, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418482.

Anonymous:2006:ESd

[Ano06d] Anonymous. Editorial staff. *Annals of Probability*, 34(4):??, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673317.

Anonymous:2006:ESe

[Ano06e] Anonymous. Editorial staff. *Annals of Probability*, 34(5): ??, September 2006. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517216.

Anonymous:2006:ESf

[Ano06f] Anonymous. Editorial staff. *Annals of Probability*, 34(6): ??, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377436.

Anonymous:2006:TCa

[Ano06g] Anonymous. Table of contents. *Annals of Probability*, 34(1):??, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191529.

Anonymous:2006:TCb

[Ano06h] Anonymous. Table of contents. *Annals of Probability*, 34(2):??, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179976.

Anonymous:2006:TCc

[Ano06i] Anonymous. Table of contents. *Annals of Probability*, 34(3):??, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418481.

Anonymous:2006:TCd

[Ano06j] Anonymous. Table of contents. *Annals of Probability*, 34(4):??, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673316.

Anonymous:2006:TCe

[Ano06k] Anonymous. Table of contents. *Annals of Probability*, 34 (5):??, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517215.

Anonymous:2006:TCf

[Ano06l] Anonymous. Table of contents. *Annals of Probability*, 34 (6):??, November 2006. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377435.

Anonymous:2007:ESa

[Ano07a] Anonymous. Editorial staff. *Annals of Probability*, 35(1):??, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324121.

Anonymous:2007:ESb

[Ano07b] Anonymous. Editorial staff. *Annals of Probability*, 35(2):??, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287749.

Anonymous:2007:ESc

[Ano07c] Anonymous. Editorial staff. *Annals of Probability*, 35(3):??, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804314.

Anonymous:2007:ESd

[Ano07d] Anonymous. Editorial staff. *Annals of Probability*, 35(4):??, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334243.

Anonymous:2007:ESe

[Ano07e] Anonymous. Editorial staff. *Annals of Probability*, 35(5):??, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000922.

Anonymous:2007:ESf

[Ano07f] Anonymous. Editorial staff. *Annals of Probability*, 35(6):??, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860412.

Anonymous:2007:TCa

[Ano07g] Anonymous. Table of contents. *Annals of Probability*, 35(1):??, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324120.

Anonymous:2007:TCb

[Ano07h] Anonymous. Table of contents. *Annals of Probability*, 35(2):??, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287748.

Anonymous:2007:TCc

[Ano07i] Anonymous. Table of contents. *Annals of Probability*, 35(3):??, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804313.

Anonymous:2007:TCd

[Ano07j] Anonymous. Table of contents. *Annals of Probability*, 35(4):??, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334242.

Anonymous:2007:TCe

[Ano07k] Anonymous. Table of contents. *Annals of Probability*, 35(5):??, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000921.

Anonymous:2007:TCf

[Ano07l] Anonymous. Table of contents. *Annals of Probability*, 35(6):??, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860411.

Anonymous:2008:ESa

[Ano08a] Anonymous. Editorial staff. *Annals of Probability*, 36(1):??, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268671.

Anonymous:2008:ESb

[Ano08b] Anonymous. Editorial staff. *Annals of Probability*, 36(2):??, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306956.

Anonymous:2008:ESc

[Ano08c] Anonymous. Editorial staff. *Annals of Probability*, 36(3):??, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749081.

Anonymous:2008:ESd

[Ano08d] Anonymous. Editorial staff. *Annals of Probability*, 36(4):??, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360966.

Anonymous:2008:ESe

[Ano08e] Anonymous. Editorial staff. *Annals of Probability*, 36(5):??, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138760.

Anonymous:2008:ESf

[Ano08f] Anonymous. Editorial staff. *Annals of Probability*, 36(6):??, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696594.

Anonymous:2008:TCa

[Ano08g] Anonymous. Table of contents. *Annals of Probability*, 36(1):??, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268670.

Anonymous:2008:TCb

[Ano08h] Anonymous. Table of contents. *Annals of Probability*, 36(2):??, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306955.

Anonymous:2008:TCc

[Ano08i] Anonymous. Table of contents. *Annals of Probability*, 36(3):??, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL `http://projecteuclid.org/euclid.aop/1207749080`.

Anonymous:2008:TCd

[Ano08j] Anonymous. Table of contents. *Annals of Probability*, 36(4):??, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360965`.

Anonymous:2008:TCe

[Ano08k] Anonymous. Table of contents. *Annals of Probability*, 36 (5):??, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1221138759`.

Anonymous:2008:TCf

[Ano08l] Anonymous. Table of contents. *Annals of Probability*, 36 (6):??, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1229696593`.

Anonymous:2009:BPJ

[Ano09a] Anonymous. Bibliography: Publications of j. l. Doob. *Annals of Probability*, 37(5):1671–1678, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1253539853`.

Anonymous:2009:D

[Ano09b] Anonymous. Dedication. *Annals of Probability*, 37(6):??, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1259677243`.

Anonymous:2009:EBa

[Ano09c] Anonymous. Editorial board. *Annals of Probability*, 37(2):??, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1241099915`.

Anonymous:2009:EBb

[Ano09d] Anonymous. Editorial board. *Annals of Probability*, 37(3):??, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434020.

Anonymous:2009:EBc

[Ano09e] Anonymous. Editorial board. *Annals of Probability*, 37(4):??, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182137.

Anonymous:2009:EBd

[Ano09f] Anonymous. Editorial board. *Annals of Probability*, 37(5):??, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539850.

Anonymous:2009:EBe

[Ano09g] Anonymous. Editorial board. *Annals of Probability*, 37(6):??, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380782.

Anonymous:2009:ES

[Ano09h] Anonymous. Editorial staff. *Annals of Probability*, 37(1):??, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881682.

Anonymous:2009:PDI

[Ano09i] Anonymous. Preface to the Doob issue. *Annals of Probability*, 37(6):??, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1259677242.

Anonymous:2009:TCa

[Ano09j] Anonymous. Table of contents. *Annals of Probability*, 37(1):??, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881681.

Anonymous:2009:TCb

[Ano09k] Anonymous. Table of contents. *Annals of Probability*, 37(2):??, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099914.

Anonymous:2009:TCc

[Ano09l] Anonymous. Table of contents. *Annals of Probability*, 37(3):??, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434019.

Anonymous:2009:TCd

[Ano09m] Anonymous. Table of contents. *Annals of Probability*, 37(4):??, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182136.

Anonymous:2009:TCe

[Ano09n] Anonymous. Table of contents. *Annals of Probability*, 37 (5):??, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539849.

Anonymous:2009:TCf

[Ano09o] Anonymous. Table of contents. *Annals of Probability*, 37 (6):??, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380781.

Anshelevich:2005:LCO

[Ans05] Michael Anshelevich. Linearization coefficients for orthogonal polynomials using stochastic processes. *Annals of Probability*, 33 (1):114–136, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141722.

Arous:2000:ASP

[AR00] Gerard Ben Arous and Alejandro F. Ramírez. Asymptotic survival probabilities in the random saturation process. *Annals of Probability*, 28(4):1470–1527, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160496.

Athreya:2000:UCO

[AT00] Siva Athreya and Roger Tribe. Uniqueness for a class of one-dimensional stochastic PDEs using moment duality. *Annals of Probability*, 28(4):1711–1734, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160504.

Arnaudon:2003:YMF

[AT03] Marc Arnaudon and Anton Thalmaier. Yang–Mills fields and random holonomy along Brownian bridges. *Annals of Probability*, 31(2):769–790, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516535.

Adler:2000:ISI

[AV00] Robert Adler and John Verzani. IBM, SIBM and IBS. *Annals of Probability*, 28(1):462–477, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160126.

Arous:2006:FEV

[AV06] Gerard Ben Arous and Dan Virgil Voiculescu. Free extreme values. *Annals of Probability*, 34(5):2037–2059, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517232.

Adler:2005:PJD

[AvM05] Mark Adler and Pierre van Moerbeke. PDEs for the joint distributions of the Dyson, Airy and sine processes. *Annals of Probability*, 33(4):1326–1361, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224583; http://www.jstor.org/stable/3481731.

Ay:2002:IGA

[Ay02] Nihat Ay. An information-geometric approach to a theory of pragmatic structuring. *Annals of Probability*, 30(1):416–436, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107773.

Albeverio:2000:MVB

[AZ00] Sergio Albeverio and Xuelei Zhao. Measure-valued branching processes associated with random walks on p-adics. *Annals of Probability*, 28(4):1680–1710, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160503`.

Allouba:2001:BTP

[AZ01] Hassan Allouba and Weian Zheng. Brownian-time processes: The PDE connection and the half-derivative generator. *Annals of Probability*, 29(4):1780–1795, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345772`.

Bardet:2004:STL

[BA04] Jean-Baptiste Bardet and Gérard Ben Arous. Spatio-temporal large deviations principle for coupled circle maps. *Annals of Probability*, 32(1B):692–729, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1079021461`.

Bahadoran:2004:BHO

[Bah04] Christophe Bahadoran. Blockage hydrodynamics of one-dimensional driven conservative systems. *Annals of Probability*, 32 (1B):805–854, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1079021465`.

Balan:2005:SIP

[Bal05] Raluca M. Balan. A strong invariance principle for associated random fields. *Annals of Probability*, 33(2):823–840, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1109868602`.

Bally:2006:LBD

[Bal06] Vlad Bally. Lower bounds for the density of locally elliptic Itô processes. *Annals of Probability*, 34(6):2406–2440, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1171377449`.

Baik:2005:PTL

[BAP05] Jinho Baik, Gérard Ben Arous, and Sandrine Péché. Phase transition of the largest eigenvalue for nonnull complex sample covariance matrices. *Annals of Probability*, 33(5):1643–1697, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1127395869`.

Barlow:2004:RWS

[Bar04] Martin T. Barlow. Random walks on supercritical percolation clusters. *Annals of Probability*, 32(4):3024–3084, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883346`.

Baudoin:2004:CIE

[Bau04] Fabrice Baudoin. Conditioning and initial enlargement of filtration on a Riemannian manifold. *Annals of Probability*, 32 (3):2286–2303, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1089808426`.

Blount:2000:HSR

[BB00] D. Blount and A. Bose. Hilbert space regularity of the $(\alpha, d, 1)$-superprocess and its occupation time. *Annals of Probability*, 28 (1):104–131, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160113`.

Beznea:2001:SSK

[BB01] Lucian Beznea and Nicu Boboc. Strongly supermedian kernels and revuz measures. *Annals of Probability*, 29(1):418–436, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956337`.

Bass:2008:PUR

[BB08] Richard F. Bass and Krzysztof Burdzy. On pathwise uniqueness for reflecting Brownian motion in $C^{1+\gamma}$ domains. *Annals of Probability*, 36(6):2311–2331, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1229696604`.

Bass:2007:PUD

[BBC07] Richard F. Bass, Krzysztof Burdzy, and Zhen-Qing Chen. Pathwise uniqueness for a degenerate stochastic differential equation. *Annals of Probability*, 35(6):2385–2418, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1191860425`.

Boucheron:2005:MIF

[BBLM05] Stéphane Boucheron, Olivier Bousquet, Gábor Lugosi, and Pascal Massart. Moment inequalities for functions of independent random variables. *Annals of Probability*, 33(2):514–560, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1109868590`.

Balogh:2009:BPT

[BBM09] József Balogh, Béla Bollobás, and Robert Morris. Bootstrap percolation in three dimensions. *Annals of Probability*, 37(4):1329–1380, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1248182140`.

Berestycki:2007:BCC

[BBS07] Julien Berestycki, Nathanaël Berestycki, and Jason Schweinsberg. Beta-coalescents and continuous stable random trees. *Annals of Probability*, 35(5):1835–1887, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1189000930`.

Burdzy:2001:LTF

[BC01] Krzysztof Burdzy and Zhen-Qing Chen. Local time flow related to skew Brownian motion. *Annals of Probability*, 29(4):1693–1715, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345768`.

Barbour:2002:TVA

[BĆ02] A. D. Barbour and V. Ćekanavićius. Total variation asymptotics for sums of independent integer random variables. *Annals of Probability*, 30(2):509–545, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1023481001`.

Bass:2003:BMS

[BC03] Richard F. Bass and Zhen-Qing Chen. Brownian motion with singular drift. *Annals of Probability*, 31(2):791–817, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516536`.

Bass:2004:SIL

[BC04] Richard F. Bass and Xia Chen. Self-intersection local time: Critical exponent, large deviations, and laws of the iterated logarithm. *Annals of Probability*, 32(4):3221–3247, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883352`.

Burdzy:2008:DAR

[BC08] Krzysztof Burdzy and Zhen-Qing Chen. Discrete approximations to reflected Brownian motion. *Annals of Probability*, 36 (2):698–727, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1204306964`.

Bramson:2001:SBL

[BCL01] Maury Bramson, J. Theodore Cox, and Jean-François Le Gall. Super-Brownian limits of voter model clusters. *Annals of Probability*, 29(3):1001–1032, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345593`.

Bass:2005:LDR

[BCR05] Richard Bass, Xia Chen, and Jay Rosen. Large deviations for renormalized self-intersection local times of stable processes. *Annals of Probability*, 33(3):984–1013, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1115386716`.

Burdzy:2004:HER

[BCS04] Krzysztof Burdzy, Zhen-Qing Chen, and John Sylvester. The heat equation and reflected Brownian motion in time-dependent domains. *Annals of Probability*, 32(1B):775–804, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1079021464`.

Borgs:2005:RSF

[BCS+05] Christian Borgs, Jennifer T. Chayes, Gordon Slade, Joel Spencer, and Remco van der Hofstad. Random subgraphs of finite graphs. II. the lace expansion and the triangle condition. *Annals of Probability*, 33(5):1886–1944, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1127395877`.

Bolthausen:2001:ERM

[BDG01] Erwin Bolthausen, Jean-Dominique Deuschel, and Giambattista Giacomin. Entropic repulsion and the maximum of the two-dimensional harmonic. *Annals of Probability*, 29(4):1670–1692, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345767`.

Bryc:2006:SML

[BDJ06] Włodzimierz Bryc, Amir Dembo, and Tiefeng Jiang. Spectral measure of large random Hankel, Markov and Toeplitz matrices. *Annals of Probability*, 34(1):1–38, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1140191531`.

Buckdahn:2009:MFB

[BDLP09] Rainer Buckdahn, Boualem Djehiche, Juan Li, and Shige Peng. Mean-field backward stochastic differential equations: A limit approach. *Annals of Probability*, 37(4):1524–1565, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1248182147`.

Bertoin:2008:PLP

[BDM08a] J. Bertoin, R. A. Doney, and R. A. Maller. Passage of Lévy processes across power law boundaries at small times. *Annals of Probability*, 36(1):160–197, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1196268677`.

Budhiraja:2008:LDI

[BDM08b] Amarjit Budhiraja, Paul Dupuis, and Vasileios Maroulas. Large deviations for infinite dimensional stochastic dynamical systems. *Annals of Probability*, 36(4):1390–1420, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360973`.

Bernyk:2008:LSS

[BDP08] Violetta Bernyk, Robert C. Dalang, and Goran Peskir. The law of the supremum of a stable Lévy process with no negative jumps. *Annals of Probability*, 36(5):1777–1789, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138766.

Barbu:2009:ESS

[BDR09] Viorel Barbu, Giuseppe Da Prato, and Michael Röckner. Existence of strong solutions for stochastic porous media equation under general monotonicity conditions. *Annals of Probability*, 37 (2):428–452, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099917.

Banuelos:2001:FET

[BDS01] Rodrigo Bañuelos, R. Dante DeBlassie, and Robert Smits. The first exit time of planar Brownian motion from the interior of a parabola. *Annals of Probability*, 29(2):882–901, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956696.

Barbu:2009:KEA

[BDT09a] Viorel Barbu, Giuseppe Da Prato, and Luciano Tubaro. Kolmogorov equation associated to the stochastic reflection problem on a smooth convex set of a Hilbert space. *Annals of Probability*, 37(4):1427–1458, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182143.

Boutillier:2009:LST

[BdT09b] Cédric Boutillier and Béatrice de Tilière. Loop statistics in the toroidal honeycomb dimer model. *Annals of Probability*, 37(5): 1747–1777, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539856.

Bank:2004:SRT

[BE04] Peter Bank and Nicole El Karoui. A stochastic representation theorem with applications to optimization and obstacle problems. *Annals of Probability*, 32(1B):1030–1067, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021471.

Bednorz:2006:TMM

[Bed06] Witold Bednorz. A theorem on majorizing measures. *Annals of Probability*, 34(5):1771–1781, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517223.

Beffara:2004:HDS

[Bef04] Vincent Beffara. Hausdorff dimensions for SLE_6. *Annals of Probability*, 32(3B):2606–2629, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813625.

Beffara:2008:DSC

[Bef08] Vincent Beffara. The dimension of the SLE curves. *Annals of Probability*, 36(4):1421–1452, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360974.

Bell:2002:RBA

[Bel02] Denis Bell. Review of "*Stochastic Analysis*" by Paul Malliavin. *Annals of Probability*, 30(1):474–479, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107776.

Bentkus:2004:HI

[Ben04] Vidmantas Bentkus. On Hoeffding's inequalities. *Annals of Probability*, 32(2):1650–1673, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884866.

Benes:2008:CPR

[Ben08] Christian Beneš. Counting planar random walk holes. *Annals of Probability*, 36(1):91–126, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268674.

Bertoin:2001:EAC

[Ber01] Jean Bertoin. Eternal additive coalescents and certain bridges with exchangeable increments. *Annals of Probability*, 29(1):344–360, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956333.

Bernardin:2004:FOT

[Ber04] Cédric Bernardin. Fluctuations in the occupation time of a site in the asymmetric simple exclusion process. *Annals of Probability*, 32 (1B):855–879, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021466.

Berestycki:2006:HGR

[Ber06] Nathanaël Berestycki. The hyperbolic geometry of random transpositions. *Annals of Probability*, 34(2):429–467, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179978.

Bertoin:2007:RLP

[Ber07] Jean Bertoin. Reflecting a Langevin process at an absorbing boundary. *Annals of Probability*, 35(6):2021–2037, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860413.

Berger:2008:LVH

[Ber08] Noam Berger. Limiting velocity of high-dimensional random walk in random environment. *Annals of Probability*, 36(2):728–738, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306965.

Bertoin:2009:SAP

[Ber09] Jean Bertoin. The structure of the allelic partition of the total population for Galton–Watson processes with neutral mutations. *Annals of Probability*, 37(4):1502–1523, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182146.

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].

Bovier:2008:SAS

[BF08] Anton Bovier and Alessandra Faggionato. Spectral analysis of Sinai's walk for small eigenvalues. *Annals of Probability*, 36(1): 198–254, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1196268678`.

Bressaud:2009:IDO

[BF09] Xavier Bressaud and Nicolas Fournier. On the invariant distribution of a one-dimensional avalanche process. *Annals of Probability*, 37(1):48–77, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1234881684`.

Blomker:2009:MES

[BFR09] Dirk Blömker, Franco Flandoli, and Marco Romito. Markovianity and ergodicity for a surface growth PDE. *Annals of Probability*, 37 (1):275–313, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1234881691`.

Baxendale:2002:LES

[BG02a] Peter H. Baxendale and Levon Goukasian. Lyapunov exponents for small random perturbations of Hamiltonian systems. *Annals of Probability*, 30(1):101–134, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107762`.

Bloznelis:2002:EES

[BG02b] M. Bloznelis and F. Götze. An Edgeworth expansion for symmetric finite population statistics. *Annals of Probability*, 30(3): 1238–1265, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1029867127`.

Benaych-Georges:2005:CFI

[BG05] Florent Benaych-Georges. Classical and free infinitely divisible distributions and random matrices. *Annals of Probability*, 33 (3):1134–1170, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386721.

Benjamini:2007:RRW

[BGGL07] Itai Benjamini, Ori Gurel-Gurevich, and Russell Lyons. Recurrence of random walk traces. *Annals of Probability*, 35(2):732–738, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287760.

Barthe:2005:PAG

[BGMN05] Franck Barthe, Olivier Guédon, Shahar Mendelson, and Assaf Naor. A probabilistic approach to the geometry of the ℓ_p^n-ball. *Annals of Probability*, 33(2):480–513, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868589.

Bercu:2002:CIL

[BGR02] Bernard Bercu, Elisabeth Gassiat, and Emmanuel Rio. Concentration inequalities, large and moderate deviations for self-normalized empirical processes. *Annals of Probability*, 30(4):1576–1604, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548367.

Bessaih:2005:ERV

[BGR05] Hakima Bessaih, Massimiliano Gubinelli, and Francesco Russo. The evolution of a random vortex filament. *Annals of Probability*, 33(5):1825–1855, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395875.

