A Complete Bibliography of Publications in *Theory of Probability and its Applications*: 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/

31 May 2024
Version 3.01

Title word cross-reference

Function [KL08]. **Zolotarev** [ABV+07]. **Zone** [BM09a, BM09b]. **Zubkov** [Kha08a].

References

Alberlink:2002:LTB

[AB02] I. B. Alberlink and V. Bentkus. Lyapunov-type bounds for U-statistics. *Theory of Probability and its Applications*, 46(4):571–588, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97929.

Ahlswede:2006:NSF

[AB06] R. Ahlswede and V. Blinovsky. On the number of step functions with restrictions. *Theory of Probability and its Applications*, 50(4):537–560, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Arkashov:2008:LDP

[ABM08] N. S. Arkashov, I. S. Borisov, and A. A. Mogul'skii. Large deviation principle for partial sum processes of moving averages. *Theory of Probability and its Applications*, 52(2):181–208, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyeva:2007:BVM

[ABV+07] L. G. Afanasyeva, E. V. Bulinskaya, O. V. Viskov, I. E. Ibragimov, R. I. Ivanovskaya, V. Yu. Korolev, V. M. Kruglov, Yu. V. Prokhorov, B. A. Sevastyanov, V. V. Senatov, M. V. Khatuntseva, S. Khokhlov, D. M. Chibisov, and A. N. Shiryaev. On the 75th birthday of V. M. Zolotarev. *Theory of Probability and its Applications*, 51 (4):680–682, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2004:RBM

[Afa04] V. I. Afanasyev. On the ratio between the maximal and total numbers of individuals in a critical branching process in a random environment. *Theory of Probability and its Applications*, 48(3):384–399, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98050.

Afanasyev:2007:ALB

[Afa07] V. I. Afanasyev. Arcsine law for branching processes in a random environment and Galton–Watson processes. *Theory of Probability and its Applications*, 51(3):401–414, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2008:GWP

[Afa08] V. I. Afanasyev. Galton–Watson process attaining a high level. *Theory of Probability and its Applications*, 52(3):509–515, ???? 2008. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

Amosov:2003:MHQ

[AH03] G. G. Amosov and A. S. Holevo. On the multiplicativity hypothesis for quantum communication channels. *Theory of Probability and its Applications*, 47(1): 123–127, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97950.

Aurzada:2009:SDS

[AILvZ09] F. Aurzada, I. A. Ibragimov, M. A. Lifshits, and J. H. van Zanten. Small deviations of smooth stationary Gaussian processes. *Theory of Probability and its Applications*, 53 (4):697–707, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Albeverio:2004:RTS

[AK04] S. Albeverio and M. V. Kozlov. On the recurrence and transience of state-dependent branching processes in random environment. *Theory of Probability and its Applications*, 48(4):575–591, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98068.

Adell:2008:EMS

[AL08] J. A. Adell and A. Lekuona. Estimates for moduli of smoothness of distribution functions. *Theory of Probability and its Applications*, 52(1):148–152, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aleskeviciene:2004:TPR

[Ale04] A. A. Aleskevicienė. Transient phenomena in a random walk. *Theory of Probability and its Applications*, 48(1):1–18, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98030.

Alexandrova:2006:CTT

[Ale06] D. E. Alexandrova. Convergence of triangular transformations of measures. *Theory of Probability and its Applications*, 50(1): 113–118, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aliev:2000:NCD

[Ali00] F. A. Aliev. New characterization of discrete distributions through weak records. *Theory of Probability and its Applications*, 44(4):756–761, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97797.

Abrams:2003:IRF

[ALL+03] A. Abrams, H. Landau, Z. Landau, J. Pommersheim, and E. Zaslow. An iterated random function with Lipschitz number one. *Theory of Probability and its Applications*, 47(2): 190–201, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97964.

Amosov:2005:MPG

[Amo05] G. G. Amosov. On Markovian perturbations of the group of unitary operators associated with a stochastic process with stationary increments. *Theory of Probability and its Applications*, 49(1):123–132, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98090.

Amosov:2006:MPQ

[Amo06] G. G. Amosov. On Markovian perturbations of quantum stochastic processes with stationary increments. *Theory of Probability and its Applications*, 50(4):650–658, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2000:NSLa

[Ano00a] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 44(3):622–631, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97785.

Anonymous:2000:NSLc

[Ano00b] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 44(4):806–807, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97800.

Anonymous:2000:BVA

[Ano00c] Anonymous. On the 70th birthday of Vitautas Antanovich Statulevicius. *Theory of Probability and its Applications*, 44(4):755, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97792.

Anonymous:2000:RBa

[Ano00d] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 44(1): 222–224, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97751.

Anonymous:2000:RBb

[Ano00e] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 44(2): 428–431, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97769.

Anonymous:2000:RBc

[Ano00f] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 44(3):613–621, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97784.

Anonymous:2000:RBd

[Ano00g] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 44(4):798–805, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97799.

Anonymous:2000:XIS

[Ano00h] Anonymous. The XIXth International Seminar on Stability Problems for Stochastic Models. *Theory of Probability and its Applications*, 44(1):140–196, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97747.

Anonymous:2001:BYV

[Ano01a] Anonymous. 70th birthday of Yurii Vasilievich Prokhorov. *Theory of Probability and its Applications*, 45(1):1, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97801.

Anonymous:2001:AVS

[Ano01b] Anonymous. Anatolii Vladimirovich Skorokhod. *Theory of Probability and its Applications*, 45(4):643, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97856.

Anonymous:2001:LE

[Ano01c] Anonymous. Letter to the Editors. *Theory of Probability and its Applications*, 45(2):362, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97833.

Anonymous:2001:NSLa

[Ano01d] Anonymous. News of scientific Life. *Theory of Probability and its Applications*, 45(1):173–174, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97815.

Anonymous:2001:NSLb

[Ano01e] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 45(3):546, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

URL http://epubs.siam.org/sam-bin/dbq/article/97847.

Anonymous:2001:RBa

[Ano01f] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 45(2): 359–361, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97832.

Anonymous:2001:RBb

[Ano01g] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 45(4):725–730, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97869.

Anonymous:2001:TIS

[Ano01h] Anonymous. Twentieth international seminar on stability problems for stochastic models. *Theory of Probability and its Applications*, 45(4):699–724, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97868.

Anonymous:2002:BAS

[Ano02a] Anonymous. 80th birthday of Andrei Sergeevich Monin. *Theory of Probability and its Applications*, 46(3):515, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97913.

Anonymous:2002:AIV

[Ano02b] Anonymous. Author index to volumes 41-45. *Theory of Probability and its Applications*, 46(3):554–570, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97922.

Anonymous:2002:BC

[Ano02c] Anonymous. Birthday congratulations. *Theory of Probability and its Applications*, 46 (2):386, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97904.

Anonymous:2002:NSL

[Ano02d] Anonymous. News of scientific Life. *Theory of Probability and its Applications*, 46(4):753–756, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97940.

Anonymous:2002:NAD

[Ano02e] Anonymous. Nikolai Aleksandrovich Dmitriev (obituary). *Theory of Probability and its Applications*, 46(3):549–553, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

URL http://epubs.siam.org/sam-bin/dbq/article/97921.

Anonymous:2002:RIA

[Ano02f] Anonymous. Regina Ivanovskaya's anniversary. *Theory of Probability and its Applications*, 46 (2):335, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97895.

Anonymous:2002:RBa

[Ano02g] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 46(1): 185–191, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97886.

Anonymous:2002:RBb

[Ano02h] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 46(2): 380–385, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97903.

Anonymous:2002:RBc

[Ano02i] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 46(4):750–752, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97939.

Anonymous:2002:TIS

[Ano02j] Anonymous. Twentieth international seminar on stability problems for stochastic models. *Theory of Probability and its Applications*, 46(1):171–184, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97885.

Anonymous:2003:IAI

[Ano03a] Anonymous. Ildar Abdullovich Ibragimov. *Theory of Probability and its Applications*, 47 (3):488, ???? 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2003:MPV

[Ano03b] Anonymous. In memoriam: Professor Vyacheslav Vasilievich Sazonov. *Theory of Probability and its Applications*, 47 (2):299, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97967.

Anonymous:2003:NSL

[Ano03c] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 47(4):742–744, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98015.

Anonymous:2003:RBa

[Ano03d] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 47(1): 184–187, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97959`.

Anonymous:2003:RBb

[Ano03e] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 47(2): 375–376, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97979`.

Anonymous:2003:RBc

[Ano03f] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 47(3):556–565, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97996`.

Anonymous:2004:MPA

[Ano04a] Anonymous. In memoriam: Paul Andre Meyer. *Theory of Probability and its Applications*, 48(1):190, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98032`.

Anonymous:2004:LE

[Ano04b] Anonymous. Letter to the Editors. *Theory of Probability and its Applications*, 48(4): 752, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98082`.

Anonymous:2004:NB

[Ano04c] Anonymous. New books. *Theory of Probability and its Applications*, 48(1):189, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98029`.

Anonymous:2004:NSL

[Ano04d] Anonymous. News of scientific Life. *Theory of Probability and its Applications*, 48(2): 379–381, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98049`.

Anonymous:2004:BBS

[Ano04e] Anonymous. On the 80th birthday of B. A. Sevastyanov. *Theory of Probability and its Applications*, 48(4):697–702, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98075`.

Anonymous:2004:ICK

[Ano04f] Anonymous. On the International Conference “Kolmogorov and Contemporary Mathematics”. *Theory of Probabil-*

ity and its Applications, 48(3): 383, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98066.

Anonymous:2004:RB

[Ano04g] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 48(3):569–573, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98065.

Anonymous:2005:A

[Ano05a] Anonymous. Anniversaries. *Theory of Probability and its Applications*, 49(2):372, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98113.

Anonymous:2005:MVA

[Ano05b] Anonymous. In memoriam: Vitautas Antanovich Statulevicius. *Theory of Probability and its Applications*, 49(1): 187, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98098.

Anonymous:2005:LE

[Ano05c] Anonymous. Letter to the Editors. *Theory of Probability and its Applications*, 49(2): 373–375, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98114.

Anonymous:2005:NSL

[Ano05d] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 49(3):553–559, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98127.

Anonymous:2005:BBD

[Ano05e] Anonymous. On the 80th birthday of E. B. Dynkin. *Theory of Probability and its Applications*, 49(2):310, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98105.

Anonymous:2006:B

[Ano06a] Anonymous. Birthday. *Theory of Probability and its Applications*, 50(4):724, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2006:LE

[Ano06b] Anonymous. Letters to the editors. *Theory of Probability and its Applications*, 50(1):170, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2006:BYV

[Ano06c] Anonymous. On the 75th birthday of Yu. V. Prokhorov. *Theory of Probability and its Applications*, 50(1):112, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2006:RB

[Ano06d] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 50 (1):169, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:LEb

[Ano07a] Anonymous. Letter to the Editors. *Theory of Probability and its Applications*, 51(3):561–563, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:LEa

[Ano07b] Anonymous. Letters to the editors. *Theory of Probability and its Applications*, 51(2):398–400, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:NB

[Ano07c] Anonymous. New books. *Theory of Probability and its Applications*, 51(3):564–565, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:NSLa

[Ano07d] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 51(2):397, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:NSLb

[Ano07e] Anonymous. News of scientific life. *Theory of Probability and its Applications*, 51(3):558–560, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:BAY

[Ano07f] Anonymous. On the 70th birthday of Academician Ya. G. Sinai. *Theory of Probability and its Applications*, 51(1):1, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:RBa

[Ano07g] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 51 (3):554–557, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anonymous:2007:RBb

[Ano07h] Anonymous. Reviews and bibliography. *Theory of Probability and its Applications*, 51 (4):737–738, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Anshin:2006:PSE

[Ans06] A. B. Anshin. On the probability of simultaneous extremes of two Gaussian nonstationary processes. *Theory of Probability and its Applications*, 50(3): 353–366, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Alsmeyer:2006:MPI

[AR06] G. Alsmeyer and U. Rosler. Maximal phi-inequalities for nonnegative submartingales. *Theory of Probability and its Applications*, 50(1):118–128, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Arcones:2003:LDP

[Arc03] M. A. Arcones. The large deviation principle for stochastic processes. Part I. *Theory of Probability and its Applications*, 47(4):567–583, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98003`.

Arcones:2004:LDP

[Arc04] M. A. Arcones. The large deviation principle for stochastic processes. II. *Theory of Probability and its Applications*, 48 (1):19–44, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98028`.

Aleskeviciene:2002:LDA

[AS02] A. Aleskeviciene and V. Statulvicius. Large deviations in the approximation by the Poisson law. *Theory of Probability and its Applications*, 46(4):589–602, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97923`.

Aleskeviciene:2005:ACP

[AS05] A. K. Aleskeviciene and V. A. Statulevicius. Approximation by the compound Poisson law. *Theory of Probability and its Applications*, 49(3):519–526, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98122`.

Arkin:2009:VAO

[AS09] V. I. Arkin and A. D. Slastnikov. A variational approach to optimal stopping problems for diffusion processes. *Theory of Probability and its Applications*, 53 (3):467–480, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ahmed:2007:AEC

[ASVV07] S. E. Ahmed, A. K. Md. E. Saleh, A. I. Volodin, and I. N. Volodin. Asymptotic expansion of the coverage probability of James–Stein estimators. *Theory of Probability and its Applications*, 51(4):683–695, ???? 2007.

CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Burnashev:2001:STH

[BAH01] M. V. Burnashev, Sh. Amari, and T. S. Han. On some testing of hypothesis problems with information constraints. *Theory of Probability and its Applications*, 45(4):558–568, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97850.

Bakhtin:2000:CAS

[Bak00] V. I. Bakhtin. Cramér asymptotics in a system with slow and fast Markovian motions. *Theory of Probability and its Applications*, 44(1):1–17, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97731.

Bakhtin:2002:FCL

[Bak02] Yu. Yu. Bakhtin. A functional Central Limit Theorem for transformed solutions of the multidimensional Burgers equation with random initial data. *Theory of Probability and its Applications*, 46(3):387–405, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97906.

Bakhtin:2003:EUS

[Bak03] Yu. Bakhtin. Existence and uniqueness of a stationary solution of a nonlinear stochastic differential equation with memory. *Theory of Probability and its Applications*, 47(4):684–688, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98005.

Borovkov:2002:PLD

[BB02] A. A. Borovkov and K. A. Borovkov. On probabilities of large deviations for random walks. I. Regularly varying distribution tails. *Theory of Probability and its Applications*, 46(2):193–213, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97887.

Barbe:2005:SLD

[BB05a] Ph. Barbe and M. Broniatowski. On sharp large deviations for sums of random vectors and multidimensional Laplace approximation. *Theory of Probability and its Applications*, 49(4):561–588, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98134.

Borovkov:2005:PLD

[BB05b] A. A. Borovkov and K. A. Borovkov. On probabilities of large deviations for random walks. II. Regular exponentially decaying distributions. *Theory of Probability and its Applications*, 49(2): 189–206, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98099.

Borisov:2006:CSI

[BB06] I. S. Borisov and A. A. Bystrov. Constructing a stochastic integral of a nonrandom function without orthogonality of the noise. *Theory of Probability and its Applications*, 50 (1):53–74, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Benhenni:2004:AEM

[BD04] K. Benhenni and R. Drouilhet. Adjusted Euler–MacLaurin predictor for integrating smooth spatial processes. *Theory of Probability and its Applications*, 48(3):506–520, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98060.

Breton:2007:LIP

[BD07] J.-C. Breton and Yu. A. Davydov. Local invariance principle for independent and identically distributed random variables. *Theory of Probability and its Applications*, 51(2):256–278, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Brodsky:2008:MST

[BD08] B. E. Brodsky and B. S. Darkhovsky. Minimax sequential tests for many composite hypotheses. I. *Theory of Probability and its Applications*, 52 (4):565–579, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Brodsky:2009:MST

[BD09] B. E. Brodsky and B. S. Darkhovsky. Minimax sequential tests for many composite hypotheses. II. *Theory of Probability and its Applications*, 53 (1):1–12, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bertini:2007:LDE

[BDG+07] L. Bertini, A. De Sole, D. Gabrielli, G. Jona-Lasinio, and C. Landim. Large deviations of the empirical current in interacting particle systems. *Theory of Probability and its Applications*, 51 (1):2–27, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bryc:2005:MCC

[BDK05] W. Bryc, A. Dembo, and A. Kagan. On the maximum correlation coefficient. *Theory of Probability and its Applications*, 49(1):132–138, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98096`.

Buckdahn:2006:BSD

[BE06] R. Buckdahn and H. J. Engelbert. A backward stochastic differential equation without strong solution. *Theory of Probability and its Applications*, 50 (2):284–289, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Buckdahn:2008:CWS

[BE08] R. Buckdahn and H.-J. Engelbert. On the continuity of weak solutions of backward stochastic differential equations. *Theory of Probability and its Applications*, 52(1):152–160, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belomestnyi:2002:PRS

[Bel02] D. V. Belomestnyi. On the problem of reconstructing a summands distribution by their sum. *Theory of Probability and its Applications*, 46(2):336–341, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97896`.

Belomestnyi:2005:RGD

[Bel05a] D. V. Belomestnyi. Reconstruction of the general distribution by the distribution of some statistics. *Theory of Probability and its Applications*, 49(1): 1–15, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98083`.

Belopolskaya:2005:PAS

[Bel05b] Ya. Belopolskaya. A probabilistic approach to a solution of nonlinear parabolic equations. *Theory of Probability and its Applications*, 49(4):589–611, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98128`.

Bentkus:2005:LTB

[Ben05] V. Bentkus. A Lyapunov-type bound in R^d. *Theory of Probability and its Applications*, 49(2):311–323, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98112`.

Buckdahn:2005:WSB

[BER05] R. Buckdahn, H. J. Engelbert, and A. Ruascanu. On weak solutions of backward stochastic differential equations. *Theory of Probability and its Applications*, 49(1):16–50, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98087`.

Berdikulov:2009:MPO

[Ber09] M. A. Berdikulov. Markov processes on order-unit spaces. *Theory of Probability and its Applications*, 53(1):136–144, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2000:EOA

[BF00] A. A. Borovkov and S. G. Foss. Estimates for overshooting an arbitrary boundary by a random walk and their applications. *Theory of Probability and its Applications*, 44(2):231–253, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97753`.