Bahadoran:2006:EHO

[BGRS06] C. Bahadoran, H. Guiol, K. Ravishankar, and E. Saada. Euler hydrodynamics of one-dimensional attractive particle systems. *Annals of Probability*, 34(4):1339–1369, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673321.

Bojdecki:2007:LRD

[BGT07] Tomasz Bojdecki, Luis G. Gorostiza, and Anna Talarczyk. A long range dependence stable process and an infinite variance branching system. *Annals of Probability*, 35(2):500–527, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287752.

Blachere:2008:AEG

[BHM08] Sébastien Blachère, Peter Haïssinsky, and Pierre Mathieu. Asymptotic entropy and green speed for random walks on countable groups. *Annals of Probability*, 36(3):1134–1152, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749092.

Benjamini:2003:WPR

[BHPS03] Itai Benjamini, Olle Häggström, Yuval Peres, and Jeffrey E. Steif. Which properties of a random sequence are dynamically sensitive? *Annals of Probability*, 31(1):1–34, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294302.

Biskup:2004:SCD

[Bis04] Marek Biskup. On the scaling of the chemical distance in long-range percolation models. *Annals of Probability*, 32(4):2938–2977, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883343.

Bossy:2002:RCP

[BJ02] Mireille Bossy and Benjamin Jourdain. Rate of convergence of a particle method for the solution of a 1D viscous scalar conservation law in a bounded interval. *Annals of Probability*, 30(4):1797–1832, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548372.

Bentkus:2000:BSM

[BJP00] V. Bentkus, A. Juozulynas, and V. Paulauskas. Bounds for stable measures of convex shells and stable approximations. *Annals of Probability*, 28(3):1280–1300, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160335.

Bentkus:2009:NAS

[BJZ09] Vidmantas Bentkus, Bing-Yi Jing, and Wang Zhou. On normal approximations to U-statistics. *Annals of Probability*, 37(6): 2174–2199, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380786.

Biskup:2001:LTT

[BK01] Marek Biskup and Wolfgang König. Long time tails in the parabolic Anderson model with bounded potential. *Annals of Probability*, 29(2):636–682, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956688.

Bass:2002:LIL

[BK02] Richard F. Bass and Takashi Kumagai. Law of the iterated logarithm for the range of random walks in two and three dimensions. *Annals of Probability*, 30(3):1369–1396, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867131.

Burdzy:2003:SPT

[BK03] Krzysztof Burdzy and Tadeusz Kulczycki. Stable processes have thorns. *Annals of Probability*, 31(1):170–194, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294308.

Burdzy:2004:LSB

[BK04] Krzysztof Burdzy and Haya Kaspi. Lenses in skew Brownian flow. *Annals of Probability*, 32(4):3085–3115, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883347.

Bovier:2002:FFE

[BKL02] Anton Bovier, Irina Kurkova, and Matthias Löwe. Fluctuations of the free energy in the REM and the p-spin SK models. *Annals of Probability*, 30(2):605–651, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481004.

Becker-Kern:2004:LTC

[BKMS04] Peter Becker-Kern, Mark M. Meerschaert, and Hans-Peter Scheffler. Limit theorems for coupled continuous time random walks.

Annals of Probability, 32(1B):730–756, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021462.

Benjamini:2003:FPP

[BKS03] Itai Benjamini, Gil Kalai, and Oded Schramm. First passage percolation has sublinear distance variance. *Annals of Probability*, 31 (4):1970–1978, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646373.

Brossard:2001:CMI

[BL01] Jean Brossard and Christophe Leuridan. Chaînes de Markov indexées par **-N**: Existence et comportement. (French) [Markov chains indexed by **-N**: Existence and behavior]. *Annals of Probability*, 29(3):1033–1046, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345594.

Bramson:2005:EPH

[BL05] M. Bramson and T. M. Liggett. Exclusion processes in higher dimensions: Stationary measures and convergence. *Annals of Probability*, 33(6):2255–2313, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965859.

Brossard:2006:PIT

[BL06] Jean Brossard and Christophe Leuridan. Perte d'information dans les transformations du jeu de pile ou face. (French) [Loss of information in the transformation of the heads-or-tails game]. *Annals of Probability*, 34(4):1550–1588, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673327.

Brossard:2007:CMC

[BL07] Jean Brossard and Christophe Leuridan. Chaînes de Markov constructives Indexées par Z. (French) [Constructive Markov chains indexed by Z]. *Annals of Probability*, 35(2):715–731, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287759.

Bobkov:2009:WPT

[BL09] Sergey G. Bobkov and Michel Ledoux. Weighted Poincaré-type inequalities for Cauchy and other convex measures. *Annals of Probability*, 37(2):403–427, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099916.

Bramson:2002:CSM

[BLM02] Maury Bramson, Thomas M. Liggett, and Thomas Mountford. Characterization of stationary measures for one-dimensional exclusion processes. *Annals of Probability*, 30(4):1539–1575, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548366.

Boucheron:2003:CIU

[BLM03] Stéphane Boucheron, Gábor Lugosi, and Pascal Massart. Concentration inequalities using the entropy method. *Annals of Probability*, 31(3):1583–1614, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425791.

Bertini:2009:DLD

[BLM09] Lorenzo Bertini, Claudio Landim, and Mustapha Mourragui. Dynamical large deviations for the boundary driven weakly asymmetric exclusion process. *Annals of Probability*, 37(6):2357–2403, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380792.

Benjamini:2001:USF

[BLPS01] Itai Benjamini, Russell Lyons, Yuval Peres, and Oded Schramm. Uniform spanning forests. *Annals of Probability*, 29(1):1–65, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956321.

Barbour:2002:CPP

[BM02a] A. D. Barbour and Marianne Månsson. Compound Poisson process approximation. *Annals of Probability*, 30(3):1492–1537, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867135.

Bramson:2002:SBM

[BM02b] Maury Bramson and Thomas Mountford. Stationary blocking measures for one-dimensional nonzero mean exclusion processes. *Annals of Probability*, 30(3):1082–1130, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867122.

Buckdahn:2002:PST

[BM02c] Rainer Buckdahn and Jin Ma. Pathwise stochastic Taylor expansions and stochastic viscosity solutions for fully nonlinear stochastic PDEs. *Annals of Probability*, 30(3):1131–1171, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867123.

Bressaud:2006:SPW

[BMMS06] X. Bressaud, A. Maass, S. Martinez, and J. San Martin. Stationary processes whose filtrations are standard. *Annals of Probability*, 34(4):1589–1600, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673328.

Bai:2007:AEL

[BMP07] Z. D. Bai, B. Q. Miao, and G. M. Pan. On asymptotics of eigenvectors of large sample covariance matrix. *Annals of Probability*, 35(4):1532–1572, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334252.

Bryc:2008:BPP

[BMW08] Włodzimierz Bryc, Wojciech Matysiak, and Jacek Wesołowski. The bi-Poisson process: A quadratic harness. *Annals of Probability*, 36(2):623–646, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306962.

Ball:2004:PAE

[BN04] Frank Ball and Peter Neal. Poisson approximations for epidemics with two levels of mixing. *Annals of Probability*, 32(1B):1168–1200, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021475.

Baudoin:2006:NTD

[BN06] Fabrice Baudoin and David Nualart. Notes on the two-dimensional fractional Brownian motion. *Annals of Probability*, 34(1):159–180, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191535.

Bobkov:2003:CDR

[Bob03] S. G. Bobkov. On concentration of distributions of random weighted sums. *Annals of Probability*, 31(1):195–215, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294309.

Bobkov:2004:CNS

[Bob04] Sergey G. Bobkov. Concentration of normalized sums and a central limit theorem for noncorrelated random variables. *Annals of Probability*, 32(4):2884–2907, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883341.

Bourgade:2009:CHM

[Bou09a] P. Bourgade. Conditional Haar measures on classical compact groups. *Annals of Probability*, 37(4):1566–1586, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182148.

Boutillier:2009:BML

[Bou09b] Cédric Boutillier. The bead model and limit behaviors of dimer models. *Annals of Probability*, 37(1):107–142, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881686.

Brzezniak:2001:STD

[BP01] Zdzisław Brzezniak and Szymon Peszat. Stochastic two dimensional Euler equations. *Annals of Probability*, 29(4):1796–1832, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345773.

Berti:2004:LTC

[BPR04] Patrizia Berti, Luca Pratelli, and Pietro Rigo. Limit theorems for a class of identically distributed random variables. *Annals* of *Probability*, 32(3):2029–2052, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808418.

Berti:2008:TIF

[BPR08] Patrizia Berti, Luca Pratelli, and Pietro Rigo. Trivial intersection of σ-fields and Gibbs sampling. *Annals of Probability*, 36(6): 2215–2234, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696601.

Burdzy:2006:ABP

[BQ06] Krzysztof Burdzy and Jeremy Quastel. An annihilating–branching particle model for the heat equation with average temperature zero. *Annals of Probability*, 34(6):2382–2405, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377448.

Borisov:2002:PAE

[BR02] I. S. Borisov and P. S. Ruzankin. Poisson approximation for expectations of unbounded functions of independent random variables. *Annals of Probability*, 30(4):1657–1680, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548369.

Berti:2004:CDN

[BR04] Patrizia Berti and Pietro Rigo. Convergence in distribution of nonmeasurable random elements. *Annals of Probability*, 32(1A): 365–379, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415839.

Bass:2005:ASI

[BR05a] Richard F. Bass and Jay Rosen. An almost sure invariance principle for the range of planar random walks. *Annals of Probability*, 33(5):1856–1885, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395876.

Benaim:2005:SID

[BR05b] Michel Benaïm and Olivier Raimond. Self-interacting diffusions. III. symmetric interactions. *Annals of Probability*, 33(5):1716–1759, September 2005. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395871.

Bergenthum:2007:CSL

[BR07a] Jan Bergenthum and Ludger Rüschendorf. Comparison of semimartingales and Lévy processes. *Annals of Probability*, 35(1): 228–254, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324129.

Berti:2007:LRC

[BR07b] Patrizia Berti and Pietro Rigo. 0–1 laws for regular conditional distributions. *Annals of Probability*, 35(2):649–662, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287757.

Balazs:2007:EZR

[BRASS07] M. Balázs, F. Rassoul-Agha, T. Seppäläinen, and S. Sethuraman. Existence of the zero range process and a deposition model with superlinear growth rates. *Annals of Probability*, 35(4):1201–1249, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334244.

Bremont:2002:SRW

[Bré02] Julien Brémont. On some random walks on z in random medium. *Annals of Probability*, 30(3):1266–1312, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867128.

Brofferio:2003:SSL

[Bro03] Sara Brofferio. Speed of stochastic locally contractive systems. *Annals of Probability*, 31(4):2040–2067, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646377.

Broman:2005:ODT

[Bro05] Erik I. Broman. One-dependent trigonometric determinantal processes are two-block-factors. *Annals of Probability*, 33(2):601–609, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868593.

Broman:2007:SDH

[Bro07] Erik I. Broman. Stochastic domination for a hidden Markov chain with applications to the contact process in a randomly evolving environment. *Annals of Probability*, 35(6):2263–2293, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860421.

Bruss:2000:SOO

[Bru00] F. Thomas Bruss. Sum the odds to one and stop. *Annals of Probability*, 28(3):1384–1391, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160340.

Bruss:2003:NBO

[Bru03] F. Thomas Bruss. A note on bounds for the odds theorem of optimal stopping. *Annals of Probability*, 31(4):1859–1861, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646368.

Bryc:2001:SRF

[Bry01] Włodzimierz Bryc. Stationary random fields with linear regressions. *Annals of Probability*, 29(1):504–519, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956342. See remarks [MS02].

Bai:2004:CLS

[BS04] Z. D. Bai and Jack W. Silverstein. CLT for linear spectral statistics of large-dimensional sample covariance matrices. *Annals of Probability*, 32(1A):553–605, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415845.

Broman:2006:DSP

[BS06] Erik I. Broman and Jeffrey E. Steif. Dynamical stability of percolation for some interacting particle systems and ε-movability. *Annals of Probability*, 34(2):539–576, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179982.

Baik:2007:RMC

[BS07] Jinho Baik and Toufic M. Suidan. Random matrix central limit theorems for nonintersecting random walks. *Annals of Probability*, 35(5):1807–1834, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1189000929`.

Bendikov:2003:SPB

[BSC03] Alexander Bendikov and Laurent Saloff-Coste. On the sample paths of Brownian motions on compact infinite dimensional groups. *Annals of Probability*, 31(3):1464–1493, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1055425787`.

Bezerra:2008:SBP

[BTV08] Sérgio Bezerra, Samy Tindel, and Frederi Viens. Superdiffusivity for a Brownian polymer in a continuous Gaussian environment. *Annals of Probability*, 36(5):1642–1675, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1221138762`.

Barany:2007:CLT

[BV07] Imre Bárány and Van Vu. Central limit theorems for Gaussian polytopes. *Annals of Probability*, 35(4):1593–1621, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1181334254`.

Barany:2008:CLT

[BV08] Imre Bárány and Van Vu. Central limit theorems for Gaussian polytopes. *Annals of Probability*, 36(5):1998, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1221138773`.

Brydges:2007:JDL

[BvdHK07] David Brydges, Remco van der Hofstad, and Wolfgang König. Joint density for the local times of continuous-time Markov chains. *Annals of Probability*, 35(4):1307–1332, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1181334246`.

Brown:2001:SMB

[BX01] Timothy C. Brown and Aihua Xia. Stein's method and birth-death processes. *Annals of Probability*, 29(3):1373–1403, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345606.

Birkner:2007:FCO

[BZ07] Matthias Birkner and Iljana Zähle. A functional CLT for the occupation time of a state-dependent branching random walk. *Annals of Probability*, 35(6):2063–2090, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860416.

Bramson:2009:TFR

[BZ09] Maury Bramson and Ofer Zeitouni. Tightness for a family of recursion equations. *Annals of Probability*, 37(2):615–653, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099923.

Bramson:2006:SST

[BZZ06] Maury Bramson, Ofer Zeitouni, and Martin P. W. Zerner. Shortest spanning trees and a counterexample for random walks in random environments. *Annals of Probability*, 34(3):821–856, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418483.

Caballero:2006:WCP

[CC06a] M. E. Caballero and L. Chaumont. Weak convergence of positive self-similar Markov processes and overshoots of Lévy processes. *Annals of Probability*, 34(3):1012–1034, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418491.

Cohen:2006:RAP

[CC06b] Guy Cohen and Christophe Cuny. On random almost periodic trigonometric polynomials and applications to ergodic theory. *Annals of Probability*, 34(1):39–79, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191532.

Chen:2005:CEP

[CCD05] Zengjing Chen, Tao Chen, and Matt Davison. Choquet expectation and Peng's g-expectation. *Annals of Probability*, 33(3): 1179–1199, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386723.

Cattiaux:2009:QSD

[CCL+09] Patrick Cattiaux, Pierre Collet, Amaury Lambert, Servet Martínez, Sylvie Méléard, and Jaime San Martín. Quasi-stationary distributions and diffusion models in population dynamics. *Annals of Probability*, 37(5):1926–1969, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539860.

Caputo:2001:CLD

[CD01] P. Caputo and J.-D. Deuschel. Critical large deviations in harmonic crystals with long-range interactions. *Annals of Probability*, 29(1):242–287, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956329.

Chassaing:2006:LLL

[CD06] Philippe Chassaing and Bergfinnur Durhuus. Local limit of labeled trees and expected volume growth in a random quadrangulation. *Annals of Probability*, 34(3):879–917, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418487.

Caravenna:2008:PWT

[CD08] Francesco Caravenna and Jean-Dominique Deuschel. Pinning and wetting transition for $(1+1)$-dimensional fields with Laplacian interaction. *Annals of Probability*, 36(6):2388–2433, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696607.

Caravenna:2009:SLD

[CD09a] Francesco Caravenna and Jean-Dominique Deuschel. Scaling limits of $(1+1)$-dimensional pinning models with Laplacian interaction. *Annals of Probability*, 37(3):903–945, May 2009. CODEN

APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434024.

Chatterjee:2009:CPR

[CD09b] Shirshendu Chatterjee and Rick Durrett. Contact processes on random graphs with power law degree distributions have critical value 0. *Annals of Probability*, 37(6):2332–2356, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380791.

Capitaine:2009:LEF

[CDMF09] Mireille Capitaine, Catherine Donati-Martin, and Delphine Féral. The largest eigenvalues of finite rank deformation of large Wigner matrices: Convergence and nonuniversality of the fluctuations. *Annals of Probability*, 37(1):1–47, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881683.

Cox:2000:RVM

[CDP00] J. Theodore Cox, Richard Durrett, and Edwin A. Perkins. Rescaled voter models converge to super-Brownian motion. *Annals of Probability*, 28(1):185–234, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160117.

Chen:2008:SCS

[CFKZ08] Z.-Q. Chen, P. J. Fitzsimmons, K. Kuwae, and T.-S. Zhang. Stochastic calculus for symmetric Markov processes. *Annals of Probability*, 36(3):931–970, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749086. See errata [CFKZ12].

Chen:2012:ESC

[CFKZ12] Zhen-Qing Chen, Patrick J. Fitzsimmons, Kazuhiro Kuwae, and Tu-Sheng Zhang. Errata for stochastic calculus for symmetric Markov processes. *Annals of Probability*, 40(3):1375–1376, May 2012. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1336136067. See [CFKZ08].

Chen:2004:ACS

[CFT+04] Z.-Q. Chen, P. J. Fitzsimmons, M. Takeda, J. Ying, and T.-S. Zhang. Absolute continuity of symmetric Markov processes. *Annals of Probability*, 32(3):2067–2098, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808420.

Coutin:2007:GRP

[CFV07] Laure Coutin, Peter Friz, and Nicolas Victoir. Good rough path sequences and applications to anticipating stochastic calculus. *Annals of Probability*, 35(3):1172–1193, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804326.

Chen:2006:TSM

[CFY06] Zhen-Qing Chen, Masatoshi Fukushima, and Jiangang Ying. Traces of symmetric Markov processes and their characterizations. *Annals of Probability*, 34(3):1052–1102, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418493.

Cox:2000:GCM

[CG00] J. Theodore Cox and Jochen Geiger. The genealogy of a cluster in the multitype voter model. *Annals of Probability*, 28(4): 1588–1619, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160499.

Chistyakov:2004:LDS

[CG04] G. P. Chistyakov and F. Götze. Limit distributions of Studentized means. *Annals of Probability*, 32(1A):28–77, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415828.

Cator:2005:HPS

[CG05] Eric Cator and Piet Groeneboom. Hammersley's process with sources and sinks. *Annals of Probability*, 33(3):879–903, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386713.

Cator:2006:SCP

[CG06] Eric Cator and Piet Groeneboom. Second class particles and cube root asymptotics for Hammersley's process. *Annals of Probability*, 34(4):1273–1295, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1158673319`.

Chistyakov:2008:LTF

[CG08] G. P. Chistyakov and F. Götze. Limit theorems in free probability theory. I. *Annals of Probability*, 36(1):54–90, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1196268673`.

Chatterjee:2006:GLP

[Cha06] Sourav Chatterjee. A generalization of the Lindeberg principle. *Annals of Probability*, 34(6):2061–2076, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1171377437`.

Chatterjee:2008:NMN

[Cha08] Sourav Chatterjee. A new method of normal approximation. *Annals of Probability*, 36(4):1584–1610, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360979`.

Chen:2003:QFS

[Che03] Xia Chen. Quadratic functionals and small ball probabilities for the m-fold integrated Brownian motion. *Annals of Probability*, 31 (2):1052–1077, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516545`.

Chen:2004:EAL

[Che04] Xia Chen. Exponential asymptotics and law of the iterated logarithm for intersection local times of random walks. *Annals of Probability*, 32(4):3248–3300, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883353`.

Cheliotis:2005:DRE

[Che05a] Dimitrios Cheliotis. Diffusion in random environment and the renewal theorem. *Annals of Probability*, 33(5):1760–1781, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395872.

Chen:2005:MDL

[Che05b] Xia Chen. Moderate deviations and law of the iterated logarithm for intersections of the ranges of random walks. *Annals of Probability*, 33(3):1014–1059, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386717.

Chen:2007:LDL

[Che07a] Xia Chen. Large deviations and laws of the iterated logarithm for the local times of additive stable processes. *Annals of Probability*, 35(2):602–648, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287756.

Chen:2007:MDL

[Che07b] Xia Chen. Moderate deviations and laws of the iterated logarithm for the local times of additive Lévy processes and additive random walks. *Annals of Probability*, 35(3):954–1006, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804320.

Chi:2001:SSA

[Chi01] Zhiyi Chi. Stochastic sub-additivity approach to the conditional large deviation principle. *Annals of Probability*, 29(3):1303–1328, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345604.