Burnaev:2009:AOS

[BFS09] E. V. Burnaev, E. A. Feinberg, and A. N. Shiryaev. On asymptotic optimality of the second order in the minimax quickest detection problem of drift change for Brownian motion. *Theory of Probability and its Applications*, 53(3):519–536, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bobkov:2004:CLT

[BG04] S. G. Bobkov and F. Götze. On the Central Limit Theorem along subsequences of noncorrelated observations. *Theory of Probability and its Applications*, 48(4):604–621, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98073`.

Breton:2008:FRS

[BH08] J.-C. Breton and C. Houdré. On finite range stable-type concentration. *Theory of Probability and its Applications*, 52(4):543–564, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Burnashev:2002:SEP

[BHA02] M. V. Burnashev, T. S. Han, and S. Amari. On some estimation problems with information constraints. *Theory of Probability and its Applications*, 46(2):214–225, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97888`.

Borovkov:2001:LDP

[BK01] A. A. Borovkov and D. A. Korshunov. Large-deviation probabilities for one-dimensional

Markov Chains.Part 2: Prestationary distributions in the exponential case. *Theory of Probability and its Applications*, 45(3):379–405, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97835.

Bogachev:2002:OMP

[BK02a] V. I. Bogachev and A. V. Kolesnikov. Open mappings of probability measures and the Skorokhod representation theorem. *Theory of Probability and its Applications*, 46(1):20–38, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97870.

Borovkov:2002:LDP

[BK02b] A. A. Borovkov and D. A. Korshunov. Large-deviation probabilities for one-dimensional Markov Chains.Part 3: Prestationary distributions in the subexponential case. *Theory of Probability and its Applications*, 46(4):603–618, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97924.

Bening:2003:NER

[BK03] V. E. Bening and V. Yu. Korolev. Nonparametric estimation of the ruin probability for generalized risk processes. *Theory of Probability and its Applications*, 47(1):1–16, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97941.

Bening:2005:ASD

[BK05] V. E. Bening and V. Yu. Korolev. On an application of the Student distribution in the theory of probability and mathematical statistics. *Theory of Probability and its Applications*, 49(3):377–391, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98115.

Bogachev:2006:IAC

[BK06a] V. I. Bogachev and A. V. Kolesnikov. Integrability of absolutely continuous transformations of measures and applications to optimal mass transportation. *Theory of Probability and its Applications*, 50(3):367–385, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bogachev:2006:NTC

[BK06b] V. I. Bogachev and A. V. Kolesnikov. Nonlinear transformations of convex measures. *Theory of Probability and its Applications*, 50(1):34–52, January 2006. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

Baurdoux:2009:SSS

[BK09] E. J. Baurdoux and A. E. Kyprianou. The Shepp–Shiryaev stochastic game driven by a spectrally negative Lévy process. *Theory of Probability and its Applications*, 53(3):481–499, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belkina:2004:SOF

[BKP04] T. A. Belkina, Yu. M. Kabanov, and E. L. Presman. On a stochastic optimality of the feedback control in the LQG-Problem. *Theory of Probability and its Applications*, 48(4):592–603, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98069`.

Beibel:2001:OSR

[BL01] M. Beibel and H. R. Lerche. Optimal stopping of regular diffusions under random discounting. *Theory of Probability and its Applications*, 45(4):547–557, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97852`.

Borisov:2001:ARL

[BM01a] I. S. Borisov and D. V. Mironov. An asymptotic representation for the likelihood ratio for multidimensional samples with discontinuous densities. *Theory of Probability and its Applications*, 45(2):289–300, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97823`.

Borovkov:2001:ILL

[BM01b] A. A. Borovkov and A. A. Mogulskii. Integro-local limit theorems including large deviations for sums of random vectors. II. *Theory of Probability and its Applications*, 45(1):3–22, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97802`.

Borovkov:2007:LSDa

[BM07a] A. A. Borovkov and A. A. Mogulskii. On large and superlarge deviations of sums of independent random vectors under Cramér's condition. I. *Theory of Probability and its Applications*, 51(2):227–255, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2007:LSDb

[BM07b] A. A. Borovkov and A. A. Mogulskii. On large and superlarge deviations of sums of independent random vectors under Cramér's condition. II. *Theory of Probability and its Applica-*

tions, 51(4):567–594, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2009:LDSa

[BM09a] A. A. Borovkov and A. A. Mogulskii. On large deviations of sums of independent random vectors on the boundary and outside of the Cramér zone. I. *Theory of Probability and its Applications*, 53(2):301–311, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2009:LDSb

[BM09b] A. A. Borovkov and A. A. Mogulskii. On large deviations of sums of independent random vectors on the boundary and outside of the Cramér zone. II. *Theory of Probability and its Applications*, 53(4):573–593, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Barndorff-Nielsen:2000:NAS

[BN00] O. E. Barndorff-Nielsen. L-nonformation, L-ancillarity, and L-sufficiency. *Theory of Probability and its Applications*, 44(1):197–201, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97749`.

Barndorff-Nielsen:2001:SOU

[BN01] O. E. Barndorff-Nielsen. Superposition of Ornstein–Uhlenbeck type processes. *Theory of Probability and its Applications*, 45(2):175–194, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97816`.

Barnsdorff-Nielsen:2003:ETM

[BNPA03] O. E. Barnsdorff-Nielsen and V. Perez-Abreu. Extensions of type G and marginal infinite divisibility. *Theory of Probability and its Applications*, 47(2):202–218, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97965`.

Barndorff-Nielsen:2008:MSR

[BNPA08] O. E. Barndorff-Nielsen and V. Pérez-Abreu. Matrix subordinators and related upsilon transformations. *Theory of Probability and its Applications*, 52(1):1–23, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Barndorff-Nielsen:2006:PVT

[BNS06] O. E. Barndorff-Nielsen and N. Shephard. Power variation and time change. *Theory of Probability and its Applications*, 50(1):1–15, January 2006. CODEN TPRBAU. ISSN 0040-

585X (print), 1095-7219 (electronic).

Barndorff-Nielsen:2008:SDE

[BNS08] O. E. Barndorff-Nielsen and J. Schmiegel. A stochastic differential equation framework for the timewise dynamics of turbulent velocities. *Theory of Probability and its Applications*, 52 (3):372–388, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Baltrunas:2003:SOR

[BO03] A. Baltrunas and E. Omey. Second-order renewal theorem in the finite-means case. *Theory of Probability and its Applications*, 47(1):127–132, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97956`.

Bezhaeva:2007:EMG

[BO07] Z. I. Bezhaeva and V. I. Oseledets. Erdős measures for the Golden ratio and 2-step Markov chains. *Theory of Probability and its Applications*, 51 (1):28–41, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bobkov:2001:SGP

[Bob01] S. G. Bobkov. Some generalizations of Prokhorov's results on Khinchin-type inequalities for polynomials. *Theory of Probability and its Applications*, 45(4):644–647, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97858`.

Bobkov:2003:LPB

[Bob03] S. G. Bobkov. Localization proof of the Bakry–Ledoux isoperimetric inequality and some applications. *Theory of Probability and its Applications*, 47(2):308–314, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97968`.

Boguslavskaya:2001:OLT

[Bog01] E. V. Boguslavskaya. On optimization of long-term irreversible investments in a diffusion model. *Theory of Probability and its Applications*, 45(4):647–658, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97859`.

Bogatyrev:2003:NEE

[Bog03] S. A. Bogatyrev. A nonuniform estimate for the error in short asymptotic expansions in Hilbert space. *Theory of Probability and its Applications*, 47(4):689–692, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-

7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98006.

Boikov:2003:CLM

[Boi03] A. V. Boikov. The Cramer–Lundberg model with stochastic premium process. *Theory of Probability and its Applications*, 47(3):489–493, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97987.

Borodin:2000:DFC

[Bor00] A. N. Borodin. Distribution of functionals of certain non-Markovian processes. *Theory of Probability and its Applications*, 44(3):433–452, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97770.

Borovskikh:2001:NAS

[Bor01] Yu. V. Borovskikh. On a normal approximation of U-statistics. *Theory of Probability and its Applications*, 45(3):406–423, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97836.

Borovkov:2003:ACP

[Bor03a] A. A. Borovkov. Asymptotics of crossing probability of a boundary by the trajectory of a Markov chain. Heavy tails of jumps. *Theory of Probability and its Applications*, 47(4):584–608, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97998.

Borovkov:2003:NDT

[Bor03b] K. Borovkov. A note on diffusion-type approximation to branching processes in random environments. *Theory of Probability and its Applications*, 47(1):132–138, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97957.

Borisov:2004:NDT

[Bor04a] I. S. Borisov. A note on Dobrushin's theorem and couplings in Poisson approximation in Abelian groups. *Theory of Probability and its Applications*, 48(3):521–528, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98057.

Borovkov:2004:ACP

[Bor04b] A. A. Borovkov. Asymptotics of crossing probability of a boundary by the trajectory of a Markov chain. exponentially decaying tails. *Theory of Probability and its Applications*, 48(2): 226–242, June 2004. CODEN

TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98036`.

Borovkov:2006:TPR

[Bor06] A. A. Borovkov. Transient phenomena for random walks with nonidentically distributed jumps with infinite variances. *Theory of Probability and its Applications*, 50(2): 199–213, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2007:SAH

[Bor07] A. V. Borisov. State analysis of hidden Markov models governed by special jump processes. *Theory of Probability and its Applications*, 51(3):518–528, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2008:AP

[Bor08] K. A. Borovkov. The Abel prize. *Theory of Probability and its Applications*, 52(3):371, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2009:NDN

[Bor09a] I. S. Borisov. A note on the distribution of the number of crossings of a strip by a random walk. *Theory of Probability and its Applications*, 53(2):312–316, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2009:LSC

[Bor09b] A. A. Borovkov. Large sample change-point estimation when distributions are unknown. *Theory of Probability and its Applications*, 53(3):402–418, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2001:ESP

[BP01] K. A. Borovkov and D. Pfeifer. Estimates for the Syracuse problem via a probabilistic model. *Theory of Probability and its Applications*, 45(2): 300–310, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97824`.

Bloznelis:2003:SOB

[BP03] M. Bloznelis and H. Putter. Second-order and bootstrap approximation to Student's t-statistic. *Theory of Probability and its Applications*, 47(2): 300–307, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97974`.

Bogachev:2001:GKT

[BR01] V. Bogachev and M. Röckner. A generalization of Khasminskii's theorem on the existence of invariant measures for locally integrable drifts. *Theory* *of Probability and its Applications*, 45(3):363–378, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97834`.

Bercu:2002:SLD

[BR02] B. Bercu and A. Rouault. Sharp large deviations for the Ornstein–Uhlenbeck process. *Theory of Probability and its Applications*, 46(1):1–19, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97873`.

Bassetti:2006:APR

[BR06a] F. Bassetti and E. Regazzini. Asymptotic properties and robustness of minimum dissimilarity estimators of location-scale parameters. *Theory of Probability and its Applications*, 50(2):171–186, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belkina:2006:OPAa

[BR06b] T. A. Belkina and V. I. Rotar. On optimality in probability and almost surely for processes with a communication property. I. The discrete time case. *Theory of Probability and its Applications*, 50(1):16–33, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belkina:2006:OPAb

[BR06c] T. A. Belkina and V. I. Rotar. On optimality in probability and almost surely for processes with a communication property. II. The continuous time case. *Theory of Probability and its Applications*, 50(2):187–198, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bogachev:2006:GRB

[BRS06] V. I. Bogachev, M. Rockner, and S. V. Shaposhnikov. Global regularity and bounds for solutions of parabolic equations for probability measures. *Theory of Probability and its Applications*, 50(4):561–581, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bogachev:2008:EDS

[BRS08] V. I. Bogachev, M. Röckner, and S. V. Shaposhnikov. Estimates of densities of stationary distributions and transition probabilities of diffusion processes. *Theory of Probability and its Applications*, 52(2):209–236, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bogachev:2009:PDT

[BRS09] V. I. Bogachev, M. Röckner, and S. V. Shaposhnikov. Positive densities of transition probabilities of diffusion processes. *Theory of Probability and its Applications*, 53(2):194–215, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Boldin:2005:STA

[BS05] M. V. Boldin and W. Stute. On sign tests in ARMA models with possibly infinite error variance. *Theory of Probability and its Applications*, 49(3):392–413, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98116.

Butucea:2008:SODa

[BT08a] C. Butucea and A. B. Tsybakov. Sharp optimality in density deconvolution with dominating bias. I. *Theory of Probability and its Applications*, 52(1):24–39, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Butucea:2008:SODb

[BT08b] C. Butucea and A. B. Tsybakov. Sharp optimality in density deconvolution with dominating bias. II. *Theory of Probability and its Applications*, 52(2):237–249, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Burnaev:2009:DPP

[Bur09] E. V. Burnaev. Disorder problem for Poisson process in generalized Bayesian setting. *Theory of Probability and its Applications*, 53(3):500–518, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Baltrunas:2004:SOA

[BY04] A. Baltrunas and A. L. Yakymiv. Second-order asymptotic behavior of subexponential infinitely divisible distributions. *Theory of Probability and its Applications*, 48(4):703–710, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98076.

Cherny:2006:NSL

[CB06] A. S. Cherny and Translated By. News of scientific life. *Theory of Probability and its Applications*, 50(2):348–350, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Cavazos-Cadena:2008:CAV

[CCHH08] R. Cavazos-Cadena and D. Hernández-Hernández. Contractive approximations for the Varadhan's function on a finite Markov chain. *Theory of Probability and its Applications*, 52(2):315–323, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

CantoECastro:2001:ROS

[CDT01] L. Canto E.Castro, L. De Haan, and M. G. Temido. Rarely observed sample maxima. *Theory of Probability and its Applications*, 45(4):658–662, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97865.

Cekanavicius:2000:CPA

[Cek00] V. Cekanavicius. On compound Poisson approximations under moment restrictions. *Theory of Probability and its Applications*, 44(1):18–28, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97734.

Cekanavivcius:2003:MCD

[Cek03] V. Cekanavivcius. On multivariate compound distributions. *Theory of Probability and its Applications*, 47(3):493–506, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97992.

Chuprunov:2004:ASL

[CF04] A. Chuprunov and I. Fazekas. Almost sure limit theorems for the Pearson statistic. *Theory of Probability and its Applications*, 48(1):140–147, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98021.

Carbone:2008:BSD

[CFS08] R. Carbone, B. Ferrario, and M. Santacroce. Backward stochastic differential equations driven by Càdlàg martingales. *Theory of Probability and its Applications*, 52(2):304–314, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Chistyakov:2003:MDS

[CG03] G. P. Chistyakov and F. Gotze. Moderate deviations for Student's statistic. *Theory of Probability and its Applications*, 47(3):415–428, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97984.

Chistyakov:2004:BMD

[CG04] G. P. Chistyakov and F. Götze. On bounds for moderate deviations for Student's statistic. *Theory of Probability and its Applications*, 48(3):528–535, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98061.

Cavalier:2004:BTS

[CGLT04] L. Cavalier, Y. Golubev, O. Lepski, and A. Tsybakov. Block thresholding and sharp adaptive estimation in severely ill-posed inverse problems. *Theory of Probability and its Applications*, 48(3):426–446, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98055`.

Cherny:2001:CSI

[Che01] A. S. Cherny. Convergence of some integrals associated with Bessel processes. *Theory of Probability and its Applications*, 45(2):195–209, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97817`.

Cherny:2002:FCP

[Che02a] A. S. Cherny. Families of consistent probability measures. *Theory of Probability and its Applications*, 46(1):118–121, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97880`.

Cherny:2002:ULP

[Che02b] A. S. Cherny. On the uniqueness in law and the pathwise uniqueness for stochastic differential equations. *Theory of Probability and its Applications*, 46(3):406–419, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97909`.

Cherny:2008:NSL

[Che08a] A. Cherny. News of scientific life. *Theory of Probability and its Applications*, 52(3):539–542, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Cherny:2008:PCR

[Che08b] A. S. Cherny. Pricing with coherent risk. *Theory of Probability and its Applications*, 52(3):389–415, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Chistyakov:2002:NAEb

[Chi02a] G. P. Chistyakov. A new asymptotic expansion and asymptotically best constants in Lyapunov's theorem. II. *Theory of Probability and its Applications*, 46(3):516–522, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97917`.

Chistyakov:2002:NAEa

[Chi02b] G. P. Chistyakov. A new asymptotic expansion and asymptotically best constants in Lyapunov's theorm. I. *Theory of Probability and its Applications*, 46(2):226–242, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http:`

//epubs.siam.org/sam-bin/dbq/article/97893.

Chistyakov:2003:NAE

[Chi03] G. P. Chistyakov. A new asymptotic expansion and asymptotically best constants in Lyapunov's theorem. III. *Theory of Probability and its Applications*, 47(3):395–414, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97982.

Chun:2002:LLS

[CHL02] Su Chun, Taizhong Hu, and Hanying Liang. On the logarithm law for strictly stationary and negatively associated arrays. *Theory of Probability and its Applications*, 46(2):369–379, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97902.

Chen:2008:CCA

[CHLV08] P. Chen, T.-C. Hu, X. Liu, and A. Volodin. On complete convergence for arrays of rowwise negatively associated random variables. *Theory of Probability and its Applications*, 52(2):323–328, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Christopeit:2004:NPA

[Chr04] N. Christopeit. A note on the pricing of American options. *Theory of Probability and its Applications*, 48(1):131–140, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98022.

Chuprunov:2000:CLM

[Chu00] A. N. Chuprunov. On convergence in law of maxima of independent identically distributed random variables with random coefficients. *Theory of Probability and its Applications*, 44(1):93–97, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97743.

Chibisov:2007:BB

[CIM+07] D. M. Chibisov, I. A. Ibragimov, V. P. Maslov, B. A. Sevastyanov, A. N. Shiryaev, N. N. Vakhania, I. S. Borisov, V. I. Lotov, and A. A. Mogul'skii. On the 75th birthday of A. A. Borovkov. *Theory of Probability and its Applications*, 51(2):225–226, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Csorgo:2003:MSL

[CM03] S. Csorgo and Z. Megyesi. Merging to semistable laws. *Theory of Probability and its Applications*, 47(1):17–33, March

2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97947`.