Choirat:2003:FVB

[CHS03] Christine Choirat, Christian Hess, and Raffaello Seri. A functional version of the Birkhoff ergodic theorem for a normal integrand: A variational approach. *Annals of Probability*, 31(1):63–92, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294304.

Campanino:2002:OZT

[CI02] Massimo Campanino and Dmitry Ioffe. Ornstein–Zernike theory for the Bernoulli bond percolation on $\mathbf{Z}^d$. *Annals of Probability*, 30(2):652–682, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481005.

Campanino:2008:FTC

[CIV08] Massimo Campanino, Dmitry Ioffe, and Yvan Velenik. Fluctuation theory of connectivities for subcritical random cluster models. *Annals of Probability*, 36(4):1287–1321, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360970.

Chassaing:2001:VLP

[CJ01] Philippe Chassaing and Svante Janson. A Vervaat-like path transformation for the reflected Brownian bridge conditioned on its local time at 0. *Annals of Probability*, 29(4):1755–1779, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345771.

Cerny:2007:SGM

[ČK07] Aleš Černý and Jan Kallsen. On the structure of general mean-variance hedging strategies. *Annals of Probability*, 35(4):1479–1531, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334251.

Chen:2000:FLS

[CKL00] Xia Chen, James Kuelbs, and Wenbo Li. A functional LIL for symmetric stable processes. *Annals of Probability*, 28(1):258–276, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160119.

Chan:2006:MAG

[CL06] Hock Peng Chan and Tze Leung Lai. Maxima of asymptotically Gaussian random fields and moderate deviation approximations to boundary crossing probabilities of sums of random variables with multidimensional indices. *Annals of Probability*, 34(1):80–121, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191533.

Chang:2004:OTL

[CLL04] Chih-Chung Chang, Claudio Landim, and Tzong-Yow Lee. Occupation time large deviations of two-dimensional symmetric simple exclusion process. *Annals of Probability*, 32(1B):661–691, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021460.

Csiszar:2005:CEF

[CM05] Imre Csiszár and František Matúš. Closures of exponential families. *Annals of Probability*, 33(2):582–600, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868592.

Collevecchio:2006:TPD

[Col06] Andrea Collevecchio. On the transience of processes defined on Galton–Watson trees. *Annals of Probability*, 34(3):870–878, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418486.

Cassandro:2006:BCO

[COP06] Marzio Cassandro, Enza Orlandi, and Pierre Picco. "*Typical configuration for one-dimensional random field Kac model*". *Annals of Probability*, 34(4):1641–1643, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673333.

Cerf:2000:WCI

[CP00] Raphaël Cerf and Ágoston Pisztora. On the Wulff crystal in the Ising model. *Annals of Probability*, 28(3):947–1017, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160324.

Cox:2005:RLV

[CP05] J. Theodore Cox and Edwin A. Perkins. Rescaled Lotka–Volterra models converge to super-Brownian motion. *Annals of Probability*, 33(3):904–947, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386714.

Chalendar:2007:MAC

[CP07a] Isabelle Chalendar and Jonathan R. Partington. Multivariable approximate Carleman-type theorems for complex measures. *Annals of Probability*, 35(1):384–396, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1174324134`.

Comets:2007:MBR

[CP07b] Francis Comets and Serguei Popov. On multidimensional branching random walks in random environment. *Annals of Probability*, 35(1):68–114, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1174324124`.

Chen:2004:AEP

[CPP04] Dayue Chen, Yuval Peres, and Gábor Pete. Anchored expansion, percolation and speed. *Annals of Probability*, 32(4):2978–2995, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883344`.

Cerrai:2004:LDS

[CR04] Sandra Cerrai and Michael Röckner. Large deviations for stochastic reaction-diffusion systems with multiplicative noise and non-Lipshitz reaction term. *Annals of Probability*, 32(1B):1100–1139, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1079021473`.

Coviello:2007:NSD

[CR07] Rosanna Coviello and Francesco Russo. Nonsemimartingales: Stochastic differential equations and weak Dirichlet processes. *Annals of Probability*, 35(1):255–308, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1174324130`.

Crisan:2003:ERC

[Cri03] Dan Crisan. Exact rates of convergence for a branching particle approximation to the solution of the Zakai equation. *Annals of Probability*, 31(2):693–718, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516533`.

Croydon:2009:HMA

[Cro09] David A. Croydon. Hausdorff measure of arcs and Brownian motion on Brownian spatial trees. *Annals of Probability*, 37(3):946–978, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434025.

Chiang:2000:LDD

[CS00] Tzuu-Shuh Chiang and Shuenn-Jyi Sheu. Large deviation of diffusion processes with discontinuous drift and their occupation times. *Annals of Probability*, 28(1):140–165, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160115.

Chen:2002:GGC

[CS02] Zhen-Qing Chen and Renming Song. General gauge and conditional gauge theorems. *Annals of Probability*, 30(3):1313–1339, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867129.

Chen:2004:NAU

[CS04] Louis H. Y. Chen and Qi-Man Shao. Normal approximation under local dependence. *Annals of Probability*, 32(3):1985–2028, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808417.

Calka:2005:LTT

[CS05] Pierre Calka and Tomasz Schreiber. Limit theorems for the typical Poisson–Voronoi cell and the Crofton cell with a large inradius. *Annals of Probability*, 33(4):1625–1642, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224593.

Collins:2008:BTR

[CS08] Benoît Collins and Michael Stolz. Borel theorems for random matrices from the classical compact symmetric spaces. *Annals of Probability*, 36(3):876–895, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749084.

Cox:2009:SCM

[CS09] J. Theodore Cox and Rinaldo B. Schinazi. Survival and coexistence for a multitype contact process. *Annals of Probability*, 37(3):853–876, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1245434022`.

Cranston:2000:LBS

[CSS00] Mike Cranston, Michael Scheutzow, and David Steinsaltz. Linear bounds for stochastic dispersion. *Annals of Probability*, 28(4): 1852–1869, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160510`.

Csorgo:2003:DET

[CSW03a] Miklós Csörgő, Barbara Szyszkowicz, and Qiying Wang. Darling–Erdős theorem for self-normalized sums. *Annals of Probability*, 31(2):676–692, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516532`.

Csorgo:2003:DTS

[CSW03b] Miklós Csörgő, Barbara Szyszkowicz, and Qiying Wu. Donsker's theorem for self-normalized partial sums processes. *Annals of Probability*, 31(3):1228–1240, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1055425777`.

Conger:2006:RSD

[CV06] Mark Conger and D. Viswanath. Riffle shuffles of decks with repeated cards. *Annals of Probability*, 34(2):804–819, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1147179990`.

Chen:2000:CIG

[CW00a] Mu-Fa Chen and Feng-Yu Wang. Cheeger's inequalities for general symmetric forms and existence criteria for spectral gap. *Annals of Probability*, 28(1):235–257, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160118`.

Cranston:2000:CEC

[CW00b] M. Cranston and Feng-Yu Wang. A condition for the equivalence of coupling and shift coupling. *Annals of Probability*, 28(4): 1666–1679, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160502.

Chen:2004:SMP

[CX04] Louis H. Y. Chen and Aihua Xia. Stein's method, Palm theory and Poisson process approximation. *Annals of Probability*, 32 (3B):2545–2569, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813623.

Comets:2006:DPR

[CY06] Francis Comets and Nobuo Yoshida. Directed polymers in random environment are diffusive at weak disorder. *Annals of Probability*, 34(5):1746–1770, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517222.

Comets:2004:LLN

[CZ04] Francis Comets and Ofer Zeitouni. A law of large numbers for random walks in random mixing environments. *Annals of Probability*, 32(1B):880–914, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021467.

Chen:2009:TRE

[CZ09] Zhen-Qing Chen and Tusheng Zhang. Time-reversal and elliptic boundary value problems. *Annals of Probability*, 37(3):1008–1043, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434027.

deAcosta:2004:GNL

[dA04] A. de Acosta. A general nonconvex large deviation result II. *Annals of Probability*, 32(3):1873–1901, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808414.

Davie:2001:BCL

[Dav01] George Davie. The Borel–Cantelli lemmas, probability laws and Kolmogorov complexity. *Annals of Probability*, 29(4):1426–1434, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345756.

Daviaud:2006:EDT

[Dav06] Olivier Daviaud. Extremes of the discrete two-dimensional Gaussian free field. *Annals of Probability*, 34(3):962–986, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418489.

Delmas:2001:KTB

[DD01] Jean-François Delmas and Jean-Stéphane Dhersin. Kolmogorov's test for the Brownian snake. *Annals of Probability*, 29(1):305–316, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956331.

DaPrato:2003:SSS

[DD03] Giuseppe Da Prato and Arnaud Debussche. Strong solutions to the stochastic quantization equations. *Annals of Probability*, 31 (4):1900–1916, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646370.

Debussche:2005:BSN

[DdB05] Arnaud Debussche and Anne de Bouard. Blow-up for the stochastic nonlinear Schrödinger equation with multiplicative noise. *Annals of Probability*, 33(3):1078–1110, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386719.

Denisov:2008:LDR

[DDS08] D. Denisov, A. B. Dieker, and V. Shneer. Large deviations for random walks under subexponentiality: The big-jump domain. *Annals of Probability*, 36(5):1946–1991, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138771.

Deheuvels:2000:FLL

[DE00] Paul Deheuvels and John H. J. Einmahl. Functional limit laws for the increments of Kaplan–Meier product-limit processes and applications. *Annals of Probability*, 28(3):1301–1335, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160336`.

DeBlassie:2004:UDD

[DeB04] Dante DeBlassie. Uniqueness for diffusions degenerating at the boundary of a smooth bounded set. *Annals of Probability*, 32(4):3167–3190, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883350`.

Donnelly:2000:CSS

[DEF+00] Peter Donnelly, Steven N. Evans, Klaus Fleischmann, Thomas G. Kurtz, and Xiaowen Zhou. Continuum-sites stepping-stone models, coalescing exchangeable partitions and random trees. *Annals of Probability*, 28(3):1063–1110, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160326`.

Dawson:2002:MCB

[DEF+02] Donald A. Dawson, Alison M. Etheridge, Klaus Fleischmann, Leonid Mytnik, Edwin A. Perkins, and Jie Xiong. Mutually catalytic branching in the plane: Finite measure states. *Annals of Probability*, 30(4):1681–1762, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1039548370`.

Deheuvels:2000:SAQ

[Deh00] Paul Deheuvels. Strong approximation of quantile processes by iterated Kiefer processes. *Annals of Probability*, 28(2):909–945, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160265`.

Delarue:2004:ASH

[Del04] François Delarue. Auxiliary SDES for homogenization of quasilinear PDES with periodic coefficients. *Annals of Probability*, 32(3B):2305–2361, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1091813615`.

Dawson:2000:FTE

[DFM00] Donald A. Dawson, Klaus Fleischmann, and Carl Mueller. Finite time extinction of superprocesses with catalysts. *Annals of Probability*, 28(2):603–642, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160254`.

Dawson:2002:SCS

[DFM02] Donald A. Dawson, Klaus Fleischmann, and Peter Mörters. Strong clumping of super-Brownian motion in a stable catalytic medium. *Annals of Probability*, 30(4):1990–2045, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1039548380`.

Deaconu:2002:PJM

[DFT02] Madalina Deaconu, Nicolas Fournier, and Etienne Tanré. A pure jump Markov process associated with Smoluchowski's coagulation equation. *Annals of Probability*, 30(4):1763–1796, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1039548371`.

Duvillard:2001:LDU

[DG01] T. Cabanal Duvillard and A. Guionnet. Large deviations upper bounds for the laws of matrix-valued processes and non-communicative entropies. *Annals of Probability*, 29(3):1205–1261, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345602`.

Dembo:2001:GLA

[DGK01] Amir Dembo, Alberto Gandolfi, and Harry Kesten. Greedy lattice animals: negative values and unconstrained maxima. *Annals of Probability*, 29(1):205–241, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956328`.

Dubins:2009:EDB

[DGM09] Lester E. Dubins, David Gilat, and Isaac Meilijson. On the expected diameter of an L_2-bounded martingale. *Annals of*

Probability, 37(1):393–402, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881694.

Djellout:2004:TCI

[DGW04] H. Djellout, A. Guillin, and L. Wu. Transportation cost-information inequalities and applications to random dynamical systems and diffusions. *Annals of Probability*, 32(3B):2702–2732, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813628.

Dembo:2004:LDR

[DGZ04] Amir Dembo, Nina Gantert, and Ofer Zeitouni. Large deviations for random walk in random environment with holding times. *Annals of Probability*, 32(1B):996–1029, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021470.

Dudley:2001:SCC

[DH01] R. M. Dudley and Yen-Chen Huang. Speed of convergence of classical empirical processes in p-variation norm. *Annals of Probability*, 29(4):1625–1636, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345765.

Dupuis:2008:SOR

[DI08] Paul Dupuis and Hitoshi Ishii. SDEs with oblique reflections on nonsmooth domains. *Annals of Probability*, 36(5):1992–1997, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138772.

deJeu:2003:DMM

[dJ03] Marcel de Jeu. Determinate multidimensional measures, the extended Carleman theorem and quasi-analytic weights. *Annals of Probability*, 31(3):1205–1227, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425776.

Dong:2007:TIC

[DK07] Hongjie Dong and N. V. Krylov. On time-inhomogeneous controlled diffusion processes in domains. *Annals of Probability*, 35

(1):206–227, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324128.

Dolgopyat:2008:AHF

[DK08] Dmitry Dolgopyat and Leonid Koralov. Averaging of Hamiltonian flows with an ergodic component. *Annals of Probability*, 36(6): 1999–2049, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696595.

Dolgopyat:2004:SPP

[DKK04] Dmitry Dolgopyat, Vadim Kaloshin, and Leonid Koralov. Sample path properties of the stochastic flows. *Annals of Probability*, 32 (1A):1–27, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415827.

Dolgopyat:2008:RWM

[DKL08] Dmitry Dolgopyat, Gerhard Keller, and Carlangelo Liverani. Random walk in Markovian environment. *Annals of Probability*, 36(5): 1676–1710, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138763.

Durrett:2003:RRK

[DL03] Richard Durrett and Vlada Limic. Rigorous results for the n k model. *Annals of Probability*, 31(4):1713–1753, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646364.

Dalang:2004:SOL

[DL04] Robert C. Dalang and Olivier Lévêque. Second-order linear hyperbolic SPDEs driven by isotropic Gaussian noise on a sphere. *Annals of Probability*, 32(1B):1068–1099, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021472.

Dereich:2005:PRC

[DL05] S. Dereich and M. A. Lifshits. Probabilities of randomly centered small balls and quantization in Banach spaces. *Annals of Probability*, 33(4):1397–1421, July 2005. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224585`.

Dawson:2006:SCS

[DL06] D. A. Dawson and Zenghu Li. Skew convolution semigroups and affine Markov processes. *Annals of Probability*, 34(3):1103–1142, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1151418494`.

Devroye:2008:LTB

[DL08] Luc Devroye and Gábor Lugosi. Local tail bounds for functions of independent random variables. *Annals of Probability*, 36(1):143–159, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1196268676`.

delaPena:2004:SNP

[dlPKL04] Victor H. de la Peña, Michael J. Klass, and Tze Leung Lai. Self-normalized processes: exponential inequalities, moment bounds and iterated logarithm laws. *Annals of Probability*, 32(3):1902–1933, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1089808415`.

Duan:2003:IMS

[DLS03] Jinqiao Duan, Kening Lu, and Björn Schmalfuss. Invariant manifolds for stochastic partial differential equations. *Annals of Probability*, 31(4):2109–2135, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1068646380`.

Dalang:2002:EBB

[DM02a] Robert C. Dalang and T. Mountford. Eccentric behaviors of the Brownian sheet along lines. *Annals of Probability*, 30(1):293–322, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107769`.

Dedecker:2002:NSC

[DM02b] Jérôme Dedecker and Florence Merlevède. Necessary and sufficient conditions for the conditional central limit theorem. *Annals of Probability*, 30(3):1044–1081, July 2002. CODEN APBYAE.

ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867121.

Doney:2002:SOL

[DM02c] R. A. Doney and R. A. Maller. Stability of the overshoot for Lévy processes. *Annals of Probability*, 30(1):188–212, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107765.

Doney:2007:CCR

[DM07] Ron Doney and Ross Maller. Curve crossing for random walks reflected at their maximum. *Annals of Probability*, 35(4):1351–1373, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334248.

Diaconis:2004:PDL

[DMWZZ04] Persi Diaconis, Eddy Mayer-Wolf, Ofer Zeitouni, and Martin P. W. Zerner. The Poisson–Dirichlet law is the unique invariant distribution for uniform split-merge transformations. *Annals of Probability*, 32(1B):915–938, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021468.

Dalang:2006:HPP

[DMZ06] Robert C. Dalang, C. Mueller, and L. Zambotti. Hitting properties of parabolic s.p.d.e.'s with reflection. *Annals of Probability*, 34(4):1423–1450, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673323.

Dalang:2004:PTH

[DN04] Robert C. Dalang and Eulalia Nualart. Potential theory for hyperbolic SPDEs. *Annals of Probability*, 32(3):2099–2148, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808421.

Darses:2007:SDF

[DN07] Sébastien Darses and Ivan Nourdin. Stochastic derivatives for fractional diffusions. *Annals of Probability*, 35(5):1998–2020, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL `http://projecteuclid.org/euclid.aop/1189000935`.

Decreusefond:2008:HTG

[DN08] Laurent Decreusefond and David Nualart. Hitting times for Gaussian processes. *Annals of Probability*, 36(1):319–330, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1196268681`.

Dupuis:2004:LDA

[DNW04] Paul Dupuis, Carl Nuzman, and Phil Whiting. Large deviation asymptotics for occupancy problems. *Annals of Probability*, 32 (3B):2765–2818, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1091813630`.

Doney:2004:SBL

[Don04] R. A. Doney. Stochastic bounds for Lévy processes. *Annals of Probability*, 32(2):1545–1552, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1084884861`.

DaiPra:2005:LSI

[DP05] Paolo Dai Pra and Gustavo Posta. Logarithmic Sobolev inequality for zero-range dynamics. *Annals of Probability*, 33(6): 2355–2401, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1133965861`.

DaiPra:2002:EIU

[DPP02] Paolo Dai Pra, Anna Maria Paganoni, and Gustavo Posta. Entropy inequalities for unbounded spin systems. *Annals of Probability*, 30(4):1959–1976, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1039548378`.

Dembo:2007:HLD

[DPR07] Amir Dembo, Yuval Peres, and Jay Rosen. How large a disc is covered by a random walk in n steps? *Annals of Probability*, 35 (2):577–601, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1175287755`.

Dembo:2000:TPS

[DPRZ00] Amir Dembo, Yuval Peres, Jay Rosen, and Ofer Zeitouni. Thick points for spatial Brownian motion: multifractal analysis of occupation measure. *Annals of Probability*, 28(1):1–35, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160110`.

Dembo:2006:LPR

[DPRZ06] Amir Dembo, Yuval Peres, Jay Rosen, and Ofer Zeitouni. Late points for random walks in two dimensions. *Annals of Probability*, 34(1):219–263, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1140191537`.

Driver:2001:ACH

[DS01] Bruce K. Driver and Vikram K. Srimurthy. Absolute continuity of heat kernel measure with pinned Wiener measure on loop groups. *Annals of Probability*, 29(2):691–723, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956690`.

Durrett:2005:PLF

[DS05] Rick Durrett and Jason Schweinsberg. Power laws for family sizes in a duplication model. *Annals of Probability*, 33(6):2094–2126, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1133965854`.

Dzhaparidze:2003:IPS

[DSV03] Kacha Dzhaparidze, Peter Spreij, and Esko Valkeila. Information processes for semimartingale experiments. *Annals of Probability*, 31(1):216–243, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1046294310`.

Damron:2009:RBI

[DSV09] Michael Damron, Artëm Sapozhnikov, and Bálint Vágvölgyi. Relations between invasion percolation and critical percolation in two dimensions. *Annals of Probability*, 37(6):2297–2331, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1258380790`.

duToit:2007:TCP

[dTP07] J. du Toit and G. Peskir. The trap of complacency in predicting the maximum. *Annals of Probability*, 35(1):340–365, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324132.

Dubedat:2005:MD

[Dub05] Julien Dubédat. SLE(κ, ρ) martingales and duality. *Annals of Probability*, 33(1):223–243, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141726.

Duquesne:2003:LTC

[Duq03] Thomas Duquesne. A limit theorem for the contour process of condidtioned Galton–Watson trees. *Annals of Probability*, 31 (2):996–1027, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516543.

Duquesne:2005:CTL

[Duq05] Thomas Duquesne. Continuum tree limit for the range of random walks on regular trees. *Annals of Probability*, 33(6):2212–2254, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965858.