Cherny:2004:MME

[CM04] A. S. Cherny and V. P. Maslov. On minimization and maximization of entropy in various disciplines. *Theory of Probability and its Applications*, 48(3):447–464, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98052`.

Cacoullos:2002:ADT

[CPP02] T. Cacoullos, N. Papadatos, and V. Papathanasiou. An application of a density transform and the local limit theorem. *Theory of Probability and its Applications*, 46(4):699–707, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97936`.

Chobanyan:2001:EMI

[CS01] S. Chobanyan and H. Saleh. Exact maximal inequalities for exchangeable systems of random variables. *Theory of Probability and its Applications*, 45(3):424–435, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97837`.

Carr:2004:BPI

[CS04] P. Carr and M. Schröder. Bessel processes, the integral of geometric Brownian motion, and Asian options. *Theory of Probability and its Applications*, 48(3):400–425, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98054`.

Cherny:2003:LBH

[CSY03] A. S. Cherny, A. N. Shiryaev, and M. Yor. Limit behavior of the "Horizontal-Vertical" random walk and some extensions of the Donsker–Prokhorov invariance principle. *Theory of Probability and its Applications*, 47(3):377–394, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97983`.

Cherny:2004:STM

[CU04] A. S. Cherny and M. A. Urusov. Separating times for measures on filtered spaces. *Theory of Probability and its Applications*, 48(2):337–347, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98048`.

Cwiklinska:2009:ALI

[Ćwi09] M. B. Ćwiklińska. Asymptotics in the law of the iterated logarithm. *Theory of Probability and its Applications*, 53(4):707–711, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Darkhovskii:2005:NAS

[Dar05] B. S. Darkhovskii. A new approach to the stochastic recovery problem. *Theory of Probability and its Applications*, 49 (1):51–64, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98085`.

Dorogovtsev:2004:RMG

[DB04] A. A. Dorogovtsev and V. V. Bakun. Random mappings and a generalized additive functional of a Wiener process. *Theory of Probability and its Applications*, 48(1):63–79, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98026`.

DelMoral:2000:MIP

[DD00] P. Del Moral and M. Doisy. Maslov idempotent probability calculus. II. *Theory of Probability and its Applications*, 44(2): 319–332, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97759`.

DelMoral:2007:SPC

[DDP07] P. Del Moral, A. Doucet, and G. W. Peters. Sharp propagation of chaos estimates for Feynman–Kac particle models. *Theory of Probability and its Applications*, 51(3):459–485, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Debicki:2006:SPG

[Deb06] K. Debicki. Some properties of generalized Pickands constants. *Theory of Probability and its Applications*, 50(2):290–298, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dermoune:2005:DPG

[Der05] A. Dermoune. d-dimensional pressureless gas equations. *Theory of Probability and its Applications*, 49(3):540–545, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98125`.

denHollander:2007:LTC

[dHW07] F. den Hollander and S. G. Whittington. Localization transition for a copolymer in an emulsion. *Theory of Probability and its Applications*, 51(1): 101–141, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

DiNunno:2004:HEC

[Di 04] G. Di Nunno. Hölder equality for conditional expectations with application to linear monotone operators. *Theory of Probability and its Applications*, 48(1):177–181, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98018.

Dynkin:2001:RBT

[DK01] E. B. Dynkin and S. E. Kuznetsov. Rough boundary trace for solutions of $Lu = \psi u$. *Theory of Probability and its Applications*, 45(4):662–667, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97857.

Dudnikova:2006:TTP

[DK06] T. V. Dudnikova and A. I. Komech. On a two-temperature problem for the Klein–Gordon equation. *Theory of Probability and its Applications*, 50(4):582–611, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Denisov:2008:LLD

[DKF08] D. E. Denisov, D. A. Korshunov, and S. G. Foss. Lower limits for distribution tails of randomly stopped sums. *Theory of Probability and its Applications*, 52(4):690–699, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dedecker:2008:CRL

[DM08] J. Dedecker and F. Merlevède. Convergence rates in the law of large numbers for Banach-valued dependent variables. *Theory of Probability and its Applications*, 52(3):416–438, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dokuchaev:2004:PIE

[Dok04] N. G. Dokuchaev. Parabolic Ito equations with nonsmooth nonlinearity and duality approach. *Theory of Probability and its Applications*, 48(1):45–62, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98027.

Domansky:2002:ROS

[Dom02] V. K. Domansky. Randomized optimal stopping times for a class of stopping games. *Theory of Probability and its Applications*, 46(4):708–717, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97931.

DiNunno:2002:MMS

[DR02] G. Di Nunno and Yu. A. Rozanov. On measurable modification of stochastic functions. *Theory of Probability and its Applications*, 46(1):122–127, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97883.

Darkhovski:2003:HTP

[DS03] B. S. Darkhovski and M. Staroswiecki. The hypotheses testing problem under unknown parameter. *Theory of Probability and its Applications*, 47(4):609–622, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/99999.

Douady:2000:PCD

[DSY00] R. Douady, A. N. Shiryaev, and M. Yor. On probability characteristics of "Downfalls" in a standard Brownian motion. *Theory of Probability and its Applications*, 44(1):29–38, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97730.

Davydov:2003:CRG

[DT03] Yu. Davydov and E. Thilly. Convex rearrangements of Gaussian processes. *Theory of Probability and its Applications*, 47(2):219–235, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97960.

Dai:2006:CNE

[DW06] J. G. Dai and R. J. Williams. Correctional note to "Existence and Uniqueness of Semimartingale Reflecting Brownian Motions in Convex Polyhedrons". *Theory of Probability and its Applications*, 50(2):346–347, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dynkin:2000:ELE

[Dyn00] E. B. Dynkin. Exit laws and excessive functions for superprocesses. *Theory of Probability and its Applications*, 44(4):762–767, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97798.

Eichelsbacher:2001:LDP

[Eic01] P. Eichelsbacher. Large deviations for partial sums U-processes in dependent cases. *Theory of Probability and its Applications*, 45(4):569–588, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97853.

Eichelsbacher:2005:RLD

[Eic05] P. Eichelsbacher. Refined large deviations for von Mises statistics. *Theory of Probability* and its Applications, 49(1):139–148, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98097.

Epifani:2000:FAV

[EL00] I. Epifani and A. Lijoi. A finitely additive version of the law of the iterated logarithm. *Theory of Probability and its Applications*, 44(4):633–649, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97788.

Engibaryan:2004:AST

[Eng04] N. B. Engibaryan. Asymptotic and structural theorems for the Markov renewal equation. *Theory of Probability and its Applications*, 48(1):80–92, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98025.

Ermakov:2004:AES

[Erm04] M. S. Ermakov. On asymptotically efficient statistical inference for moderate deviation probabilities. *Theory of Probability and its Applications*, 48(4):622–641, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98070.

Ermakov:2007:ISS

[Erm07] M. S. Ermakov. Importance sampling for simulation of large and moderate deviation probabilities of tests and estimators. *Theory of Probability and its Applications*, 51(2):279–290, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Esquivel:2008:PGF

[Esq08] M. L. Esquível. Probability generating functions for discrete real-valued random variables. *Theory of Probability and its Applications*, 52(1):40–57, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Fakhrutdinova:2009:CES

[Fak09] T. K. Fakhrutdinova. On conditions of extinction for the state-dependent branching processes in a random environment. *Theory of Probability and its Applications*, 53(4):711–716, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Fatalov:2003:ALD

[Fat03] V. R. Fatalov. Asymptotics of large deviations for Wiener random fields in L^p-norm, nonlinear Hammerstein equations, and high-order hyperbolic boundary-value problems. *Theory of Probability and its Applications*, 47(4):623–636, December 2003. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98002.

Fatalov:2004:PLT

[Fat04] V. R. Fatalov. Precise Laplace-type asymptotics for moderate deviations of the distributions of sums of independent Banach-valued random elements. *Theory of Probability and its Applications*, 48(4):642–663, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98072.

Fatalov:2009:OTE

[Fat09] V. R. Fatalov. Occupation time and exact asymptotics of distributions of L^p-functionals of the Ornstein–Uhlenbeck processes, $p > 0$. *Theory of Probability and its Applications*, 53 (1):13–36, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Feldman:2001:MSD

[Fel01] G. M. Feldman. More on the Skitovich–Darmous Theorem for finite Abelian groups. *Theory of Probability and its Applications*, 45(3):507–511, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97845.

Feldman:2005:SDT

[FG05] G. M. Feldman and P. Graczyk. On the Skitovich–Darmois theorem for discrete Abelian groups. *Theory of Probability and its Applications*, 49(3):527–531, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98123.

Fuchs:2002:ERS

[FJT02] A. Fuchs, A. Joffe, and J. Teugels. Expectation of the ratio of the sum of squares to the square of the sum: Exact and asymptotic results. *Theory of Probability and its Applications*, 46(2):243–255, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97891.

Fazekas:2001:GAS

[FK01] I. Fazekas and O. Klesov. A general approach to the strong law of large numbers. *Theory of Probability and its Applications*, 45(3):436–449, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97838.

Frolov:2008:PSD

[FMS08] A. N. Frolov, A. I. Martikainen, and J. Steinebach. On probabilities of small deviations for compound renewal processes. *Theory of Probability and its Applications*, 52(2):328–337, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Feinberg:2006:DWW

[FP06] E. A. Feinberg and A. B. Piunovskiy. On the Dvoretzky–Wald–Wolfowitz theorem on nonrandomized statistical decisions. *Theory of Probability and its Applications*, 50(3): 463–466, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Frolov:2003:ABL

[Fro03] A. N. Frolov. On the asymptotic behavior of the large increments of sums of independent random variables. *Theory of Probability and its Applications*, 47(2): 315–323, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97973`.

Frolov:2004:LTI

[Fro04] A. N. Frolov. Limit theorems for increments of sums of independent random variables. *Theory of Probability and its Applications*, 48(1):93–107, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98024`.

Frolov:2005:ULT

[Fro05] A. N. Frolov. Unified limit theorems for increments of processes with independent increments. *Theory of Probability and its Applications*, 49(3):531–540, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98124`.

Fleischmann:2001:DTT

[FV01] K. Fleischmann and V. A. Vatutin. Deviations from typical type proportions in critical multitype Galton–Watson processes. *Theory of Probability and its Applications*, 45(1): 23–40, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97803`.

Fleischmann:2003:BSL

[FVW03] K. Fleischmann, V. A. Vatutin, and A. Wakolbinger. Branching systems with long-living particles at the critical dimension. *Theory of Probability and its Applications*, 47(3):429–454, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97980`.

Freiman:2000:LLT

[FVY00] G. Freiman, A. M. Vershik, and Yu. V. Yakubovich. A local limit theorem for random strict partitions. *Theory of Probability* and its Applications, 44(3):453–468, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97771.

Gaas:2008:PLJ

[Gaa08] V. V. Gaas. Poisson limit joint distributions for a random allocation scheme of two-type particles. *Theory of Probability and its Applications*, 52(2):337–345, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gabriyelyan:2001:ASD

[Gab01] S. S. Gabriyelyan. On the automorphically stable distributions on Abelian groups. *Theory of Probability and its Applications*, 45(3):512–517, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97843.

Gadasina:2004:BEI

[Gad04] L. V. Gadasina. Berry–Esseen inequalities for U-statistics. *Theory of Probability and its Applications*, 48(1):147–152, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98020.

Gamkrelidze:2001:IMC

[Gam01] N. G. Gamkrelidze. An inequality for a multidimensional characteristic function. *Theory of Probability and its Applications*, 45(1):133–135, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97811.

Gaposhkin:2000:IMS

[Gap00] V. F. Gaposhkin. On the integrability of a maximal square function in ergodic theory. *Theory of Probability and its Applications*, 44(2):386–394, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97762.

Gaposhkin:2002:SEP

[Gap02] V. F. Gaposhkin. Some examples of the problem of ε-deviatations for stationary sequences. *Theory of Probability and its Applications*, 46(2):341–346, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97897.

Gaposhkin:2007:PEM

[Gap07] V. F. Gaposhkin. Precise estimates of the metric entropy for the set of arithmetic averages of quasi-stationary processes. *Theory of Probability and its Applications*, 51(4):695–704, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gaposhkin:2009:EEM

[Gap09] V. F. Gaposhkin. Exact estimates of the metric entropy of the averages for some classes of stationary sequences. *Theory of Probability and its Applications*, 53(1):37–58, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Grishechkin:2003:MQR

[GDLH03] S. Grishechkin, M. Devetsikiotis, I. Lambadaris, and C. Hobbs. Multistability in queues with retransmission and its relationship with large deviations in branching processes. *Theory of Probability and its Applications*, 47(1):139–150, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97958`.

Golubev:2002:MEP

[GE02] G. G. Golubev and F. N. Enikeeva. On the minimax estimation problem of a fractional derivative. *Theory of Probability and its Applications*, 46(4):619–635, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97925`.

Glonti:2007:NEG

[GHKT07] O. Glonti, P. Harremoës, Z. Khechinashvili, and F. Topsøe. Nash equilibrium in a game of calibration. *Theory of Probability and its Applications*, 51(3):415–426, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Geiger:2001:SPC

[GK01] J. Geiger and G. Kersting. The survival probability of a critical branching process in a random environment. *Theory of Probability and its Applications*, 45(3):517–525, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97844`.

Gushchin:2005:RMS

[GK05] A. A. Gushchin and U. Küchler. On recovery of a measure from its symmetrization. *Theory of Probability and its Applications*, 49(2):323–333, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98106`.

Gulinsky:2000:ELD

[GL00] O. V. Gulinsky and R. Sh. Liptser. An example of large deviations for a stationary process. *Theory of Probability and its Applications*, 44(1):201–217, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97748`.

Graf:2009:QPM

[GL09] S. Graf and H. Luschgy. Quantization for probability measures in the Prokhorov metric. *Theory of Probability and its Applications*, 53(2):216–241, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gnedenko:2006:OEM

[Gne06] B. D. Gnedenko. On one extension of a martingale. *Theory of Probability and its Applications*, 50(4):659–662, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Glukhova:2005:ACT

[GP05] S. I. Glukhova and E. A. Palkin. Application of catastrophe theory for multimodal distributions statistical analysis. *Theory of Probability and its Applications*, 49(3):414–428, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98117`.

Guillotin-Plantard:2008:TRW

[GPL08] N. Guillotin-Plantard and A. Le Ny. Transient random walks on 2D-oriented lattices. *Theory of Probability and its Applications*, 52(4):699–711, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Graversen:2001:SBM

[GPS01] S. E. Graversen, G. Peskir, and A. N. Shiryaev. Stopping Brownian motion without anticipation as close as possible to its ultimate maximum. *Theory of Probability and its Applications*, 45(1): 41–50, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97807`.

Grandits:2000:MMS

[Gra00] P. Grandits. On martingale measures for stochastic processes with independent increments. *Theory of Probability and its Applications*, 44(1): 39–50, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97735`.

Grin:2000:SAS

[Gri00] A. G. Grin'. On strong attraction of stationary sequences to a normal law. *Theory of Probability and its Applications*, 44(4):768–775, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97793`.

Grin:2003:MCW

[Gri03] A. G. Grin'. On the minimal condition of weak dependency in the Central Limit Theorem for stationary sequences. *Theory of Probability and its Applications*, 47(3):506–510, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97988`.

Ginovyan:2005:CLT

[GS05] M. S. Ginovyan and A. A. Sahakyan. On the Central Limit Theorem for Toeplitz quadratic forms of stationary sequences. *Theory of Probability and its Applications*, 49(4):612–628, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98129`.

Grandits:2007:RAA

[GS07] P. Grandits and C. Summer. Risk averse asymptotics and the optional decomposition. *Theory of Probability and its Applications*, 51(2):325–334, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Graversen:2007:PSI

[GSY07] S. Graversen, A. N. Shiryaev, and M. Yor. On the problem of stochastic integral representations of functionals of the Brownian motion. II. *Theory of Probability and its Applications*, 51 (1):65–77, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2003:RCS

[GT03] F. Gotze and A. N. Tikhomirov. Rate of convergence to the semicircular law for the Gaussian unitary ensemble. *Theory of Probability and its Applications*, 47(2):323–330, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97975`.

Gotze:2007:LTS

[GT07a] F. Götze and A. N. Tikhomirov. Limit theorems for spectra of random matrices with martingale structure. *Theory of Probability and its Applications*, 51 (1):42–64, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gurevich:2007:MAT

[GT07b] B. M. Gurevich and A. A. Tempelman. Multifractal analysis of time averages for continuous vector functions on configuration space. *Theory of Probability and its Applications*, 51 (1):78–91, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gushchin:2008:END

[Gus08] A. A. Gushchin. On an extension of the notion of f-divergence. *Theory of Probability and its Applications*, 52 (3):439–455, ???? 2008. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Graczyk:2007:MWP

[GV07] P. Graczyk and L. Vostrikova. The moments of Wishart processes via Itô calculus. *Theory of Probability and its Applications*, 51(4):609–625, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gamet:2000:ENS

[GW00] C. Gamet and M. Weber. Entropy numbers of some ergodic averages. *Theory of Probability and its Applications*, 44(4):650–668, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97789`.

Gama:2007:EEW

[GY07] J. M. R. Gama and V. Yurinsky. An exponential estimate for a wavelet density estimator. *Theory of Probability and its Applications*, 51(4):595–608, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Granovsky:2005:LBS

[GZ05] B. L. Granovsky and A. I. Zeifman. On the lower bound of the spectrum of some mean-field models. *Theory of Probability and its Applications*, 49(1): 148–155, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98092`.

Gotze:2009:BRS

[GZ09] F. Götze and A. Yu. Zaitsev. Bounds for the rate of strong approximation in the multidimensional invariance principle. *Theory of Probability and its Applications*, 53(1):59–80, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Harlamov:2001:DDF

[Har01] B. P. Harlamov. On the distribution density of the first exit point of a diffusion process form a small neighborhood of its initial position. *Theory of Probability and its Applications*, 45(3):450–465, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97839`.

Hess:2004:CZO

[Hes04] K. T. Hess. Conditional zero-one laws. *Theory of Probability and its Applications*, 48(4):711–718, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98080`.