Duquesne:2009:PMR

[Duq09] Thomas Duquesne. The packing measure of the range of super-Brownian motion. *Annals of Probability*, 37(6):2431–2458, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380794.

Dzhaparidze:2005:KST

[DvZ05] Kacha Dzhaparidze and Harry van Zanten. Krein's spectral theory and the Paley–Wiener expansion for fractional Brownian motion. *Annals of Probability*, 33(2):620–644, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868595.

Dalang:2002:TRH

[DW02] Robert C. Dalang and John B. Walsh. Time-reversal in hyperbolic S.P.D.E.'s. *Annals of Probability*, 30(1):213–252, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107766.

Dynkin:2001:BEM

[Dyn01] E. B. Dynkin. Branching exit Markov systems and superprocesses. *Annals of Probability*, 29(4):1833–1858, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345774.

Debussche:2007:CSC

[DZ07] Arnaud Debussche and Lorenzo Zambotti. Conservative stochastic Cahn–Hilliard equation with reflection. *Annals of Probability*, 35(5):1706–1739, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000925.

Eckhoff:2005:PAS

[Eck05] Michael Eckhoff. Precise asymptotics of small eigenvalues of reversible diffusions in the metastable regime. *Annals of Probability*, 33(1):244–299, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141727.

El-Dakkak:2008:HDU

[EDP08] Omar El-Dakkak and Giovanni Peccati. Hoeffding decompositions and urn sequences. *Annals of Probability*, 36(6):2280–2310, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696603.

Einmahl:2001:CSG

[EK01] U. Einmahl and J. Kuelbs. Cluster sets for a generalized law of the iterated logarithm in Banach spaces. *Annals of Probability*, 29(4):1451–1475, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345758.

Einmahl:2004:MDP

[EK04a] Uwe Einmahl and James Kuelbs. Moderate deviation probabilities for open convex sets: nonlogarithmic behavior. *Annals of Probability*, 32(2):1316–1355, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884852.

Englander:2004:LEV

[EK04b] János Engländer and Andreas E. Kyprianou. Local extinction versus local exponential growth for spatial branching processes. *Annals of Probability*, 32(1A):78–99, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415829.

Eisenbaum:2006:CID

[EK06] Nathalie Eisenbaum and Haya Kaspi. A characterization of the infinitely divisible squared Gaussian processes. *Annals of Probability*, 34(2):728–742, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179987.

Eisenbaum:2007:CLT

[EK07] Nathalie Eisenbaum and Haya Kaspi. On the continuity of local times of Borel right Markov processes. *Annals of Probability*, 35(3):915–934, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804318.

Eisenbaum:2000:RKT

[EKM+00] Nathalie Eisenbaum, Haya Kaspi, Michael B. Marcus, Jay Rosen, and Zhan Shi. A Ray–Knight theorem for symmetric Markov processes. *Annals of Probability*, 28(4):1781–1796, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160507.

ElKaroui:2006:RCR

[El 06] Noureddine El Karoui. A rate of convergence result for the largest eigenvalue of complex white Wishart matrices. *Annals of Probability*, 34(6):2077–2117, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377438.

ElKaroui:2007:TWL

[El 07] Noureddine El Karoui. Tracy–Widom limit for the largest eigenvalue of a large class of complex sample covariance matrices. *Annals of Probability*, 35(2):663–714, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287758.

Einmahl:2005:SRT

[EL05] Uwe Einmahl and Deli Li. Some results on two-sided LIL behavior. *Annals of Probability*, 33(4):1601–1624, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224592.

ElKaroui:2008:MPD

[EM08] Nicole El Karoui and Asma Meziou. Max-plus decomposition of supermartingales and convex order. Application to American options and portfolio insurance. *Annals of Probability*, 36 (2):647–697, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306963.

Engelbert:2002:USS

[Eng02] H. J. Engelbert. On uniqueness of solutions to stochastic equations: a counter-example. *Annals of Probability*, 30(3):1039–1043, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867120.

Erhardsson:2004:SMT

[Erh04] Torkel Erhardsson. Strong memoryless times and rare events in Markov renewal point processes. *Annals of Probability*, 32 (3B):2446–2462, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813619.

Erickson:2000:LPA

[Eri00] K. Bruce Erickson. The limit points in $\bar{R}^d$ of averages of i.i.d. random variables. *Annals of Probability*, 28(1):498–510, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160128.

Erschler:2003:DEG

[Ers03] Anna Erschler. On drift and entropy growth for random walks on groups. *Annals of Probability*, 31(3):1193–1204, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1055425775`.

Evans:2003:PTM

[ES03] Steven N. Evans and Richard B. Sowers. Pinching and twisting Markov processes. *Annals of Probability*, 31(1):486–527, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1046294318`.

Erdos:2009:SLS

[ESY09] László Erdős, Benjamin Schlein, and Horng-Tzer Yau. Semicircle law on short scales and delocalization of eigenvectors for Wigner random matrices. *Annals of Probability*, 37(3):815–852, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1245434021`.

Englander:2002:SLT

[ET02] János Engländer and Dmitry Turaev. A scaling limit theorem for a class of superdiffusions. *Annals of Probability*, 30(2):683–722, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1023481006`.

Evans:2009:SRL

[Eva09] Steven N. Evans. Spectra of random linear combinations of matrices defined via representations and Coxeter generators of the symmetric group. *Annals of Probability*, 37(2):726–741, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1241099927`.

Evans:2006:SPR

[EW06] Steven N. Evans and Anita Winter. Subtree prune and regraft: A reversible real tree-valued Markov process. *Annals of Probability*, 34(3):918–961, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1151418488`.

Feng:2006:LDD

[Fen06] Jin Feng. Large deviation for diffusions and Hamilton–Jacobi equation in Hilbert spaces. *Annals of Probability*, 34(1):321–385, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191540.

Fernique:2003:EDT

[Fer03] Xavier Fernique. Extension du théorème de Cameron–Martin aux translations aléatoires. (French) [Extension of the Cameron–Martin theorem to random translations]. *Annals of Probability*, 31(3):1296–1304, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425780.

Fernandez:2001:LNR

[FFG01] Roberto Fernández, Pablo A. Ferrari, and Nancy L. Garcia. Loss network representation of Peierls contours. *Annals of Probability*, 29(2):902–937, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956697.

Flajolet:2005:AU

[FGP05] Philippe Flajolet, Joaquim Gabarró, and Helmut Pekari. Analytic urns. *Annals of Probability*, 33(3):1200–1233, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386724.

Fukushima:2004:TCS

[FHY04] Masatoshi Fukushima, Ping He, and Jiangang Ying. Time changes of symmetric diffusions and Feller measures. *Annals of Probability*, 32(4):3138–3166, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883349.

Fontes:2002:RWS

[FIN02] L. R. G. Fontes, M. Isopi, and C. M. Newman. Random walks with strongly inhomogeneous rates and singular diffusions: convergence, localization and aging in one dimension. *Annals of Probability*, 30(2):579–604, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481003.

Fontes:2004:BWC

[FINR04] L. R. G. Fontes, M. Isopi, C. M. Newman, and K. Ravishankar. The Brownian web: Characterization and convergence. *Annals of Probability*, 32(4):2857–2883, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883340`.

Fang:2007:GFS

[FIZ07] Shizan Fang, Peter Imkeller, and Tusheng Zhang. Global flows for stochastic differential equations without global Lipschitz conditions. *Annals of Probability*, 35(1):180–205, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1174324127`.

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].

Foss:2007:LLE

[FK07] Serguei Foss and Dmitry Korshunov. Lower limits and equivalences for convolution tails. *Annals of Probability*, 35(1):366–383, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1174324133`.

Flury:2008:CLE

[Flu08] Markus Flury. Coincidence of Lyapunov exponents for random walks in weak random potentials. *Annals of Probability*, 36(4):1528–1583, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360978`.

Fill:2001:SMR

[FM01] James Allen Fill and Motoya Machida. Stochastic monotonicity and realizable monotonicity. *Annals of Probability*, 29(2):938–978, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956698`.

Ferrari:2007:SDM

[FM07] Pablo A. Ferrari and James B. Martin. Stationary distributions of multi-type totally asymmetric exclusion processes. *Annals of Probability*, 35(3):807–832, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1178804315`.

Fontes:2008:KPS

[FM08] L. R. G. Fontes and P. Mathieu. K-processes, scaling limit and aging for the trap model in the complete graph. *Annals of Probability*, 36(4):1322–1358, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360971`.

Fey:2009:SPI

[FMR09] Anne Fey, Ronald Meester, and Frank Redig. Stabilizability and percolation in the infinite volume sandpile model. *Annals of Probability*, 37(2):654–675, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1241099924`.

Fournier:2002:SPD

[Fou02] Nicolas Fournier. Strict positivity of the density for simple jump processes using the tools of support theorems. Application to the Kac equation without cutoff. *Annals of Probability*, 30(1):135–170, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107763`.

Ferrari:2005:CIS

[FP05] Pablo A. Ferrari and Leandro P. R. Pimentel. Competition interfaces and second class particles. *Annals of Probability*, 33(4):1235–1254, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224580`.

Flandoli:2002:GIS

[FR02] Franco Flandoli and Francesco Russo. Generalized integration and stochastic ODEs. *Annals of Probability*, 30(1):270–292, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107768`.

Fahrner:2003:SAM

[FS03] I. Fahrner and U. Stadtmüller. Stong approximation of maxima by extremal processes. *Annals of Probability*, 31(2):926–947, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516541`.

Fleischmann:2004:TTE

[FS04] Klaus Fleischmann and Jan M. Swart. Trimmed trees and embedded particle systems. *Annals of Probability*, 32(3):2179–2221, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1089808423`.

Ferrari:2005:CBM

[FS05] Patrik L. Ferrari and Herbert Spohn. Constrained Brownian motion: Fluctuations away from circular and parabolic barriers. *Annals of Probability*, 33(4):1302–1325, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224582`.

Fuhrman:2004:IHB

[FT04] Marco Fuhrman and Gianmario Tessitore. Infinite horizon backward stochastic differential equations and elliptic equations in Hilbert spaces. *Annals of Probability*, 32(1B):607–660, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1079021459`.

Fuhrman:2002:NKE

[Fuh02] Marco Fuhrman. Nonlinear Kolmogorov equations in infinite dimensional spaces: the backward stochastic differential equations approach and applications to optimal control. *Annals of Probability*, 30(3):1397–1465, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1029867132`.

Funaki:2004:ZTLa

[Fun04a] Tadahisa Funaki. Zero temperature limit for interacting Brownian particles. I. Motion of a single body. *Annals of Probability*, 32 (2):1201–1227, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884849.

Funaki:2004:ZTLb

[Fun04b] Tadahisa Funaki. Zero temperature limit for interacting Brownian particles. II. coagulation in one dimension. *Annals of Probability*, 32(2):1228–1246, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884850.

Fleischmann:2001:CCS

[FX01] Klaus Fleischmann and Jie Xiong. A cyclically catalytic super-Brownian motion. *Annals of Probability*, 29(2):820–861, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956694.

Gadidov:2005:SCS

[Gad05] Anda Gadidov. Sectorial convergence of U-statistics. *Annals of Probability*, 33(2):816–822, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868601.

Gamburd:2006:PDD

[Gam06] Alex Gamburd. Poisson–Dirichlet distribution for random Belyi surfaces. *Annals of Probability*, 34(5):1827–1848, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517226.

Gantert:2000:MBR

[Gan00] Nina Gantert. The maximum of a branching random walk with semiexponential increments. *Annals of Probability*, 28(3): 1219–1229, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160332.

Gautier:2008:EBA

[Gau08] Eric Gautier. Exit from a basin of attraction for stochastic weakly damped nonlinear Schrödinger equations. *Annals of Probability*, 36(3):896–930, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1207749085`.

Gartner:2006:ICR

[GdH06] J. Gärtner and F. den Hollander. Intermittency in a catalytic random medium. *Annals of Probability*, 34(6):2219–2287, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1171377442`.

Greven:2007:PTL

[GdH07] A. Greven and F. den Hollander. Phase transitions for the long-time behavior of interacting diffusions. *Annals of Probability*, 35 (4):1250–1306, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1181334245`.

Getoor:2009:JDF

[Get09] Ronald Getoor. J. l. Doob: Foundations of stochastic processes and probabilistic potential theory. *Annals of Probability*, 37(5): 1647–1663, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1253539851`.

Graham:2006:IST

[GG06a] B. T. Graham and G. R. Grimmett. Influence and sharp-threshold theorems for monotonic measures. *Annals of Probability*, 34(5): 1726–1745, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1163517221`.

Gravner:2006:RGM

[GG06b] Janko Gravner and David Griffeath. Random growth models with polygonal shapes. *Annals of Probability*, 34(1):181–218, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1140191536`.

Gao:2003:IBM

[GHT03] F. Gao, J. Hannig, and F. Torcaso. Integrated Brownian motions and exact L_2-small balls. *Annals of Probability*, 31(3):1320–1337, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425782.

Grigoryan:2003:RTB

[GK03a] Alexander Grigor'yan and Mark Kelbert. Recurrence and transience of branching diffusion processes on Riemannian manifolds. *Annals of Probability*, 31(1):244–284, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294311.

Gyongy:2003:SMS

[GK03b] István Gyöngy and Nicolai Krylov. On the splitting-up method and stochastic partial differential equations. *Annals of Probability*, 31(2):564–591, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516528.

Gine:2006:CIA

[GK06] Evarist Giné and Vladimir Koltchinskii. Concentration inequalities and asymptotic results for ratio type empirical processes. *Annals of Probability*, 34(3):1143–1216, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418495.

Grothaus:2003:SLS

[GKLR03] Martin Grothaus, Yuri G. Kondratiev, Eugene Lytvynov, and Michael Röckner. Scaling limit of stochastic dynamics in classical continuous systems. *Annals of Probability*, 31(3):1494–1532, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425788.

Gine:2001:LCS

[GKLZ01] Evarist Giné, Stanisław Kwapień, Rafał Latała, and Joel Zinn. The LIL for canonical U-statistics of order 2. *Annals of Probability*, 29(1):520–557, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956343.

Gartner:2007:GCI

[GKM07] Jürgen Gärtner, Wolfgang König, and Stanislav Molchanov. Geometric characterization of intermittency in the parabolic Anderson model. *Annals of Probability*, 35(2):439–499, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287751.

Gine:2004:WUC

[GKZ04] Evarist Giné, Vladimir Koltchinskii, and Joel Zinn. Weighted uniform consistency of kernel density estimators. *Annals of Probability*, 32(3B):2570–2605, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813624.

Graf:2002:RCE

[GL02] Siegfried Graf and Harald Luschgy. Rates of convergence for the empirical quantization error. *Annals of Probability*, 30(2):874–897, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481010.

Gamboa:2004:LDR

[GLC04] Fabrice Gamboa and Li-Vang Lozada-Chang. Large deviations for random power moment problem. *Annals of Probability*, 32(3B):2819–2837, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813631.

Gordon:2002:ONS

[GLSW02] Yehoram Gordon, Alexander Litvak, Carsten Schütt, and Elisabeth Werner. Orlicz norms of sequences of random variables. *Annals of Probability*, 30(4):1833–1853, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548373.

Goldie:2000:SP

[GM00] Charles M. Goldie and Ross A. Maller. Stability of perpetuities. *Annals of Probability*, 28(3):1195–1218, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160331.

Goldys:2006:LET

[GM06] B. Goldys and B. Maslowski. Lower estimates of transition densities and bounds on exponential ergodicity for stochastic PDEs. *Annals of Probability*, 34(4):1451–1496, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1158673324`.

Garet:2007:LDC

[GM07] Olivier Garet and Régine Marchand. Large deviations for the chemical distance in supercritical Bernoulli percolation. *Annals of Probability*, 35(3):833–866, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1178804316`.

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].

Guionnet:2007:SOA

[GMS07] Alice Guionnet and Edouard Maurel-Segala. Second order asymptotics for matrix models. *Annals of Probability*, 35(6):2160–2212, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1191860419`.

Gine:2003:NDE

[GMZ03] Evarist Giné, David M. Mason, and Andrei Yu. Zaitsev. The $\mathbf{L_1}$-norm density estimator process. *Annals of Probability*, 31(2):719–768, April 2003. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516534.

Gine:2009:ULT

[GN09] Evarist Giné and Richard Nickl. Uniform limit theorems for wavelet density estimators. *Annals of Probability*, 37(4): 1605–1646, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182150.

Goergen:2008:ECN

[Goe08] Laurent Goergen. An effective criterion and a new example for ballistic diffusions in random environment. *Annals of Probability*, 36(3):1093–1133, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749091.

Goldschmidt:2005:CRH

[Gol05] Christina Goldschmidt. Critical random hypergraphs: The emergence of a giant set of identifiable vertices. *Annals of Probability*, 33(4):1573–1600, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224591.

Goldstein:2007:BNA

[Gol07] Larry Goldstein. L^1 bounds in normal approximation. *Annals of Probability*, 35(5):1888–1930, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000931.

Giacomin:2001:EFI

[GOS01] Giambattista Giacomin, Stefano Olla, and Herbert Spohn. Equilibrium fluctuations for ∇_φ interface model. *Annals of Probability*, 29(3):1138–1172, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345600.

Gouere:2008:SRP

[Gou08] Jean-Baptiste Gouéré. Subcritical regimes in the Poisson Boolean model of continuum percolation. *Annals of Probability*, 36(4): 1209–1220, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360967.

Gozlan:2009:CDF

[Goz09] Nathael Gozlan. A characterization of dimension free concentration in terms of transportation inequalities. *Annals of Probability*, 37(6):2480–2498, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1258380796`.

Gnedin:2005:RCS

[GP05] Alexander Gnedin and Jim Pitman. Regenerative composition structures. *Annals of Probability*, 33(2):445–479, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1109868588`.

Gnedin:2006:ALC

[GPY06] Alexander Gnedin, Jim Pitman, and Marc Yor. Asymptotic laws for compositions derived from transformed subordinators. *Annals of Probability*, 34(2):468–492, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1147179979`.

Gravner:2000:IDS

[GQ00] Janko Gravner and Jeremy Quastel. Internal DLA and the Stefan problem. *Annals of Probability*, 28(4):1528–1562, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160497`.

Griffin:2002:LLM

[GQ02] Philip S. Griffin and Fozia S. Qazi. Limit laws of modulus trimmed sums. *Annals of Probability*, 30(3):1466–1485, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1029867133`.

Grandits:2002:MEM

[GR02] Peter Grandits and Thorsten Rheinländer. On the minimal entropy martingale measure. *Annals of Probability*, 30(3):1003–1038, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1029867119`.

Groeneboom:2001:UPH

[Gro01] Piet Groeneboom. Ulam's problem and Hammersley's process. *Annals of Probability*, 29(2):683–690, April 2001. CODEN AP-

BYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956689`.

Gradinaru:2003:GCL

[GRV03] Mihai Gradinaru, Francesco Russo, and Pierre Vallois. Generalized covariations, local time and Stratonovich Itô's formula for fractional Brownian motion with Hurst index $H \geq \frac{1}{4}$. *Annals of Probability*, 31(4):1772–1820, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1068646366`.

Gut:2000:PAL

[GS00] Allan Gut and Aurel Spătaru. Precise asymptotics in the law of the iterated logarithm. *Annals of Probability*, 28(4):1870–1883, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160511`.

Giacomin:2009:IDR

[GT09] Giambattista Giacomin and Fabio Lucio Toninelli. On the irrelevant disorder regime of pinning models. *Annals of Probability*, 37(5):1841–1875, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1253539858`.

Gravner:2002:GMR

[GTW02] Janko Gravner, Craig A. Tracy, and Harold Widom. A growth model in a random environment. *Annals of Probability*, 30(3):1340–1368, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1029867130`.

Guillin:2003:APS

[Gui03] A. Guillin. Averaging principle of SDE with small diffusion: Moderate deviations. *Annals of Probability*, 31(1):413–443, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1046294316`.

Guan:2008:SSD

[GW08] Qing-Yang Guan and Matthias Winkel. SLE and α-SLE driven by Lévy processes. *Annals of Probability*, 36(4):1221–1266, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360968`.

Goldstein:2006:ZBD

[GX06] Larry Goldstein and Aihua Xia. Zero biasing and a discrete central limit theorem. *Annals of Probability*, 34(5):1782–1806, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1163517224`.

Gallardo:2006:CRP

[GY06a] Léonard Gallardo and Marc Yor. A chaotic representation property of the multidimensional Dunkl processes. *Annals of Probability*, 34(4):1530–1549, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1158673326`.

Gnedin:2006:RPS

[GY06b] Alexander V. Gnedin and Yuri Yakubovich. Recursive partition structures. *Annals of Probability*, 34(6):2203–2218, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1171377441`.