Hu:2003:RCC

[HLRV03] T. C. Hu, D. Li, A. Rosalsky, and A. I. Volodin. On the rate of complete convergence for weighted sums of arrays of Banach space valued random elements. *Theory of Probability and its Applications*, 47(3):455–468, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97985`.

Hadjiliadis:2006:OAO

[HM06] O. Hadjiliadis and V. Moustakides. Optimal and asymptotically optimal CUSUM rules for change point detection in the Brownian motion model with multiple alternatives. *Theory of Probability and its Applications*, 50(1):75–85, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Hipp:2008:NAS

[HM08] C. Hipp and L. Mattner. On the normal approximation to symmetric binomial distributions. *Theory of Probability and its Applications*, 52(3):516–523, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Holevo:2004:EAC

[Hol04] A. S. Holevo. Entanglement-assisted capacities of constrained quantum channels. *Theory of Probability and its Applications*, 48(2):243–255, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98041`.

Holevo:2005:AES

[Hol05] A. S. Holevo. Asymptotic estimation of a shift parameter of a quantum state. *Theory of Probability and its Applications*, 49(2):207–220, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98104`.

Holevo:2007:CCA

[Hol07] A. S. Holevo. Complementary channels and the additivity problem. *Theory of Probability and its Applications*, 51 (1):92–100, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Hadjiliadis:2009:BCS

[HP09] O. Hadjiliadis and H. V. Poor. On the best 2-CUSUM stopping rule for quickest detection of two-sided alternatives in a Brownian motion model. *Theory of Probability and its Applications*, 53(3):537–547, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Holevo:2006:CEC

[HS06] A. S. Holevo and M. E. Shirokov. Continuous ensembles and the capacity of infinite-dimensional quantum channels. *Theory of Probability and its*

Applications, 50(1):86–98, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Hall:2007:MTM

[HT07] A. Hall and M. G. Temido. On the maximum term of MA and Max-AR models with margins in Anderson's class. *Theory of Probability and its Applications*, 51(2):291–304, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Holevo:2009:MAM

[Ht09] A. S. Holevo and translator. In memoriam: Akiva Moiseevich Yaglom (1921–2007). *Theory of Probability and its Applications*, 53(1):134–135, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2004:EMR

[Ibr04] I. A. Ibragimov. Estimation of multivariate regression. *Theory of Probability and its Applications*, 48(2):256–272, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98038`.

Ibragimov:2007:CSE

[Ibr07] I. A. Ibragimov. On censored sample estimation of a multivariate analytic probability density. *Theory of Probability and its Applications*, 51(1):142–154, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2000:EPC

[IK00] I. A. Ibragimov and R. V. Khas'minskii. Estimation problems for coefficients of stochastic partial differential Equations.Part II. *Theory of Probability and its Applications*, 44(3):469–494, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97772`.

Ibragimov:2001:EPC

[IK01] I. A. Ibragimov and R. Z. Khas'minskii. Estimation problems for coefficients of stochastic partial differential Equations.Part III. *Theory of Probability and its Applications*, 45(2):210–232, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97818`.

Indlekofer:2008:SLL

[IK08a] K.-H. Indlekofer and O. I. Klesov. Strong law of large numbers for multiple sums whose indices belong to a sector with function boundaries. *Theory of Probability and its Applications*, 52(4):711–719, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ivanova:2008:OER

[IK08b] G. P. Ivanova and V. Ya. Kondratiev. On one estimate of the ruin probability. *Theory of Probability and its Applications*, 52(2):345–350, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2000:ASL

[IL00] I. A. Ibragimov and M. A. Lifshits. On almost sure limit theorems. *Theory of Probability and its Applications*, 44(2): 254–272, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97756`.

Ivchenko:2003:GMD

[IM03] G. I. Ivchenko and Yu. I. Medvedev. Goncharov's method and its development in the analysis of different models of random permutations. *Theory of Probability and its Applications*, 47(3):518–526, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97989`.

Imhof:2003:RPP

[Imh03] L. A. Imhof. Random polynomials with a prescribed number of real zeros. *Theory of Probability and its Applications*, 47(3):511–518, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97994`.

Ingster:2001:THW

[Ing01] Yu. I. Ingster. On testing a hypothesis which is close to a simple hypothesis. *Theory of Probability and its Applications*, 45(2):310–323, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97825`.

Ibragimov:2002:ECR

[IS02] R. Ibragimov and Sh. Sharakhmetov. The exact constant in the Rosenthal inequality for random variables with mean zero. *Theory of Probability and its Applications*, 46(1):127–132, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97876`.

Jajte:2006:PET

[Jaj06] R. Jajte. Pointwise ergodic theorem for unbounded operators in L_2. *Theory of Probability and its Applications*, 50(4): 662–676, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Janvresse:2003:BSR

[Jan03] E. Janvresse. Bounds on semigroups of random rotations on SO(n). *Theory of Probability* and its Applications, 47(3):526–532, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97995.

Jedidi:2008:SPM

[Jed08] W. Jedidi. Stable processes, mixing, and distributional properties. I. *Theory of Probability and its Applications*, 52(4): 580–593, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Jedidi:2009:SPM

[Jed09] W. Jedidi. Stable processes, mixing, and distributional properties. II. *Theory of Probability and its Applications*, 53 (1):81–105, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Johnson:2004:CPC

[Joh04] O. Johnson. Convergence of the Poincaré constant. *Theory of Probability and its Applications*, 48(3):535–541, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98062.

Johnson:2006:ITC

[Joh06] O. Johnson. An information-theoretic Central Limit Theorem for finitely susceptible FKG systems. *Theory of Probability and its Applications*, 50(2): 214–224, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Jaoshvili:2009:EOH

[JP09] V. Jaoshvili and O. Purtukhia. An extension of the Ocone–Haussmann–Clark formula for the compensated Poisson processes. *Theory of Probability and its Applications*, 53(2):316–321, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kalinkin:2002:EPB

[Kal02] A. V. Kalinkin. On the extinction probability of a branching process with two kinds of interaction of particles. *Theory of Probability and its Applications*, 46(2):347–352, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97898.

Kalinkin:2003:APB

[Kal03] A. V. Kalinkin. Absorption probability at the border of a random walk in a quadrant and a branching process with interaction of particles. *Theory of Probability and its Applications*, 47(3):469–487, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

URL http://epubs.siam.org/sam-bin/dbq/article/97981.

Kallsen:2004:LM

[Kal04] J. Kallsen. σ-localization and σ-martingales. *Theory of Probability and its Applications*, 48(1): 152–163, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98031.

Kaminski:2007:CLT

[Kam07] M. Kaminski. Central Limit Theorem for certain classes of dependent random variables. *Theory of Probability and its Applications*, 51(2):335–342, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kamenov:2009:BVR

[Kam09] A. A. Kamenov. Bachelier-version of Russian option with a finite time horizon. *Theory of Probability and its Applications*, 53(3):548–557, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Karymov:2005:DLD

[Kar05] D. N. Karymov. On the decomposition of lattice distributions into convolutions of Poisson signed measures. *Theory of Probability and its Applications*, 49(3):545–552, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98126.

Kruglov:2002:WCR

[KB02] V. M. Kruglov and Zhang Bo. Weak convergence of random sums. *Theory of Probability and its Applications*, 46(1): 39–57, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97871.

Khatuntseva:2008:BMZ

[Kha08a] M. V. Khatuntseva. On the 60th birthday of OF A. M. Zubkov. *Theory of Probability and its Applications*, 52(2):303, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2008:BDM

[Kha08b] M. V. Khatuntseva. On the 70th birthday of D. M. Chibisov. *Theory of Probability and its Applications*, 52(1):147, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2008:BI

[Kha08c] M. V. Khatuntseva. On the 75th birthday of I. A. Ibragimov. *Theory of Probability and its Applications*, 52(4):689, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2009:BBS

[Kha09] M. V. Khatuntseva. On the 85th birthday of B. A. Sevastyanov. *Theory of Probability and its Applications*, 53(4):696, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khokhlov:2002:POR

[Kho02] V. I. Khokhlov. Polynomials orthogonal with respect to the multinomial distribution and the factorial-power formalism. *Theory of Probability and its Applications*, 46(3):529–536, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97919`.

Khokhlov:2006:UDS

[Kho06] V. I. Khokhlov. The uniform distribution on a sphere in $\mathbf{R}^S$. Properties of projections. I. *Theory of Probability and its Applications*, 50(3):386–399, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khrennikov:2002:IPT

[Khr02] A. Yu. Khrennikov. Interpretations of probability and their p-adic extensions. *Theory of Probability and its Applications*, 46(2):256–273, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97892`.

Khrennikov:2007:FTP

[Khr07] A. Yu. Khrennikov. A formula of total probability with the interference term and the Hilbert space representation of the contextual Kolmogorovian model. *Theory of Probability and its Applications*, 51(3):427–441, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kagan:2006:SUC

[KK06] A. Kagan and M. Konikov. The structure of the UMVUEs from categorical data. *Theory of Probability and its Applications*, 50(3):466–473, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khasminskii:2003:OES

[KL03] R. Khasminskii and R. Liptser. Online estimation of a smooth regression function. *Theory of Probability and its Applications*, 47(3):541–550, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97990`.