Haggstrom:2001:UIE

[Häg01] Olle Häggström. Uniqueness of the infinite entangled component in three-dimensional bond percolation. *Annals of Probability*, 29(1):127–136, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956325`.

Hagg:2008:LGF

[Häg08] Jonas Hägg. Local Gaussian fluctuations in the Airy and discrete PNG processes. *Annals of Probability*, 36(3):1059–1092, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1207749090`.

Hairer:2005:ESD

[Hai05] Martin Hairer. Ergodicity of stochastic differential equations driven by fractional Brownian motion. *Annals of Probability*, 33(2):703–758, March 2005. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868598.

Hammond:2006:GLA

[Ham06] Alan Hammond. Greedy lattice animals: Geometry and criticality. *Annals of Probability*, 34(2):593–637, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179984.

Hanen:2007:TLP

[Han07] Albert Hanen. Un théorème limite pour les covariances des spins dans le modèle de Sherrington–Kirkpatrick avec champ externe. (French) [A limit theorem for the variances of the spins in the Sherrington–Kirkpatrick model with external field]. *Annals of Probability*, 35(1):141–179, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324126.

Hara:2008:DCN

[Har08] Takashi Hara. Decay of correlations in nearest-neighbor self-avoiding walk, percolation, lattice trees and animals. *Annals of Probability*, 36(2):530–593, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306960.

Harrelson:2003:CBD

[HH03] D. Harrelson and C. Houdré. A characterization of m-dependent stationary infinitely divisible sequences with applications to weak convergence. *Annals of Probability*, 31(2):849–881, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516538.

Hennion:2004:CLT

[HH04] Hubert Hennion and Loïc Hervé. Central limit theorems for iterated random Lipschitz mappings. *Annals of Probability*, 32(3):1934–1984, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808416.

Hoffman:2006:SMP

[HHP06] Christopher Hoffman, Alexander E. Holroyd, and Yuval Peres. A stable marriage of Poisson and Lebesgue. *Annals of Probability*, 34(4):1241–1272, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1158673318`.

Hino:2008:MDF

[Hin08] Masanori Hino. Martingale dimensions for fractals. *Annals of Probability*, 36(3):971–991, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1207749087`.

Hwang:2008:LLT

[HJ08] Hsien-Kuei Hwang and Svante Janson. Local limit theorems for finite and infinite urn models. *Annals of Probability*, 36 (3):992–1022, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1207749088`.

Haggstrom:2002:EIC

[HJL02] Olle Häggström, Johan Jonasson, and Russell Lyons. Explicit isoperimetric constants and phase transitions in the random-cluster model. *Annals of Probability*, 30(1):443–473, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107775`.

Hug:2000:SMM

[HL00] Daniel Hug and Günter Last. On support measures in Minkowski spaces and contact distributions in stochastic geometry. *Annals of Probability*, 28(2):796–850, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160261`.

Holroyd:2001:HFE

[HL01] Alexander E. Holroyd and Thomas M. Liggett. How to find an extra head: Optimal random shifts of Bernoulli and Poisson random fields. *Annals of Probability*, 29(4):1405–1425, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345755`.

Hosel:2003:PWS

[HL03] Volker Hösel and Rupert Lasser. Prediction of weakly stationary sequences on polynomial hypergroups. *Annals of Probability*, 31 (1):93–114, January 2003. CODEN APBYAE. ISSN 0091-1798

(print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294305.

Heveling:2005:CPM

[HL05] Matthias Heveling and Günter Last. Characterization of Palm measures via bijective point-shifts. *Annals of Probability*, 33(5): 1698–1715, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395870.

Hult:2007:EBS

[HL07] Henrik Hult and Filip Lindskog. Extremal behavior of stochastic integrals driven by regularly varying Lévy processes. *Annals of Probability*, 35(1):309–339, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324131.

Helton:2008:MZI

[HLP08] J. William Helton, Jean B. Lasserre, and Mihai Putinar. Measures with zeros in the inverse of their moment matrix. *Annals of Probability*, 36(4):1453–1471, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360975.

Haydn:2005:HRT

[HLV05] N. Haydn, Y. Lacroix, and S. Vaienti. Hitting and return times in ergodic dynamical systems. *Annals of Probability*, 33(5):2043–2050, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395881.

Houdre:2004:CMP

[HM04] Christian Houdré and Philippe Marchal. On the concentration of measure phenomenon for stable and related random vectors. *Annals of Probability*, 32(2):1496–1508, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884859.

Hairer:2008:SGW

[HM08] Martin Hairer and Jonathan C. Mattingly. Spectral gaps in Wasserstein distances and the 2D stochastic Navier–Stokes equations. *Annals of Probability*, 36(6):2050–2091, November

2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1229696596`.

Haas:2008:CTA

[HMPW08] Bénédicte Haas, Grégory Miermont, Jim Pitman, and Matthias Winkel. Continuum tree asymptotics of discrete fragmentations and applications to phylogenetic models. *Annals of Probability*, 36(5):1790–1837, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1221138767`.

Hitczenko:2001:MMS

[HMS01] Paweł Hitczenko and Stephen Montgomery-Smith. Measuring the magnitude of sums of independent random variables. *Annals of Probability*, 29(1):447–466, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956339`.

Hu:2004:DTA

[HMY04] Yaozhong Hu, Salah-Eldin A. Mohammed, and Feng Yan. Discrete-time approximations of stochastic delay equations: The Milstein scheme. *Annals of Probability*, 32(1A):265–314, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1078415836`.

Howard:2001:SIP

[HN01] C. Douglas Howard and Charles M. Newman. Special invited paper: Geodesics and spanning tees for Euclidean first-passage percolation. *Annals of Probability*, 29(2):577–623, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956686`.

Hu:2005:RSI

[HN05] Yaozhong Hu and David Nualart. Renormalized self-intersection local time for fractional Brownian motion. *Annals of Probability*, 33(3):948–983, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1115386715`.

Hu:2009:FMC

[HNS09] Yaozhong Hu, David Nualart, and Jian Song. Fractional martingales and characterization of the fractional Brownian motion. *Annals of Probability*, 37(6):2404–2430, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380793.

Hairer:2007:ETS

[HO07] M. Hairer and A. Ohashi. Ergodic theory for SDEs with extrinsic memory. *Annals of Probability*, 35(5):1950–1977, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000933.

Hochman:2009:UIS

[Hoc09] Michael Hochman. Upcrossing inequalities for stationary sequences and applications. *Annals of Probability*, 37(6):2135–2149, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380784.

Houdre:2002:RDI

[Hou02] Christian Houdré. Remarks on deviation inequalities for functions of infinitely divisible random vectors. *Annals of Probability*, 30(3):1223–1237, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867126.

Hobson:2002:MMC

[HP02] David G. Hobson and J. L. Pedersen. The minimum maximum of a continuous martingale with given initial and terminal laws. *Annals of Probability*, 30(2):978–999, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481014.

Holroyd:2005:EHI

[HP05] Alexander E. Holroyd and Yuval Peres. Extra heads and invariant allocations. *Annals of Probability*, 33(1):31–52, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141719.

Holmes:2007:WCM

[HP07] Mark Holmes and Edwin Perkins. Weak convergence of measure-valued processes and r-point functions. *Annals of Probability*, 35(5):1769–1782, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000927.

Haas:2009:SPI

[HPW09] Bénédicte Haas, Jim Pitman, and Matthias Winkel. Spinal partitions and invariance under re-rooting of continuum random trees. *Annals of Probability*, 37(4):1381–1411, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182141.

Hino:2003:STG

[HR03] Masanori Hino and José A. Ramírez. Small-time Gaussian behavior of symmetric diffusion semi-groups. *Annals of Probability*, 31 (3):1254–1295, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425779.

Hsing:2005:ET

[HR05] Tailen Hsing and Holger Rootzén. Extremes on trees. *Annals of Probability*, 33(1):413–444, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141730.

Hug:2004:LSZ

[HRS04] Daniel Hug, Matthias Reitzner, and Rolf Schneider. The limit shape of the zero cell in a stationary Poisson hyperplane tessellation. *Annals of Probability*, 32(1B):1140–1167, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021474.

Hu:2004:MDD

[HS04] Yueyun Hu and Zhan Shi. Moderate deviations for diffusions with Brownian potentials. *Annals of Probability*, 32(4):3191–3220, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883351.

Hu:2007:SMR

[HS07] Yueyun Hu and Zhan Shi. Slow movement of random walk in random environment on a regular tree. *Annals of Probability*, 35(5): 1978–1997, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000934.

Hu:2009:MPC

[HS09] Yueyun Hu and Zhan Shi. Minimal position and critical martingale convergence in branching random walks, and directed polymers on disordered trees. *Annals of Probability*, 37(2):742–789, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099928.

Haggstrom:2000:IMD

[HSS00] Olle Häggström, Roberto H. Schonmann, and Jeffrey E. Steif. The Ising model on diluted graphs and strong amenability. *Annals of Probability*, 28(3):1111–1137, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160327.

Hsu:2003:BMD

[Hsu03] Elton P. Hsu. Brownian motion and Dirichlet problems at infinity. *Annals of Probability*, 31(3):1305–1319, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425781.

Hara:2003:CTP

[HSvdH03] Takashi Hara, Gordon Slade, and Remco van der Hofstad. Critical two-point functions and the lace expansion for spread-out high-dimensional percolation and related models. *Annals of Probability*, 31(1):349–408, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294314.

Hall:2004:ECR

[HW04a] Peter Hall and Qiying Wang. Exact convergence rate and leading term in central limit theorem for Student's t statistic. *Annals of Probability*, 32(2):1419–1437, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884856.

Hsing:2004:WSS

[HW04b] Tailen Hsing and Wei Biao Wu. On weighted U-statistics for stationary processes. *Annals of Probability*, 32(2):1600–1631, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884864.

Howitt:2009:CFB

[HW09] Chris Howitt and Jon Warren. Consistent families of Brownian motions and stochastic flows of kernels. *Annals of Probability*, 37 (4):1237–1272, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182138.

Hwang:2003:SPC

[Hwa03] Hsien-Kuei Hwang. Second phase changes in random $\boldsymbol{m}$-ary search trees and generalized quicksort: Convergence rates. *Annals of Probability*, 31(2):609–629, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516530.

Higuchi:2000:SCT

[HZ00] Yasunari Higuchi and Yu Zhang. On the speed of convergence for two-dimensional first passage Ising percolation. *Annals of Probability*, 28(1):353–378, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160122.

Hassairi:2004:CCE

[HZ04] Abdelhamid Hassairi and Mohammed Zarai. Characterization of the cubic exponential families by orthogonality of polynomials. *Annals of Probability*, 32(3B):2463–2476, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813620.

Iksanov:2004:NFP

[IJS04] Aleksander M. Iksanov, Zbigniew J. Jurek, and Bertram M. Schreiber. A new factorization property of the selfdecomposable probability measures. *Annals of Probability*, 32(2):1356–1369, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884853.

Imkeller:2009:FET

[IPW09] Peter Imkeller, Ilya Pavlyukevich, and Torsten Wetzel. First exit times for Lévy-driven diffusions with exponentially light jumps. *Annals of Probability*, 37(2):530–564, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099921.

Ignatiouk-Robert:2005:LDP

[IR05] Irina Ignatiouk-Robert. Large deviations for processes with discontinuous statistics. *Annals of Probability*, 33(4):1479–1508, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224588.

Ibragimov:2003:EDS

[ISdlP03] Rustam Ibragimov, Shaturgun Sharakhmetov, and Victor H. de la Peña. On extremal distributions and sharp $\boldsymbol{l}_p$-bounds for sums of multilinear forms. *Annals of Probability*, 31(2):630–675, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516531.

Jacod:2004:ESL

[Jac04] Jean Jacod. The Euler scheme for Lévy driven stochastic differential equations: limit theorems. *Annals of Probability*, 32 (3):1830–1872, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808413.

Jajte:2003:SLL

[Jaj03] Ryszard Jajte. On the strong law of large numbers. *Annals of Probability*, 31(1):409–412, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294315.

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:2001:SGK

[Jan01] Elise Janvresse. Spectral gap for Kac's model of Boltzmann equation. *Annals of Probability*, 29(1):288–304, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956330`.

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].

Janson:2006:RCR

[Jan06] Svante Janson. Rounding of continuous random variables and oscillatory asymptotics. *Annals of Probability*, 34(5):1807–1826, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1163517225`.

Jarai:2003:IIP

[Jár03] Antal A. Járai. Incipient infinite percolation clusters in 2D. *Annals of Probability*, 31(1):444–485, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1046294317`.

Jara:2006:FDA

[Jar06] Milton Jara. Finite-dimensional approximation for the diffusion coefficient in the simple exclusion process. *Annals of Probability*, 34(6):2365–2381, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1171377447`.

Jeganathan:2004:CFS

[Jeg04] P. Jeganathan. Convergence of functionals of sums of r.v.s to local times of fractional stable motions. *Annals of Probability*, 32 (3):1771–1795, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1089808411`.

Jiang:2002:MPS

[Jia02a] Tiefang Jiang. Maxima of partial sums indexed by geometrical structures. *Annals of Probability*, 30(4):1854–1892, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548374.

Jiang:2002:CST

[Jia02b] Tiefeng Jiang. A comparison of scores of two protein structures with foldings. *Annals of Probability*, 30(4):1893–1912, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548375.

Jiang:2006:HME

[Jia06] Tiefeng Jiang. How many entries of a typical orthogonal matrix can be approximated by independent normals? *Annals of Probability*, 34(4):1497–1529, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673325.

Jacod:2003:AED

[JJM03] J. Jacod, A. Jakubowski, and J. Mémin. On asymptotic errors in discretization of processes. *Annals of Probability*, 31(2):592–608, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516529.

Jain:2008:LDO

[JK08] Naresh Jain and Nicolai Krylov. Large deviations for occupation times of Markov processes with L_2 semigroups. *Annals of Probability*, 36(5):1611–1641, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138761.

Janson:2004:RRT

[JM04] Svante Janson and Elchanan Mossel. Robust reconstruction on trees is determined by the second eigenvalue. *Annals of Probability*, 32(3B):2630–2649, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813626.

Jacod:2000:EFR

[JMP00a] Jean Jacod, Sylvie Méléard, and Philip Protter. Explicit form and robustness of martingale representations. *Annals of Probability*, 28 (4):1747–1780, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160506`.

Jeon:2000:SLC

[JMP00b] Intae Jeon, Peter March, and Boris Pittel. Size of the largest cluster under zero-range invariant measures. *Annals of Probability*, 28(3):1162–1194, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160330`.

Johansson:2005:ACB

[Joh05] Kurt Johansson. The Arctic Circle boundary and the Airy process. *Annals of Probability*, 33(1):1–30, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1108141718`.

Jonasson:2001:OSC

[Jon01] Johan Jonasson. Optimization of shape in continuum percolation. *Annals of Probability*, 29(2):624–635, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956687`.

Junge:2007:RTI

[JPX07] Marius Junge, Javier Parcet, and Quanhua Xu. Rosenthal type inequalities for free chaos. *Annals of Probability*, 35(4):1374–1437, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1181334249`.

Jonasson:2008:DMC

[JS08] Johan Jonasson and Jeffrey E. Steif. Dynamical models for circle covering: Brownian motion and Poisson updating. *Annals of Probability*, 36(2):739–764, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1204306966`.

Jing:2003:SNC

[JSW03] Bing-Yi Jing, Qi-Man Shao, and Qiying Wang. Self-normalized Cramér-type large deviations for independent random variables.

Annals of Probability, 31(4):2167–2215, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646382.

Jacka:2003:CMV

[JT03] Saul Jacka and Roger Tribe. Comparisons for measure valued processes with interactions. *Annals of Probability*, 31(3):1679–1712, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425794.

Jarai:2003:LCT

[JvdB03] A. A. Járai and J. van den Berg. The lowest crossing in two-dimensional critical percolation. *Annals of Probability*, 31(3):1241–1253, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425778.

Jing:2000:BEB

[JWZ00] Bing-Yi Jing, Qiying Wang, and Lincheng Zhao. The Berry-Esséen bound for Studentized statistics. *Annals of Probability*, 28 (1):511–535, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160129.

Junge:2003:NBR

[JX03] Marius Junge and Quanhua Xu. Noncommutative Burkholder/Rosenthal inequalities. *Annals of Probability*, 31(2):948–995, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516542.

Kallenberg:2008:SLA

[Kal08] Olav Kallenberg. Some local approximations of Dawson–Watanabe superprocesses. *Annals of Probability*, 36(6):2176–2214, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696600.

Kargin:2007:SSF

[Kar07] Vladislav Kargin. On superconvergence of sums of free random variables. *Annals of Probability*, 35(5):1931–1949, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL `http://projecteuclid.org/euclid.aop/1189000932`.

Konig:2003:LDO

[KdHvdH03] Wolfgang König, Frank den Hollander, and Remco van der Hofstad. Large deviations for the one-dimensional Edwards model. *Annals of Probability*, 31(4):2003–2039, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1068646376`.

Kenyon:2000:CID

[Ken00] Richard Kenyon. Conformal invariance of domino tiling. *Annals of Probability*, 28(2):759–795, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160260`.

Kenyon:2001:DGF

[Ken01] Richard Kenyon. Dominos and the Gaussian free field. *Annals of Probability*, 29(3):1128–1137, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345599`.

Kendall:2007:CAL

[Ken07] Wilfrid S. Kendall. Coupling all the Lévy stochastic areas of multidimensional Brownian motion. *Annals of Probability*, 35(3):935–953, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1178804319`.

Katori:2002:LTN

[KKT02] Makoto Katori, Norio Konno, and Hideki Tanemura. Limit theorems for the nonattractive Domany–Kinzel model. *Annals of Probability*, 30(2):933–947, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1023481012`.

Kupsa:2005:AHT

[KL05] M. Kupsa and Y. Lacroix. Asymptotics for hitting times. *Annals of Probability*, 33(2):610–619, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1109868594`.

Karlsson:2006:LLN

[KL06a] Anders Karlsson and François Ledrappier. On laws of large numbers for random walks. *Annals of Probability*, 34(5):1693–1706, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1163517219`.

Kratz:2006:SMN

[KL06b] Marie F. Kratz and José R. León. On the second moment of the number of crossings by a stationary Gaussian process. *Annals of Probability*, 34(4):1601–1607, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1158673329`.

Khoshnevisan:2005:DGR

[KLMH05] Davar Khoshnevisan, David A. Levin, and Pedro J. Méndez-Hernández. On dynamical Gaussian random walks. *Annals of Probability*, 33(4):1452–1478, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224587`.

Konig:2009:TCT

[KLMS09] Wolfgang König, Hubert Lacoin, Peter Mörters, and Nadia Sidorova. A two cities theorem for the parabolic Anderson model. *Annals of Probability*, 37(1):347–392, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1234881693`.

Kaj:2007:SLR

[KLNS07] Ingemar Kaj, Lasse Leskelä, Ilkka Norros, and Volker Schmidt. Scaling limits for random fields with long-range dependence. *Annals of Probability*, 35(2):528–550, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1175287753`.

Kulske:2004:REV

[KLR04] Christof Külske, Arnaud Le Ny, and Frank Redig. Relative entropy and variational properties of generalized Gibbsian measures. *Annals of Probability*, 32(2):1691–1726, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1084884868`.

Kruk:2007:EFS

[KLRS07] Lukasz Kruk, John Lehoczky, Kavita Ramanan, and Steven Shreve. An explicit formula for the Skorokhod map on [0, a]. *Annals of Probability*, 35(5):1740–1768, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1189000926`.

Konig:2002:BIL

[KM02] Wolfgang König and Peter Mörters. Brownian intersection local times: Upper tail asymptotics and thick points. *Annals of Probability*, 30(4):1605–1656, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1039548368`.

Kersting:2004:PDM

[KM04] Götz Kersting and Kaya Memişoğlu. Path decompositions for Markov chains. *Annals of Probability*, 32(2):1370–1390, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1084884854`.

Klenke:2005:MSB

[KM05a] Achim Klenke and Peter Mörters. The multifractal spectrum of Brownian intersection local times. *Annals of Probability*, 33 (4):1255–1301, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1120224581`.

Konstantinides:2005:LDR

[KM05b] Dimitrios G. Konstantinides and Thomas Mikosch. Large deviations and ruin probabilities for solutions to stochastic recurrence equations with heavy-tailed innovations. *Annals of Probability*, 33(5):1992–2035, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1127395879`.

Kozakova:2006:SCC

[KMN06] Iva Kozakova, Ronald Meester, and Seema Nanda. The size of components in continuum nearest-neighbor graphs. *Annals of Probability*, 34(2):528–538, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1147179981`.

Klass:2000:IHJ

[KN00a] Michael J. Klass and Krzysztof Nowicki. An improvement of Hoffmann–Jørgensen's inequality. *Annals of Probability*, 28(2): 851–862, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160262.

Klass:2000:SDP

[KN00b] Michael J. Klass and Krzysztof Nowicki. A symmetrization-desymmetrization procedure for uniformly good approximation of expectations involving arbitrary sums of generalized U-statistics. *Annals of Probability*, 28(4):1884–1907, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160512.

Kobylanski:2000:BSD

[Kob00] Magdalena Kobylanski. Backward stochastic differential equations and partial differential equations with quadratic growth. *Annals of Probability*, 28(2):558–602, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160253.

Kosygina:2001:BSE

[Kos01] Elena Kosygina. The behavior of the specific entropy in the hydrodynamic scaling limit. *Annals of Probability*, 29(3):1086–1110, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345597.

Kosters:2004:DPI

[Kös04] Holger Kösters. Difference prophet inequalities for $[0,1]$-valued i.i.d. random variables with cost for observations. *Annals of Probability*, 32(4):3324–3332, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883355.

Kluppelberg:2003:RTF

[KP03] Claudia Klüppelberg and Serguei Pergamenchtchikov. Renewal theory for functionals of a Markov chain with compact state space. *Annals of Probability*, 31(4):2270–2300, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646385.

Klein:2005:CAM

[KR05] T. Klein and E. Rio. Concentration around the mean for maxima of empirical processes. *Annals of Probability*, 33(3):1060–1077, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386718.

Kontorovich:2008:CID

[KR08] Leonid (Aryeh) Kontorovich and Kavita Ramanan. Concentration inequalities for dependent random variables via the martingale method. *Annals of Probability*, 36(6):2126–2158, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696598.

Krishnapur:2009:RMR

[Kri09] Manjunath Krishnapur. From random matrices to random analytic functions. *Annals of Probability*, 37(1):314–346, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881692.

Krylov:2001:MVT

[Kry01] N. V. Krylov. Mean value theorems for stochastic integrals. *Annals of Probability*, 29(1):385–410, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956335.

Karatzas:2001:CSG

[KS01] Ioannis Karatzas and William D. Sudderth. The controller-and-stopper game for a linear diffusion. *Annals of Probability*, 29(3):1111–1127, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345598.

Keane:2003:FCO

[KS03] Michael Keane and Jeffrey E. Steif. Finitary coding for the one-dimensional T, T^{-1} process with drift. *Annals of Probability*, 31(4):1979–1985, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646374.

Kesten:2005:SRI

[KS05] Harry Kesten and Vladas Sidoravicius. The spread of a rumor or infection in a moving population. *Annals of Probability*, 33(6): 2402–2462, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965862.

Kaise:2006:SSE

[KS06] Hidehiro Kaise and Shuenn-Jyi Sheu. On the structure of solutions of ergodic type Bellman equation related to risk-sensitive control. *Annals of Probability*, 34(1):284–320, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191539.

Kesten:2008:POD

[KS08a] Harry Kesten and Vladas Sidoravicius. A problem in one-dimensional diffusion-limited aggregation (DLA) and positive recurrence of Markov chains. *Annals of Probability*, 36(5):1838–1879, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138768.

Kim:2008:IUN

[KS08b] Panki Kim and Renming Song. Intrinsic ultracontractivity of non-symmetric diffusions with measure-valued drifts and potentials. *Annals of Probability*, 36(5):1904–1945, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138770.

Kabluchko:2009:SMS

[KSdH09] Zakhar Kabluchko, Martin Schlather, and Laurens de Haan. Stationary max-stable fields associated to negative definite functions. *Annals of Probability*, 37(5):2042–2065, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539863.

Kadane:2001:IRC

[KSS01] Joseph B. Kadane, Mark J. Schervish, and Teddy Seidenfeild. Improper regular conditional distributions. *Annals of Probability*, 29 (4):1612–1624, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345764.

Kuelbs:2000:LDP

[Kue00] J. Kuelbs. Large deviation probabilities and dominating points for open convex sets: nonlogarithmic behavior. *Annals of Probability*, 28(3):1259–1279, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160334`.

Kurt:2009:MER

[Kur09] Noemi Kurt. Maximum and entropic repulsion for a Gaussian membrane model in the critical dimension. *Annals of Probability*, 37(2):687–725, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1241099926`.

Kesten:2000:ADC

[KvdB00] Harry Kesten and J. van den Berg. Asymptotic density in a coalescing random walk model. *Annals of Probability*, 28(1):303–352, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160121`.

Kahn:2001:CIC

[KvdB01] J. Kahn and J. van den Berg. A correlation inequality for connection events in percolation. *Annals of Probability*, 29(1):123–126, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956324`.

Kaufman:2000:FTH

[KW00] Robert Kaufman and Jang-Mei Wu. Fatou theorem of p-harmonic functions on trees. *Annals of Probability*, 28(3):1138–1148, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160328`.

Kaimanovich:2002:BES

[KW02] Vadim A. Kaimanovich and Wolfgang Woess. Boundary and entropy of space homogeneous Markov chains. *Annals of Probability*, 30(1):323–363, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107770`.

Kahn:2007:PAF

[KW07] Jeff Kahn and Nicholas Weininger. Positive association in the fractional fuzzy Potts model. *Annals of Probability*, 35(6):2038–2043, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860414.

Khoshnevisan:2002:LSA

[KX02] Davar Khoshnevisan and Yimin Xiao. Level sets of additive Lévy processes. *Annals of Probability*, 30(1):62–100, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107761.

Khoshnevisan:2005:LPC

[KX05] Davar Khoshnevisan and Yimin Xiao. Lévy processes: Capacity and Hausdorff dimension. *Annals of Probability*, 33(3):841–878, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386712. See note [Man06].

Khoshnevisan:2003:MRA

[KXZ03] Davar Khoshnevisan, Yimin Xiao, and Yuquan Zhong. Measuring the range of an additive Lévy process. *Annals of Probability*, 31 (2):1097–1141, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516547.

Karatzas:2003:OCI

[KŽ03] Ioannis Karatzas and Gordan Žitković. Optimal consumption from investment and random endowment in incomplete semimartingale markets. *Annals of Probability*, 31(4):1821–1858, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646367.

Karatzas:2008:MAS

[KZ08] Ioannis Karatzas and Ingrid-Mona Zamfirescu. Martingale approach to stochastic differential games of control and stopping. *Annals of Probability*, 36(4):1495–1527, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360977.

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].

Latala:2006:EMT

[Lat06] Rafał Latała. Estimates of moments and tails of Gaussian chaoses. *Annals of Probability*, 34(6):2315–2331, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377444.

Lin:2001:CTE

[LdH01] Tao Lin and Laurens de Haan. On convergence toward an extreme value distribution in $C[0,1]$. *Annals of Probability*, 29(1):467–483, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956340.

Leandre:2005:SEC

[Léa05] Rémi Léandre. Stochastic equivariant cohomologies and cyclic cohomology. *Annals of Probability*, 33(4):1544–1572, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224590.

Lee:2001:ARS

[Lee01] Tzong-Yow Lee. Asymptotic results for super-Brownian motions and semilinear differential equations. *Annals of Probability*, 29(3):1047–1060, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345595.

Li:2003:FET

[Li03] Wenbo V. Li. The first exit time of a Brownian motion from an unbounded convex domain. *Annals of Probability*, 31(2):1078–1096, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516546.

Li:2004:ABD

[Li04] Xiang Dong Li. Asymptotic behavior of divergences and Cameron–Martin theorem on loop spaces. *Annals of Probability*, 32(3B):2409–2445, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813618.

Liao:2004:LPF

[Lia04] Ming Liao. Lévy processes and Fourier analysis on compact Lie groups. *Annals of Probability*, 32(2):1553–1573, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884862.

Liggett:2000:MCD

[Lig00] Thomas M. Liggett. Monotonicity of conditional distributions and growth models on trees. *Annals of Probability*, 28(4):1645–1665, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160501.

Limic:2003:AEP

[Lim03] Vlada Limic. Attracting edge property for a class of reinforced random walks. *Annals of Probability*, 31(3):1615–1654, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425792.

Lindner:2009:CPI

[LiS09] Alexander Lindner and Ken iti Sato. Continuity properties and infinite divisibility of stationary distributions of some generalized Ornstein–Uhlenbeck processes. *Annals of Probability*, 37(1):250–274, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881690.

Ledoux:2002:LAW

[LLQ02] M. Ledoux, T. Lyons, and Z. Qian. Lévy area of Wiener processes in Banach spaces. *Annals of Probability*, 30(2):546–578, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481002.

LeGall:2005:SIR

[LM05] Jean-François Le Gall and Leonid Mytnik. Stochastic integral representation and regularity of the density for the exit measure of super-Brownian motion. *Annals of Probability*, 33(1):194–222, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141725.

Luczak:2006:MQL

[LM06] Malwina J. Luczak and Colin McDiarmid. On the maximum queue length in the supermarket model. *Annals of Probability*, 34(2):493–527, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179980.

Lember:2009:SDL

[LM09] Jüri Lember and Heinrich Matzinger. Standard deviation of the longest common subsequence. *Annals of Probability*, 37(3):1192–1235, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434031.

Landim:2002:FDA

[LOV02] C. Landim, S. Olla, and R. S. Varadhan. Finite-dimensional approximation of the self-diffusion coefficient for the exclusion process. *Annals of Probability*, 30(2):483–508, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481000.

Lowther:2009:LOD

[Low09] George Lowther. Limits of one-dimensional diffusions. *Annals of Probability*, 37(1):78–106, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881685.

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].

Lasserre:2001:EQM

[LP01] Jean B. Lasserre and Charles E. M. Pearce. On the existence of a quasistationary measure for a Markov chain. *Annals of Probability*, 29(1):437–446, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956338.

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].

Limic:2004:MRR

[LP04a] Vlada Limic and Robin Pemantle. More rigorous results on the Kauffman–Levin model of evolution. *Annals of Probability*, 32 (3):2149–2178, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808422.

Luschgy:2004:SAF

[LP04b] Harald Luschgy and Gilles Pagès. Sharp asymptotics of the functional quantization problem for Gaussian processes. *Annals of Probability*, 32(2):1574–1599, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884863.

Lytova:2009:CLT

[LP09] A. Lytova and L. Pastur. Central limit theorem for linear eigenvalue statistics of random matrices with independent entries. *Annals of Probability*, 37(5):1778–1840, September 2009. CODEN

APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539857.

Levin:2001:PTR

[LPP01] David A. Levin, Robin Pemantle, and Yuval Peres. A phase transition in random coin tossing. *Annals of Probability*, 29(4): 1637–1669, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345766.

Lyons:2006:MSF

[LPS06] Russell Lyons, Yuval Peres, and Oded Schramm. Minimal spanning forests. *Annals of Probability*, 34(5):1665–1692, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517218.

LeJan:2002:IBV

[LR02] Yves Le Jan and Olivier Raimond. Integration of Brownian vector fields. *Annals of Probability*, 30(2):826–873, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481009.

LeJan:2004:FCN

[LR04a] Yves Le Jan and Olivier Raimond. Flows, coalescence and noise. *Annals of Probability*, 32(2):1247–1315, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884851. See correction [LR20].

Lijoi:2004:MDP

[LR04b] Antonio Lijoi and Eugenio Regazzini. Means of a Dirichlet process and multiple hypergeometric functions. *Annals of Probability*, 32 (2):1469–1495, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884858.

Lototsky:2006:WCS

[LR06] S. V. Lototsky and B. L. Rozovskii. Wiener chaos solutions of linear stochastic evolution equations. *Annals of Probability*, 34 (2):638–662, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179985.

LeJan:2020:FCN

[LR20] Yves Le Jan and Olivier Raimond. Flows, coalescence and noise. A correction. *Annals of Probability*, 48(3):1592–1595, May 2020. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL https://projecteuclid.org/euclid.aop/1592359239. See [LR04a].

Li:2004:LTP

[LS04a] Wenbo V. Li and Qi-Man Shao. Lower tail probabilities for Gaussian processes. *Annals of Probability*, 32(1A):216–242, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415834.

Lifshits:2004:ERF

[LS04b] Mikhail A. Lifshits and Zhan Shi. The escape rate of favorite sites of simple random walk and Brownian motion. *Annals of Probability*, 32(1A):129–152, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415831.

Lifshits:2005:ARO

[LS05] Mikhail Lifshits and Zhan Shi. Aggregation rates in one-dimensional stochastic systems with adhesion and gravitation. *Annals of Probability*, 33(1):53–81, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141720.

Liggett:2007:SMS

[LST07] Thomas M. Liggett, Jeffrey E. Steif, and Bálint Tóth. Statistical mechanical systems on complete graphs, infinite exchangeability, finite extensions and a discrete finite moment problem. *Annals of Probability*, 35(3):867–914, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804317.

Lawler:2004:CIP

[LSW04] Gregory F. Lawler, Oded Schramm, and Wendelin Werner. Conformal invariance of planar loop-erased random walks and uniform spanning trees. *Annals of Probability*, 32(1B):939–995, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1079021469.

Limic:2007:AES

[LT07] Vlada Limic and Pierre Tarrès. Attracting edge and strongly edge reinforced walks. *Annals of Probability*, 35(5):1783–1806, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1189000928`.

Last:2009:ITS

[LT09] Günter Last and Hermann Thorisson. Invariant transports of stationary random measures and mass-stationarity. *Annals of Probability*, 37(2):790–813, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1241099929`.

Landim:2006:MMS

[LV06] Claudio Landim and Glauco Valle. A microscopic model for Stefan's melting and freezing problem. *Annals of Probability*, 34 (2):779–803, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1147179989`.

Letac:2000:IPP

[LW00] Gérard Letac and Jacek Wesołowski. An independence property for the product of GIG and gamma laws. *Annals of Probability*, 28(3):1371–1383, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160339`.

Landim:2003:CEC

[LY03] C. Landim and H. T. Yau. Convergence to equilibrium of conservative particle systems on $\mathbf{Z}^\mathbf{d}$. *Annals of Probability*, 31(1): 115–147, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1046294306`.

Lutwak:2004:MEI

[LYZ04] Erwin Lutwak, Deane Yang, and Gaoyong Zhang. Moment-entropy inequalities. *Annals of Probability*, 32(1B):757–774, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1079021463`.

Latala:2000:NSC

[LZ00] Rafał Latała and Joel Zinn. Necessary and sufficient conditions for the strong law of large numbers for U-statistics. *Annals of Probability*, 28(4):1908–1924, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160513`.

Maaouia:2001:PIP

[Maa01] Faïza Maaouia. Principes d'invariance par moyennisation logarithmique pour processus de Markov. (French) [Invariance principles by logarithmic averaging for Markov processes]. *Annals of Probability*, 29(4):1859–1902, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345775`.

Manstavicius:2004:VSM

[Man04] Martynas Manstavičius. p-variation of strong Markov processes. *Annals of Probability*, 32(3):2053–2066, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1089808419`.

Manstavicius:2006:NAK

[Man06] Martynas Manstavičius. A note about Khoshnevisan–Xiao conjecture. *Annals of Probability*, 34(4):1635–1640, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1158673332`. See [KX05].

Marchal:2001:SPB

[Mar01] Phillippe Marchal. Stable processes on the boundary of a regular tree. *Annals of Probability*, 29(4):1591–1611, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345763`.

Martin:2004:LSD

[Mar04a] James B. Martin. Limiting shape for directed percolation models. *Annals of Probability*, 32(4):2908–2937, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1107883342`.

Marton:2004:MCE

[Mar04b] Katalin Marton. Measure concentration for Euclidean distance in the case of dependent random variables. *Annals of Probability*, 32

(3B):2526–2544, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813622.

Massart:2000:ACT

[Mas00] Pascal Massart. About the constants in Talagrand's concentration inequalities for empirical processes. *Annals of Probability*, 28(2):863–884, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160263.

Mason:2004:UFL

[Mas04] David M. Mason. A uniform functional law of the logarithm for the local empirical process. *Annals of Probability*, 32(2):1391–1418, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884855.

Mattner:2003:MAD

[Mat03] Lutz Mattner. Mean absolute deviations of sample means and minimally concentrated binomials. *Annals of Probability*, 31 (2):914–925, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516540.

Mathieu:2006:CVB

[Mat06] Pierre Mathieu. Carne–Varopoulos bounds for centered random walks. *Annals of Probability*, 34(3):987–1011, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418490.

Meier:2006:FAB

[Mei06] Martin Meier. Finitely additive beliefs and universal type spaces. *Annals of Probability*, 34(1):386–422, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191541.

Merle:2008:HPD

[Mer08] Mathieu Merle. Hitting probability of a distant point for the voter model started with a single 1. *Annals of Probability*, 36 (3):807–861, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749082.

Mikulevicius:2000:CPP

[Mik00] R. Mikulevicius. On the Cauchy problem for parabolic SPDEs in Hölder classes. *Annals of Probability*, 28(1):74–103, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160112.

Marckert:2003:DFP

[MM03] Jean-François Marckert and Abdelkader Mokkadem. The depth first processes of Galton–Watson trees converge to the same Brownian excursion. *Annals of Probability*, 31(3):1655–1678, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425793.

Maccheroni:2005:SLL

[MM05] Fabio Maccheroni and Massimo Marinacci. A strong law of large numbers for capacities. *Annals of Probability*, 33(3):1171–1178, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386722.

Marckert:2006:LNQ

[MM06] Jean-François Marckert and Abdelkader Mokkadem. Limit of normalized quadrangulations: The Brownian map. *Annals of Probability*, 34(6):2144–2202, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377440.

Marckert:2007:IPR

[MM07] Jean-François Marckert and Grégory Miermont. Invariance principles for random bipartite planar maps. *Annals of Probability*, 35(5):1642–1705, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000924.

Macheras:2004:SLP

[MMS04] N. D. Macheras, K. Musiał, and W. Strauss. Splitting of liftings in products of probability spaces. *Annals of Probability*, 32(3B):2389–2408, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813617.

Melbourne:2009:VVA

[MN09] Ian Melbourne and Matthew Nicol. A vector-valued almost sure invariance principle for hyperbolic dynamical systems. *Annals of Probability*, 37(2):478–505, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099919.

Meerschaert:2009:FCP

[MNV09] Mark M. Meerschaert, Erkan Nane, and P. Vellaisamy. Fractional Cauchy problems on bounded domains. *Annals of Probability*, 37 (3):979–1007, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434026.

Morris:2006:SGZ

[Mor06] Ben Morris. Spectral gap for the zero range process with constant rate. *Annals of Probability*, 34(5):1645–1664, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517217.

Morris:2009:IMT

[Mor09] Ben Morris. Improved mixing time bounds for the Thorp shuffle and L-reversal chain. *Annals of Probability*, 37(2):453–477, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099918.

Mountford:2002:CRC

[Mou02] Thomas Mountford. The convergence result for critical reversible nearest particle systems. *Annals of Probability*, 30(1):1–61, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107760.

Merlevade:2000:FCL

[MP00] Florence Merlevàde and Magda Peligrad. The functional central limit theorem under the strong mixing condition. *Annals of Probability*, 28(3):1336–1352, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160337.

Mairesse:2003:EFP

[MP03a] Jean Mairesse and Balaji Prabhakar. The existence of fixed points for the $\cdot/GI/1$ queue. *Annals of Probability*, 31(4):2216–2236, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646383.

Mytnik:2003:RIB

[MP03b] Leonid Mytnik and Edwin Perkins. Regularity and irregularity of $(\mathbf{1} + \boldsymbol{\beta})$-stable super-Brownian motion. *Annals of Probability*, 31(3):1413–1440, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425785.

Mytnik:2006:PUS

[MPS06] Leonid Mytnik, Edwin Perkins, and Anja Sturm. On pathwise uniqueness for stochastic heat equations with non-Lipschitz coefficients. *Annals of Probability*, 34(5):1910–1959, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517229.

Marcus:2003:NPR

[MR03] M. B. Marcus and J. Rosen. New perspectives on Ray's theorem for the local times of diffusions. *Annals of Probability*, 31 (2):882–913, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516539.

Mathieu:2004:IHK

[MR04] Pierre Mathieu and Elisabeth Remy. Isoperimetry and heat kernel decay on percolation clusters. *Annals of Probability*, 32(1A): 100–128, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415830.

Merkl:2005:ERR

[MR05a] Franz Merkl and Silke W. W. Rolles. Edge-reinforced random walk on a ladder. *Annals of Probability*, 33(6):2051–2093, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965853.

Mikulevicius:2005:GSS

[MR05b] R. Mikulevicius and B. L. Rozovskii. Global L_2-solutions of stochastic Navier–Stokes equations. *Annals of Probability*, 33(1): 137–176, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141723.

Merkl:2007:ABE

[MR07] Franz Merkl and Silke W. W. Rolles. Asymptotic behavior of edge-reinforced random walks. *Annals of Probability*, 35(1):115–140, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324125.

Marcus:2008:MCG

[MR08] Michael B. Marcus and Jay Rosen. L^p moduli of continuity of Gaussian processes and local times of symmetric Lévy processes. *Annals of Probability*, 36(2):594–622, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306961.

Merkl:2009:RER

[MR09] Franz Merkl and Silke W. W. Rolles. Recurrence of edge-reinforced random walk on a two-dimensional graph. *Annals of Probability*, 37(5):1679–1714, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539854.

Mikosch:2000:MPH

[MRS00] Thomas Mikosch, Sidney Resnick, and Gennady Samorodnitsky. The maximum of the periodogram for a heavy-tailed sequence. *Annals of Probability*, 28(2):885–908, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160264.

Maes:2002:ASM

[MRS02] Christian Maes, Frank Redig, and Ellen Saada. The Abelian sandpile model on an infinite tree. *Annals of Probability*, 30(4): 2081–2107, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548382.

Mikosch:2000:RPC

[MS00] Thomas Mikosch and Gennady Samorodnitsky. Ruin probability with claims modeled by a stationary ergodic stable process. *Annals of Probability*, 28(4):1814–1851, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160509.

Mason:2001:BSS

[MS01a] David M. Mason and Qi-Man. Shao. Bootstrapping the Student t-statistic. *Annals of Probability*, 29(4):1435–1450, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345757.

Mohle:2001:CCP

[MS01b] Martin Möhle and Serik Sagitov. A classification of coalescent processes for haploid exchangeable population models. *Annals of Probability*, 29(4):1547–1562, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345761.

Matysiak:2002:FRB

[MS02] Wojciech Matysiak and Paweł J. Szabłowski. A few remarks on Bryc's paper on random fields with linear regressions. *Annals of Probability*, 30(3):1486–1491, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867134. See [Bry01].

Martinez:2004:CKO

[MS04a] Servet Martínez and Jaime San Martín. Classification of killed one-dimensional diffusions. *Annals of Probability*, 32(1A):530–552, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415844.

Mendelson:2004:SDS

[MS04b] Shahar Mendelson and Gideon Schechtman. The shattering dimension of sets of linear functionals. *Annals of Probability*, 32 (3):1746–1770, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808410.

Mountford:2009:SLD

[MS09] Thomas Mountford and Roberto H. Schonmann. The survival of large dimensional threshold contact processes. *Annals of Probability*, 37(4):1483–1501, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182145.

Mueller:2000:CPH

[Mue00] Carl Mueller. The critical parameter for the heat equation with a noise term to blow up in finite time. *Annals of Probability*, 28(4): 1735–1746, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160505.

Mustapha:2006:GES

[Mus06] Sami Mustapha. Gaussian estimates for spatially inhomogeneous random walks on z^d. *Annals of Probability*, 34(1):264–283, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191538.

Maxwell:2000:CLT

[MW00] Michael Maxwell and Michael Woodroofe. Central limit theorems for additive functionals of Markov chains. *Annals of Probability*, 28(2):713–724, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160258.

Ma:2001:SSF

[MX01] Zhi-Ming Ma and Kai-Nan Xiang. Superprocesses of stochastic flows. *Annals of Probability*, 29(1):317–343, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956332.

Merkl:2001:ZOL

[MZ01] Franz Merkl and Martin P. W. Zerner. A zero-one law for planar random walks in random environment. *Annals of Probability*, 29 (4):1716–1732, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345769.

Meester:2003:LBB

[MZ03] Ronald Meester and Dmitri Znamenski. Limit behavior of the Bak–Sneppen evolution model. *Annals of Probability*, 31(4): 1986–2002, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646375.

Ma:2008:WSF

[MZZ08] Jin Ma, Jianfeng Zhang, and Ziyu Zheng. Weak solutions for forward–backward SDEs — a martingale problem approach. *Annals of Probability*, 36(6):2092–2125, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696597.

Nishiyama:2000:WCS

[Nis00] Yoichi Nishiyama. Weak convergence of some classes of martingales with jumps. *Annals of Probability*, 28(2):685–712, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160257.

Nishiyama:2007:PBC

[Nis07] Yoichi Nishiyama. On the paper "*Weak convergence of some classes of martingales with jumps*". *Annals of Probability*, 35 (3):1194–1200, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804327.

Nolin:2008:CEP

[Nol08] Pierre Nolin. Critical exponents of planar gradient percolation. *Annals of Probability*, 36(5):1748–1776, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138765.

Nourdin:2008:ABW

[Nou08] Ivan Nourdin. Asymptotic behavior of weighted quadratic and cubic variations of fractional Brownian motion. *Annals of Probability*, 36(6):2159–2175, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696599.

Nualart:2005:CLT

[NP05] David Nualart and Giovanni Peccati. Central limit theorems for sequences of multiple stochastic integrals. *Annals of Probability*, 33 (1):177–193, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141724.

Nachmias:2008:CRG

[NP08] Asaf Nachmias and Yuval Peres. Critical random graphs: Diameter and mixing time. *Annals of Probability*, 36(4):1267–1286, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1217360969.

Nourdin:2009:NCM

[NP09a] Ivan Nourdin and Giovanni Peccati. Noncentral convergence of multiple integrals. *Annals of Probability*, 37(4):1412–1426, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182142.

Nourdin:2009:SME

[NP09b] Ivan Nourdin and Giovanni Peccati. Stein's method and exact Berry–Esseen asymptotics for functionals of Gaussian fields. *Annals of Probability*, 37(6):2231–2261, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380788.

Neininger:2004:CMD

[NR04] Ralph Neininger and Ludger Rüschendorf. On the contraction method with degenerate limit equation. *Annals of Probability*, 32 (3B):2838–2856, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813632.

Nourdin:2009:ABW

[NR09] Ivan Nourdin and Anthony Réveillac. Asymptotic behavior of weighted quadratic variations of fractional Brownian motion: The critical case $H = 1/4$. *Annals of Probability*, 37(6):2200–2230, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380787.

Nualart:2003:PMV

[NRT03] David Nualart, Carles Rovira, and Samy Tindel. Probabilistic models for vortex filaments based on fractional Brownian motion. *Annals of Probability*, 31(4):1862–1899, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646369.

Nourdin:2006:ACL

[NS06] Ivan Nourdin and Thomas Simon. On the absolute continuity of Lévy processes with drift. *Annals of Probability*, 34(3):1035–1051, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418492.

Nualart:2000:EES

[NV00] David Nualart and Frederi Viens. Evolution equation of a stochastic semigroup with white-noise drift. *Annals of Probability*, 28 (1):36–73, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160111.

Nikeghbali:2005:DSC

[NY05] Ashkan Nikeghbali and Marc Yor. A definition and some characteristic properties of pseudo-stopping times. *Annals of Probability*, 33(5):1804–1824, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395874.

Orsingher:2009:FDE

[OB09] Enzo Orsingher and Luisa Beghin. Fractional diffusion equations and processes with randomly varying time. *Annals of Probability*, 37(1):206–249, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881689.

OCinneide:2000:MAP

[O'C00] Colm O'Cinneide. Markov additive processes and Perron–Frobenius eigenvalue inequalities. *Annals of Probability*, 28(3): 1230–1258, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160333.

Owhadi:2003:ASD

[Owh03] Houman Owhadi. Anomalous slow diffusion from perpetual homogenization. *Annals of Probability*, 31(4):1935–1969, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1068646372`.

Panchenko:2003:SAC

[Pan03] Dmitry Panchenko. Symmetrization approach to concentration inequalities for empirical processes. *Annals of Probability*, 31(4): 2068–2081, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1068646378`.

Peccati:2004:HAD

[Pec04] Giovanni Peccati. Hoeffding–ANOVA decompositions for symmetric statistics of exchangeable observations. *Annals of Probability*, 32(3):1796–1829, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1089808412`.

Pellegrini:2008:EUA

[Pel08] Clément Pellegrini. Existence, uniqueness and approximation of a stochastic Schrödinger equation: The diffusive case. *Annals of Probability*, 36(6):2332–2353, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1229696605`.

Penrose:2001:CLT

[Pen01] Mathew D. Penrose. A Central Limit Theorem with applications to percolation, epidemics and Boolean models. *Annals of Probability*, 29(4):1515–1546, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345760`.

Pene:2004:MDR

[Pèn04] Françoise Pène. Multiple decorrelation and rate of convergence in multidimensional limit theorems for the Prokhorov metric. *Annals of Probability*, 32(3B):2477–2525, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1091813621`.

Penrose:2005:MSC

[Pen05] Mathew D. Penrose. Multivariate spatial central limit theorems with applications to percolation and spatial graphs. *Annals of Probability*, 33(5):1945–1991, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395878.

Pete:2008:CPS

[Pet08] Gábor Pete. Corner percolation on $\mathbf{Z}^2$ and the square root of 17. *Annals of Probability*, 36(5):1711–1747, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138764.

Piau:2004:IBM

[Pia04] Didier Piau. Immortal branching Markov processes: Averaging properties and PCR applications. *Annals of Probability*, 32(1A):337–364, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415838.

Piau:2005:CIN

[Pia05] Didier Piau. Confidence intervals for nonhomogeneous branching processes and polymerase chain reactions. *Annals of Probability*, 33(2):674–702, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868597.

Picard:2000:SHM

[Pic00] Jean Picard. Smoothness of harmonic maps for hypoelliptic diffusions. *Annals of Probability*, 28(2):643–666, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160255.

Picard:2008:TAV

[Pic08] Jean Picard. A tree approach to p-variation and to integration. *Annals of Probability*, 36(6):2235–2279, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696602.

Pinsky:2001:IPD

[Pin01] Ross G. Pinsky. Invariant probability distributions for measure-valued diffusions. *Annals of Probability*, 29(4):1476–1514, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345759`.

Pinsky:2007:WLL

[Pin07] Ross G. Pinsky. When the law of large numbers fails for increasing subsequences of random permutations. *Annals of Probability*, 35 (2):758–772, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1175287762`.

Pinsky:2009:TRN

[Pin09] Ross G. Pinsky. Transcience/recurrence for normally reflected Brownian motion in unbounded domains. *Annals of Probability*, 37(2):676–686, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1241099925`.

Pittel:2008:EPR

[Pit08] Boris Pittel. Edge percolation on a random regular graph of low degree. *Annals of Probability*, 36(4):1359–1389, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360972`.

Popier:2007:BSD

[Pop07] A. Popier. Backward stochastic differential equations with random stopping time and singular final condition. *Annals of Probability*, 35(3):1071–1117, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1178804323`.

Pemantle:2007:WPI

[PP07] Robin Pemantle and Yuval Peres. What is the probability of intersecting the set of Brownian double points? *Annals of Probability*, 35(6):2044–2062, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1191860415`.

Pitt:2003:SMP

[PR03] Loren D. Pitt and Raina S. Robeva. On the sharp Markov property for Gaussian random fields and spectral synthesis in spaces of Bessel potentials. *Annals of Probability*, 31(3):1338–1376, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425783.

Prabhakar:2003:AFP

[Pra03] Balaji Prabhakar. The attractiveness of the fixed points of a $\cdot/GI/1$ queue. *Annals of Probability*, 31(4):2237–2269, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646384.

Pemantle:2001:BRW

[PS01] Robin Pemantle and Alan M. Stacey. The branching random walk and contact process on Galton–Watson and nonhomogeneous trees. *Annals of Probability*, 29(4):1563–1590, October 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345762.

Pang:2007:PTP

[PS07] Huadong Pang and Daniel W. Stroock. A peculiar two point boundary value problem. *Annals of Probability*, 35(5):1623–1641, September 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1189000923.

Pittet:2002:RWW

[PSC02] C. Pittet and L. Saloff-Coste. On random walks on wreath products. *Annals of Probability*, 30(2):948–977, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481013.

Pipiras:2002:SSS

[PT02] Vladas Pipiras and Murad S. Taqqu. The structure of self-similar stable mixed moving averages. *Annals of Probability*, 30(2):898–932, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1023481011.

Pipiras:2004:SSP

[PT04] Vladas Pipiras and Murad S. Taqqu. Stable stationary processes related to cyclic flows. *Annals of Probability*, 32(3):2222–2260, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808424.

Panchenko:2007:OMS

[PT07] Dmitry Panchenko and Michel Talagrand. On the overlap in the multiple spherical SK models. *Annals of Probability*, 35(6): 2321–2355, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860423.

Peccati:2006:MSS

[PTT06] Giovanni Peccati, Michèle Thieullen, and Ciprian A. Tudor. Martingale structure of Skorohod integral processes. *Annals of Probability*, 34(3):1217–1239, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418496.

Peligrad:2005:NMI

[PU05] Magda Peligrad and Sergey Utev. A new maximal inequality and invariance principle for stationary sequences. *Annals of Probability*, 33(2):798–815, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868600.

Peligrad:2006:CLT

[PU06] Magda Peligrad and Sergey Utev. Central limit theorem for stationary linear processes. *Annals of Probability*, 34(4):1608–1622, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673330.

Puha:2000:CER

[Puh00] Amber L. Puha. Critical exponents for a reversible nearest particle system on the binary tree. *Annals of Probability*, 28(1): 395–415, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160124.

Puhalskii:2005:SPR

[Puh05] Anatolii A. Puhalskii. Stochastic processes in random graphs. *Annals of Probability*, 33(1):337–412, January 2005. CODEN AP-

BYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141729.

Pardoux:2001:PED

[PV01] E. Pardoux and Yu. Veretennikov. On the Poisson equation and diffusion approximation. I. *Annals of Probability*, 29(3):1061–1085, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345596.

Pardoux:2003:PED

[PV03] È. Pardoux and A. Yu. Veretennikov. On Poisson equation and diffusion approximation 2. *Annals of Probability*, 31(3):1166–1192, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425774.

Pardoux:2005:PED

[PV05] E. Pardoux and A. Yu. Veretennikov. On the Poisson equation and diffusion approximation 3. *Annals of Probability*, 33 (3):1111–1133, May 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1115386720.

Pyke:2004:WCR

[PvZ04] Ronald Pyke and Willem R. van Zwet. Weak convergence results for the Kakutani interval splitting procedure. *Annals of Probability*, 32(1A):380–423, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415840.

Pitman:2005:GBF

[PW05] Jim Pitman and Matthias Winkel. Growth of the Brownian forest. *Annals of Probability*, 33(6):2188–2211, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965857.

Pitman:2009:RTG

[PW09] Jim Pitman and Matthias Winkel. Regenerative tree growth: Binary self-similar continuum random trees and Poisson–Dirichlet compositions. *Annals of Probability*, 37(5):1999–2041, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-

894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539862.

Pitman:2001:DRH

[PY01] Jim Pitman and Marc Yor. On the distribution of ranked heights of excursions of a Brownian bridge. *Annals of Probability*, 29(1): 361–384, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956334.

Peng:2009:ABS

[PY09] Shige Peng and Zhe Yang. Anticipated backward stochastic differential equations. *Annals of Probability*, 37(3):877–902, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434023.

Peterson:2009:QLT

[PZ09] Jonathon Peterson and Ofer Zeitouni. Quenched limits for transient, zero speed one-dimensional random walk in random environment. *Annals of Probability*, 37(1):143–188, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881687.

Quastel:2006:BDS

[Qua06] Jeremy Quastel. Bulk diffusion in a system with site disorder. *Annals of Probability*, 34(5):1990–2036, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517231.

Rassoul-Agha:2003:PVP

[RA03] Firas Rassoul-Agha. The point of view of the particle on the law of large numbers for random walks in a mixing random environment. *Annals of Probability*, 31(3):1441–1463, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425786.

Ruzmaikina:2005:CIM

[RA05] Anastasia Ruzmaikina and Michael Aizenman. Characterization of invariant measures at the leading edge for competing particle systems. *Annals of Probability*, 33(1):82–113, January 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1108141721.

Randrianantoanina:2007:CSF

[Ran07] Narcisse Randrianantoanina. Conditioned square functions for noncommutative martingales. *Annals of Probability*, 35(3): 1039–1070, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804322.

Rassoul-Agha:2007:QIP

[RAS07] Firas Rassoul-Agha and Timo Seppäläinen. Quenched invariance principle for multidimensional ballistic random walk in a random environment with a forbidden direction. *Annals of Probability*, 35(1):1–31, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324122.

Reitzner:2003:RPE

[Rei03] Matthias Reitzner. Random polytopes and the Efron–Stein jackknife inequality. *Annals of Probability*, 31(4):2136–2166, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646381.

Revelle:2003:RER

[Rev03] David Revelle. Rate of escape of random walks on wreath products and related groups. *Annals of Probability*, 31(4):1917–1934, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646371.

Rezakhanlou:2001:CLS

[Rez01] Fraydoun Rezakhanlou. Continuum limit for some growth models II. *Annals of Probability*, 29(3):1329–1372, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345605.

Richards:2004:AMT

[Ric04] Donald St. P. Richards. Algebraic methods toward higher-order probability inequalities, II. *Annals of Probability*, 32(2): 1509–1544, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884860.

Roitershtein:2007:NMB

[Roi07] Alexander Roitershtein. A note on multitype branching processes with immigration in a random environment. *Annals of Probability*, 35(4):1573–1592, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334253.

Roitershtein:2008:TRW

[Roi08] Alexander Roitershtein. Transient random walks on a strip in a random environment. *Annals of Probability*, 36(6):2354–2387, November 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1229696606.

Roos:2003:KMC

[Roo03] Bero Roos. Kerstan's method for compound Poisson approximation. *Annals of Probability*, 31(4):1754–1771, October 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1068646365.

Rosinski:2000:DSS

[Ros00] Jan Rosiński. Decomposition of stationary α-stable random fields. *Annals of Probability*, 28(4):1797–1813, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160508.

Rossignol:2006:TMS

[Ros06] Raphaël Rossignol. Threshold for monotone symmetric properties through a logarithmic Sobolev inequality. *Annals of Probability*, 34(5):1707–1725, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517220.

Roy:2007:EPP

[Roy07] Emmanuel Roy. Ergodic properties of Poissonian ID processes. *Annals of Probability*, 35(2):551–576, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287754.

Reinert:2009:MNA

[RR09] Gesine Reinert and Adrian Röllin. Multivariate normal approximation with Stein's method of exchangeable pairs under a general linearity condition. *Annals of Probability*, 37(6):2150–2173, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380785.

Rider:2006:GFN

[RS06a] B. Rider and Jack W. Silverstein. Gaussian fluctuations for non-Hermitian random matrix ensembles. *Annals of Probability*, 34(6):2118–2143, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377439.

Rockner:2006:KEI

[RS06b] Michael Röckner and Zeev Sobol. Kolmogorov equations in infinite dimensions: Well-posedness and regularity of solutions, with applications to stochastic generalized Burgers equations. *Annals of Probability*, 34(2):663–727, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179986.

Rasonyi:2009:HD

[RSW09] Miklós Rásonyi, Walter Schachermayer, and Richard Warnung. Hiding a drift. *Annals of Probability*, 37(6):2459–2479, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380795.

Russo:2007:SPP

[RT07] Francesco Russo and Gerald Trutnau. Some parabolic PDEs whose drift is an irregular random noise in space. *Annals of Probability*, 35(6):2213–2262, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860420.

Sabot:2004:BRW

[Sab04] Christophe Sabot. Ballistic random walks in random environment at low disorder. *Annals of Probability*, 32(4):2996–3023, October 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1107883345.

Samson:2000:CMI

[Sam00] Paul-Marie Samson. Concentration of measure inequalities for Markov chains and Φ-mixing processes. *Annals of Probability*, 28 (1):416–461, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160125.

Samorodnitsky:2004:EVT

[Sam04] Gennady Samorodnitsky. Extreme value theory, ergodic theory and the boundary between short memory and long memory for stationary stable processes. *Annals of Probability*, 32(2):1438–1468, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884857.

Samorodnitsky:2005:NFP

[Sam05] Gennady Samorodnitsky. Null flows, positive flows and the structure of stationary symmetric stable processes. *Annals of Probability*, 33(5):1782–1803, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395873.

Schlather:2001:LDN

[Sch01] Martin Schlather. Limit distributions of norms of vectors of positive i.i.d.random variables. *Annals of Probability*, 29(2):862–881, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956695.

Seppalainen:2001:PET

[Sep01] Timo Seppäläinen. Perturbation of the equilibrium for a totally asymmetric stick process in one dimension. *Annals of Probability*, 29(1):176–204, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956327.

Seppalainen:2005:SOF

[Sep05] Timo Seppäläinen. Second-order fluctuations and current across characteristic for a one-dimensional growth model of independent random walks. *Annals of Probability*, 33(2):759–797, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868599.

Sethuraman:2000:CLT

[Set00] Sunder Sethuraman. Central limit theorems for additive functionals of the simple exclusion process. *Annals of Probability*, 28 (1):277–302, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160120.

Sethuraman:2003:ENS

[Set03] Sunder Sethuraman. An equivalence of H_{-1} norms for the simple exclusion process. *Annals of Probability*, 31(1):35–62, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294303.

Sethuraman:2006:CLT

[Set06] S. Sethuraman. Central limit theorems for additive functionals of the simple exclusion process. *Annals of Probability*, 34(1): 427–428, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191543.

Sezer:2007:FSL

[Sez07] A. Deniz Sezer. Filtration shrinkage by level-crossings of a diffusion. *Annals of Probability*, 35(2):739–757, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287761.

Sly:2008:NLT

[SH08] Allan Sly and Chris Heyde. Nonstandard limit theorem for infinite variance functionals. *Annals of Probability*, 36(2):796–805, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306968.

Sheffield:2006:UME

[She06] Scott Sheffield. Uniqueness of maximal entropy measure on essential spanning forests. *Annals of Probability*, 34(3):857–864, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418484.

Simon:2002:CBB

[Sim02] Thomas Simon. Concentration of the Brownian bridge on the hyperbolic plane. *Annals of Probability*, 30(4):1977–1989, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548379.

Singh:2008:RCT

[Sin08] Arvind Singh. Rates of convergence of a transient diffusion in a spectrally negative Lévy potential. *Annals of Probability*, 36 (1):279–318, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268680.

Soshnikov:2000:CLT

[Sos00] Alexander Soshnikov. The central limit theorem for local linear statistics in classical compact groups and related combinatorial identities. *Annals of Probability*, 28(3):1353–1370, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160338.

Soshnikov:2002:GLD

[Sos02] Alexander Soshnikov. Gaussian limit for determinantal random point fields. *Annals of Probability*, 30(1):171–187, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107764.

Spakulova:2009:CPV

[Špa09] Iva Špakulová. Critical percolation of virtually free groups and other tree-like graphs. *Annals of Probability*, 37(6):2262–2296, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380789.

Scheutzow:2002:CBT

[SS02] Michael Scheutzow and David Steinsaltz. Chasing balls through martingale fields. *Annals of Probability*, 30(4):2046–2080, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548381.

Seppalainen:2003:TSC

[SS03] Timo Seppäläinen and Sunder Sethuraman. Transience of second-class particles and diffusive bounds for additive functionals in one-dimensional asymmetric and exclusion processes. *Annals of Probability*, 31(1):148–169, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294307.

Shmaya:2004:TPN

[SS04] Eran Shmaya and Eilon Solan. Two-player nonzero-sum stopping games in discrete time. *Annals of Probability*, 32(3B):2733–2764, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813629.

Schramm:2005:HEC

[SS05] Oded Schramm and Scott Sheffield. Harmonic explorer and its convergence to SLE_4. *Annals of Probability*, 33(6):2127–2148, November 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1133965855.

Sun:2008:BN

[SS08] Rongfeng Sun and Jan M. Swart. The Brownian net. *Annals of Probability*, 36(3):1153–1208, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749093.

Seidenfeld:2006:IRC

[SSK06] Teddy Seidenfeld, Mark J. Schervish, and Joseph B. Kadane. Improper regular conditional distributions. *Annals of Probability*, 34(1):423–426, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191542.

Stef:2001:ILE

[ST01] André Stef and Gérald Tenenbaum. Inversion de Laplace effective. (French) [Effective Laplace inversion]. *Annals of Probability*, 29(1):558–575, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956344.

Shirai:2003:RPF

[ST03a] Tomoyuki Shirai and Yoichiro Takahashi. Random point fields associated with certain Fredholm determinants II: Fermion shifts and their ergodic and Gibbs properties. *Annals of Probability*, 31 (3):1533–1564, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1055425789`.

Soner:2003:SRM

[ST03b] H. Mete Soner and Nizar Touzi. A stochastic representation for mean curvature type geometric flows. *Annals of Probability*, 31 (3):1145–1165, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1055425773`.

Stannat:2000:VLS

[Sta00] Wilhelm Stannat. On the validity of the log-Sobolev inequality for symmetric Fleming–Viot operators. *Annals of Probability*, 28 (2):667–684, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160256`.

Stannat:2003:TSS

[Sta03] Wilhelm Stannat. On transition semigroups of (A, Ψ)-superprocesses with immigration. *Annals of Probability*, 31(3):1377–1412, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1055425784`.

Stephenson:2001:ADT

[Ste01] David Stephenson. Asymptotic density in a threshold coalescing and annihilating random walk. *Annals of Probability*, 29(1): 137–175, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956326`.

Sturm:2002:NMT

[Stu02] Karl-Theodor Sturm. Nonlinear martingale theory for processes with values in metric spaces of nonpositive curvature. *Annals of Probability*, 30(3):1195–1222, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1029867125`.

Sole:2008:OPA

[SU08] Josep Lluís Solé and Frederic Utzet. On the orthogonal polynomials associated with a Lévy process. *Annals of Probability*, 36 (2):765–795, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306967.

Sudbury:2000:SNI

[Sud00] Aidan Sudbury. The survival of nonattractive interacting particle systems on **Z**. *Annals of Probability*, 28(3):1149–1161, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160329.

Surgailis:2000:LRD

[Sur00] Donatas Surgailis. Long-range dependence and Appell rank. *Annals of Probability*, 28(1):478–497, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160127.

Swanson:2007:VSS

[Swa07] Jason Swanson. Variations of the solution to a stochastic heat equation. *Annals of Probability*, 35(6):2122–2159, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860418.

Siegmund:2005:UMD

[SY05] D. Siegmund and B. Yakir. An urn model of Diaconis. *Annals of Probability*, 33(5):2036–2042, September 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1127395880.

Schreiber:2008:VAC

[SY08] T. Schreiber and J. E. Yukich. Variance asymptotics and central limit theorems for generalized growth processes with applications to convex hulls and maximal points. *Annals of Probability*, 36 (1):363–396, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268683.

Simons:2002:DIO

[SYY02] Gordon Simons, Lijian Yang, and Yi-Ching Yao. Doob, Ignatov and optional skipping. *Annals of Probability*, 30(4):1933–1958, October 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1039548377.

Steele:2003:NTC

[SZ03] J. Michael Steele and Yu Zhang. Nondifferentiability of the time constants of first-passage percolation. *Annals of Probability*, 31 (2):1028–1051, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1048516544.

Slomczynski:2004:UME

[SZ04] Wojciech Słomczyński and Tomasz Zastawniak. Utility maximizing entropy and the second law of thermodynamics. *Annals of Probability*, 32(3):2261–2285, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1089808425.

Shi:2007:WSL

[SZ07] Zhan Shi and Olivier Zindy. A weakness in strong localization for Sinai's walk. *Annals of Probability*, 35(3):1118–1140, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804324.

Szarek:2006:FPN

[Sza06] Tomasz Szarek. Feller processes on nonlocally compact spaces. *Annals of Probability*, 34(5):1849–1863, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517227.

Sznitman:2001:CTR

[Szn01] Alain-Sol Sznitman. On a class of transient random walks in random environment. *Annals of Probability*, 29(2):724–765, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956691.

Sznitman:2003:NEB

[Szn03] Alain-Sol Sznitman. On new examples of ballistic random walks in random environment. *Annals of Probability*, 31(1):285–322, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1046294312`.

Sznitman:2008:HUA

[Szn08] Alain-Sol Sznitman. How universal are asymptotics of disconnection times in discrete cylinders? *Annals of Probability*, 36 (1):1–53, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1196268672`.

Sznitman:2009:UBD

[Szn09] Alain-Sol Sznitman. Upper bound on the disconnection time of discrete cylinders and random interlacements. *Annals of Probability*, 37(5):1715–1746, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1253539855`.

Taylor:2003:ECG

[TA03] Jonathan E. Taylor and Robert J. Adler. Euler characteristics for Gaussian fields on manifolds. *Annals of Probability*, 31(2):533–563, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516527`.

Taylor:2009:GPK

[TA09] Jonathan E. Taylor and Robert J. Adler. Gaussian processes, kinematic formulae and Poincaré's limit. *Annals of Probability*, 37(4):1459–1482, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1248182144`.

Talagrand:2000:EIC

[Tal00a] Michel Talagrand. Exponential inequalities and convergence of moments in the replica-symmetric regime of the Hopfield model. *Annals of Probability*, 28(4):1393–1469, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160495`.

Talagrand:2000:IRH

[Tal00b] Michel Talagrand. Intersecting random half-spaces: toward the Gardner–Derrida formula. *Annals of Probability*, 28(2):725–758, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160259`.

Talagrand:2000:RSB

[Tal00c] Michel Talagrand. Replica symmetry breaking and exponential inequalities for the Sherrington–Kirkpatrick model. *Annals of Probability*, 28(3):1018–1062, July 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160325`.

Talagrand:2001:MMM

[Tal01a] Michel Talagrand. Majorizing measures without measures. *Annals of Probability*, 29(1):411–417, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956336`.

Taleb:2001:LDB

[Tal01b] Marina Taleb. Large deviations for a Brownian motion in a drifted Brownian potential. *Annals of Probability*, 29(3):1173–1204, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1015345601`.

Talagrand:2002:HTP

[Tal02] Michel Talagrand. On the high temperature phase of the Sherrington–Kirkpatrick model. *Annals of Probability*, 30(1): 364–381, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1020107771`.

Talagrand:2003:APH

[Tal03a] Michel Talagrand. An assignment problem at high temperature. *Annals of Probability*, 31(2):818–848, April 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1048516537`.

Talagrand:2003:VCT

[Tal03b] Michel Talagrand. Vapnik–Chervonenkis type conditions and uniform Donsker classes of functions. *Annals of Probability*, 31

(3):1565–1582, July 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1055425790.

Talet:2007:ATE

[Tal07] Marina Talet. Annealed tail estimates for a Brownian motion in a drifted Brownian potential. *Annals of Probability*, 35(1):32–67, January 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1174324123.

Tanner:2006:NPB

[Tan06] Steve Tanner. Nontangential and probabilistic boundary behavior of pluriharmonic functions. *Annals of Probability*, 34(4):1623–1634, July 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1158673331.

Tarres:2004:VRR

[Tar04] Pierre Tarrès. Vertex-reinforced random walk on **Z** eventually gets stuck on five points. *Annals of Probability*, 32(3B):2650–2701, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813627.

Taylor:2006:GKF

[Tay06] Jonathan E. Taylor. A Gaussian kinematic formula. *Annals of Probability*, 34(1):122–158, January 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1140191534.

Timar:2006:EFM

[Tim06a] Ádám Timár. Ends in free minimal spanning forests. *Annals of Probability*, 34(3):865–869, May 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1151418485.

Timar:2006:NCB

[Tim06b] Adám Timár. Neighboring clusters in Bernoulli percolation. *Annals of Probability*, 34(6):2332–2343, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377445.

Timar:2006:PNT

[Tim06c] Ádám Timár. Percolation on nonunimodular transitive graphs. *Annals of Probability*, 34(6):2344–2364, November 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1171377446.

Tindel:2005:SCM

[Tin05] Samy Tindel. On the stochastic calculus method for spins systems. *Annals of Probability*, 33(2):561–581, March 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1109868591.

Tolmatz:2000:ADI

[Tol00] Leonid Tolmatz. Asymptotics of the distribution of the integral of the absolute value of the Brownian bridge for large arguments. *Annals of Probability*, 28(1):132–139, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160114.

Tolmatz:2002:DSI

[Tol02] Leonid Tolmatz. On the distribution of the square integral of the Brownian bridge. *Annals of Probability*, 30(1):253–269, January 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107767.

Tolmatz:2003:ADS

[Tol03] Leonid Tolmatz. Addenda: On the distribution of the square integral of the Brownian bridge. *Annals of Probability*, 31(1):530–532, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294320.

Toth:2001:NMT

[Tót01] Bálint Tóth. No more than three favorite sites for simple random walk. *Annals of Probability*, 29(1):484–503, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956341.

Taylor:2005:VEE

[TTA05] Jonathan Taylor, Akimichi Takemura, and Robert J. Adler. Validity of the expected Euler characteristic heuristic. *Annals of*

Probability, 33(4):1362–1396, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224584.

Turner:2007:CMP

[Tur07] Amanda G. Turner. Convergence of Markov processes near saddle fixed points. *Annals of Probability*, 35(3):1141–1171, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804325.

Tudor:2009:VES

[TV09] Ciprian A. Tudor and Frederi G. Viens. Variations and estimators for self-similarity parameters via Malliavin calculus. *Annals of Probability*, 37(6):2093–2134, November 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1258380783.

Unterberger:2009:SCF

[Unt09] Jérémie Unterberger. Stochastic calculus for fractional Brownian motion with Hurst exponent $H > \frac{1}{4}$: A rough path method by analytic extension. *Annals of Probability*, 37(2):565–614, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099922.

Varadhan:2008:LD

[Var08] S. R. S. Varadhan. Large deviations. *Annals of Probability*, 36 (2):397–419, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1204306957.

vandenBerg:2008:AZO

[vdB08] J. van den Berg. Approximate zero-one laws and sharpness of the percolation transition in a class of models including two-dimensional Ising percolation. *Annals of Probability*, 36(5):1880–1903, September 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1221138769.

vanderVaart:2005:DTD

[vdVvZ05] Aad van der Vaart and Harry van Zanten. Donsker theorems for diffusions: Necessary and sufficient conditions. *Annals of*

Probability, 33(4):1422–1451, July 2005. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1120224586.

vanHandel:2009:SCM

[vH09] Ramon van Handel. The stability of conditional Markov processes and Markov chains in random environments. *Annals of Probability*, 37(5):1876–1925, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539859.

Virag:2000:SRW

[Vir00] Bálint Virág. On the speed of random walks on graphs. *Annals of Probability*, 28(1):379–394, January 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160123.

vanNeerven:2007:SIU

[vNVW07] J. M. A. M. van Neerven, M. C. Veraar, and L. Weis. Stochastic integration in UMD Banach spaces. *Annals of Probability*, 35 (4):1438–1478, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334250.

Volkov:2001:VRR

[Vol01] Stanislav Volkov. Vertex-reinforced random walk on arbitrary graphs. *Annals of Probability*, 29(1):66–91, February 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1008956322.

vonRenesse:2009:EMW

[vRS09] Max-K. von Renesse and Karl-Theodor Sturm. Entropic measure and Wasserstein diffusion. *Annals of Probability*, 37(3):1114–1191, May 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1245434030.

Wang:2004:GED

[Wan04] Feng-Yu Wang. Gradient estimates of Dirichlet heat semigroups and application to isoperimetric inequalities. *Annals of Probability*, 32(1A):424–440, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415841.

Wang:2007:HIA

[Wan07] Feng-Yu Wang. Harnack inequality and applications for stochastic generalized porous media equations. *Annals of Probability*, 35 (4):1333–1350, July 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1181334247.

Wang:2009:LSE

[Wan09a] Dong Wang. The largest sample eigenvalue distribution in the rank 1 quaternionic spiked model of Wishart ensemble. *Annals of Probability*, 37(4):1273–1328, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182139.

Wang:2009:LSI

[Wan09b] Feng-Yu Wang. Log-Sobolev inequalities: Different roles of Ric and Hess. *Annals of Probability*, 37(4):1587–1604, July 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1248182149.

Watanabe:2007:EHM

[Wat07] Toshiro Watanabe. Exact Hausdorff measure on the boundary of a Galton–Watson tree. *Annals of Probability*, 35(3):1007–1038, May 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1178804321.

Weill:2007:RRT

[Wei07] Mathilde Weill. Regenerative real trees. *Annals of Probability*, 35(6):2091–2121, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860417.

Wieand:2000:EDR

[Wie00] Kelly Wieand. Eigenvalue distributions of random permutation matrices. *Annals of Probability*, 28(4):1563–1587, October 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1019160498.

Winkel:2002:RIN

[Win02] Matthias Winkel. Right inverses of nonsymmetric Lévy processes. *Annals of Probability*, 30(1):382–415, January 2002. CODEN AP-

BYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1020107772.

Wu:2004:SSP

[Wu04] Jang-Mei Wu. Symmetric stable processes stay in thick sets. *Annals of Probability*, 32(1A):315–336, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1078415837.

Wu:2006:PTI

[Wu06] Liming Wu. Poincaré and transportation inequalities for Gibbs measures under the Dobrushin uniqueness condition. *Annals of Probability*, 34(5):1960–1989, September 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1163517230.

Wu:2007:SIP

[Wu07] Wei Biao Wu. Strong invariance principles for dependent random variables. *Annals of Probability*, 35(6):2294–2320, November 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1191860422.

Wu:2004:MAS

[WW04] Wei Biao Wu and Michael Woodroofe. Martingale approximations for sums of stationary processes. *Annals of Probability*, 32(2):1674–1690, April 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1084884867.

Wu:2008:GSI

[WZ08] Xian-Yuan Wu and Yu Zhang. A geometrical structure for an infinite oriented cluster and its uniqueness. *Annals of Probability*, 36(3):862–875, May 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1207749083.

Xiong:2004:SLL

[Xio04] Jie Xiong. A stochastic log-Laplace equation. *Annals of Probability*, 32(3B):2362–2388, July 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1091813616.

Yan:2002:ESI

[Yan02] Liqing Yan. The Euler scheme with irregular coefficients. *Annals of Probability*, 30(3):1172–1194, July 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1029867124.

Yang:2007:GAP

[Yan07] Ming Yang. The growth of additive processes. *Annals of Probability*, 35(2):773–805, March 2007. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1175287763.

Yilmaz:2009:LDR

[Yil09] Atilla Yilmaz. Large deviations for random walk in a space–time product environment. *Annals of Probability*, 37(1):189–205, January 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1234881688.

Yor:2009:JDF

[Yor09] M. Yor. J. L. Doob (27 February 1910–7 June 2004). *Annals of Probability*, 37(5):1664–1670, September 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1253539852.

Yukich:2006:SPF

[YZ06] J. E. Yukich and Yu Zhang. Singularity points for first passage percolation. *Annals of Probability*, 34(2):577–592, March 2006. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1147179983.

Zahle:2001:RVM

[Zäh01] Iljana Zähle. Renormalization of the voter model in equilibrium. *Annals of Probability*, 29(3):1262–1302, July 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1015345603.

Zambotti:2003:IPB

[Zam03] Lorenzo Zambotti. Integration by parts on $\boldsymbol{\delta}$-Bessel bridges, $\boldsymbol{\delta > 3}$, and related SPDEs. *Annals of Probability*, 31(1):323–348, January 2003. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1046294313.

Zambotti:2004:ODS

[Zam04] Lorenzo Zambotti. Occupation densities for SPDEs with reflection. *Annals of Probability*, 32(1A):191–215, January 2004. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1078415833`.

Zanzotto:2002:SDE

[Zan02] Pio Andrea Zanzotto. On stochastic differential equations driven by a Cauchy process and other stable Lévy motions. *Annals of Probability*, 30(2):802–825, April 2002. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1023481008`.

Zegarlinski:2001:IGM

[Zeg01] Bogusław Zegarliński. Isoperimetry for Gibbs measures. *Annals of Probability*, 29(2):802–819, April 2001. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1008956693`.

Zhang:2000:STA

[Zha00] T. S. Zhang. On the small time asymptotics of diffusion processes on Hilbert spaces. *Annals of Probability*, 28(2):537–557, April 2000. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1019160252`.

Zhan:2008:RCS

[Zha08a] Dapeng Zhan. Reversibility of chordal SLE. *Annals of Probability*, 36(4):1472–1494, July 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1217360976`.

Zhan:2008:SLP

[Zha08b] Dapeng Zhan. The scaling limits of planar LERW in finitely connected domains. *Annals of Probability*, 36(2):467–529, March 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL `http://projecteuclid.org/euclid.aop/1204306959`.

Zhang:2008:SFD

[Zha08c] Yu Zhang. Shape fluctuations are different in different directions. *Annals of Probability*, 36(1):331–362, January 2008. CODEN AP-

BYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268682.

Zhang:2009:COF

[Zha09] Xicheng Zhang. Clark–Ocone formula and variational representation for Poisson functionals. *Annals of Probability*, 37(2):506–529, March 2009. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1241099920.

Zhao:2008:LIL

[ZW08] Ou Zhao and Michael Woodroofe. Law of the iterated logarithm for stationary processes. *Annals of Probability*, 36(1):127–142, January 2008. CODEN APBYAE. ISSN 0091-1798 (print), 2168-894X (electronic). URL http://projecteuclid.org/euclid.aop/1196268675.