Korolyuk:2005:PAI

[KL05] V. S. Korolyuk and N. Limnios. Poisson approximation of increment processes with Markov switching. *Theory of Probability* *and its Applications*, 49(4):629–644, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98133`.

Kacinskaite:2008:GDL

[KL08] R. Kacinskaite and A. Laurincikas. A general discrete limit theorem in the space of analytic functions for the Matsumoto zeta-function. *Theory of Probability and its Applications*, 52(3):523–531, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Klokov:2007:LBM

[Klo07a] S. A. Klokov. Lower bounds of mixing rate for a class of Markov processes. *Theory of Probability and its Applications*, 51(3):528–535, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Klotz:2007:SRI

[Klo07b] L. Klotz. Some remarks on an interpolation problem of A. M. Yaglom. *Theory of Probability and its Applications*, 51 (2):342–350, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kerkyacharian:2008:NEA

[KLP08] G. Kerkyacharian, O. Lepski, and D. Picard. Nonlinear estimation in anisotropic multi-index denoising. sparse case. *Theory of Probability and its Applications*, 52(1):58–77, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Klykova:2003:LDN

[Kly03] N. V. Klykova. Limit distribution of a number of coinciding intervals. *Theory of Probability and its Applications*, 47(1):151–156, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97951`.

Kukush:2000:API

[KM00] A. G. Kukush and Yu. S. Mishura. Asymptotic properties of an intensity estimator of an inhomogeneous Poisson process in a combined model. *Theory of Probability and its Applications*, 44(2):273–292, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97757`.

Kutoyants:2002:EED

[KN02] Yu. A. Kutoyants and I. Negri. On L_2 efficiency of an empiric distribution for ergodic diffusion processes. *Theory of Probability and its Applications*, 46(1):140–146, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97881`.

Khamdamov:2003:RES

[KN03] I. M. Khamdamov and A. V. Nagaev. On the role of extreme summands in sums of independent random variables. *Theory of Probability and its Applications*, 47(3):533–541, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97991.

Kagan:2008:LSM

[KN08] A. Kagan and A. V. Nagaev. A lemma on stochastic majorization and properties of the Student distribution. *Theory of Probability and its Applications*, 52(1):160–164, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kuksin:2003:HES

[KNP03] S. B. Kuksin, N. S. Nadirashvili, and A. L. Piatnitski. Hölder estimates for solutions of parabolic SPDEs. *Theory of Probability and its Applications*, 47(1):157–163, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97952.

Kolesnik:2002:AFV

[KO02] A. D. Kolesnik and E. Orsingher. Analysis of a finite-velocity planar random motion with reflection. *Theory of Probability and its Applications*, 46(1):132–140, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97877.

Kobelkov:2005:RPS

[Kob05] S. G. Kobelkov. The ruin problem for the stationary Gaussian process. *Theory of Probability and its Applications*, 49(1):155–163, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98093.

Kolmogorov:2004:HKT

[Kol04a] A. N. Kolmogorov. From the heritage of A. N. Kolmogorov: The theory of probability. *Theory of Probability and its Applications*, 48(2):191–220, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98033.

Kolmogorov:2004:SIC

[Kol04b] A. N. Kolmogorov. On some inequalities connected to the strong law of large numbers. *Theory of Probability and its Applications*, 48(2):221–225, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98035.

Kolokoltsov:2009:GCT

[Kol09] V. N. Kolokoltsov. Generalized continuous-time random walks, subordination by hitting times, and fractional dynamics. *Theory of Probability and its Applications*, 53(4):594–609, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kondratenko:2002:RBR

[Kon02] A. E. Kondratenko. The relation between a rate of convergence of moments of normed sums and the Chebyshev–Hermite models. *Theory of Probability and its Applications*, 46(2):352–355, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97900.

Kopytsev:2001:LTN

[Kop01] V. A. Kopytsev. Limit theorems for the number of solutions of a system of random equations. *Theory of Probability and its Applications*, 45(1):51–68, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97804.

Korolev:2000:APS

[Kor00] V. Yu. Korolev. Asymptotic properties of sample quantiles constructed from samples with random sizes. *Theory of Probability and its Applications*, 44(2):394–399, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97763.

Korolev:2001:APE

[Kor01] V. Yu. Korolev. Asymptotic properties of extrema of compound Cox processes and their applications to some problems of financial mathematics. *Theory of Probability and its Applications*, 45(1):136–147, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97813.

Korshunov:2002:LDP

[Kor02] D. A. Korshunov. Large-deviation probabilities for maxima of sums of independent random variables with negative mean and subexponential distribution. *Theory of Probability and its Applications*, 46(2):355–366, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97901.

Koval:2002:LIL

[Kov02] V. A. Koval'. On the law of the iterated logarithm for operator normed sums of random vectors. *Theory of Probability and its Applications*, 46(2):366–368, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

URL http://epubs.siam.org/sam-bin/dbq/article/97899.

Kozlov:2002:ERP

[Koz02] M. V. Kozlov. On the Erdős–Renyi partial sums: Large deviations, conditional behavior. *Theory of Probability and its Applications*, 46(4):636–651, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97926.

Kruglov:2002:WCC

[KP02] V. M. Kruglov and G. N. Petrovskaya. Weak convergence of a certain functional. *Theory of Probability and its Applications*, 46(4):721–727, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97932.

Kulikova:2003:UDC

[KP03] A. A. Kulikova and Yu. V. Prokhorov. Uniform distributions on convex sets: Inequality for characteristic functions. *Theory of Probability and its Applications*, 47(4):700–701, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98009.

Kulikova:2004:DFP

[KP04] A. A. Kulikova and Yu. V. Prokhorov. Distribution of the fractional parts of random vectors: The Gaussian case. I. *Theory of Probability and its Applications*, 48(2):355–359, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98045.

Kulikova:2005:CAS

[KP05] A. A. Kulikova and Yu. V. Prokhorov. Completely asymmetric stable laws and Benford's law. *Theory of Probability and its Applications*, 49(1):163–169, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98094.

Kulikova:2006:DFP

[KPK06a] A. A. Kulikova, Yu. V. Prokhorov, and V. I. Khokhlov. Distribution of the fractional parts of random vectors: The Gaussian case. II. *Theory of Probability and its Applications*, 50(4):685–687, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kulikova:2006:HFD

[KPK06b] A. A. Kulikova, Yu. V. Prokhorov, and V. I. Khokhlov. H.F.D. (H-function distribution) and Benford's Law. I. *Theory of Probability and its Applications*, 50(2):311–315, January 2006. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

Koehl:2001:SRD

[KPT01] P. F. Koehl, H. Pham, and N. Touzi. On super-replication in discrete time under transaction costs. *Theory of Probability and its Applications*, 45(4):667–673, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97866`.

Kolmogorov:2000:RPR

[KR00] A. N. Kolmogorov and N. G. Rychkova. Russian poetry rhythm analysis and probability theory. *Theory of Probability and its Applications*, 44(2):375–385, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97761`.

Korostelev:2001:REV

[KR01a] A. P. Korostelev and A. L. Rukhin. Recursive estimation of a vector parameter under Bahadur risk. *Theory of Probability and its Applications*, 45(4):589–603, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97851`.

Kuhne:2001:BCP

[KR01b] R. Kühne and L. Rüschendorf. On a best choice problem for discounted sequences. *Theory of Probability and its Applications*, 45(4):673–677, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97867`.

Kuhne:2004:AOS

[KR04] R. Kühne and L. Rüschendorf. Approximate optimal stopping of dependent sequences. *Theory of Probability and its Applications*, 48(3):465–480, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98056`.

Kagan:2006:ELP

[KR06] A. Kagan and C. R. Rao. On estimation of a location parameter in the presence of an ancillary component. *Theory of Probability and its Applications*, 50(1):129–133, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kruglov:2001:ABP

[Kru01] V. M. Kruglov. The asymptotic behavior of the Pearson statistic. *Theory of Probability and its Applications*, 45(1):69–92, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97805`.

Kruglov:2003:EBP

[Kru03] V. M. Kruglov. On extending the Brunk–Prokhorov strong law of large numbers. *Theory of Probability and its Applications*, 47(2):330–333, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97969.

Kruglov:2004:NPC

[Kru04] V. M. Kruglov. Normal and Poisson convergencies. *Theory of Probability and its Applications*, 48(2):347–355, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98044.

Kruglov:2005:SCI

[Kru05] V. M. Kruglov. Short communications on inequalities for large deviations in the Bernoulli scheme. *Theory of Probability and its Applications*, 49(4):695–700, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98137.

Kruglov:2006:SPA

[Kru06] V. M. Kruglov. Strengthening of Prokhorov's arcsine inequality. *Theory of Probability and its Applications*, 50(4):677–684, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kruglov:2007:GSP

[Kru07] V. M. Kruglov. Growth of sums of pairwise independent random variables with infinite expectations. *Theory of Probability and its Applications*, 51(2):359–362, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kruglov:2008:NLC

[Kru08] V. M. Kruglov. On the necessity of the Lyapunov condition for normal convergence. *Theory of Probability and its Applications*, 52(1):164–166, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kruglov:2009:CS

[Kru09] V. M. Kruglov. On convergence of submartingales. *Theory of Probability and its Applications*, 53(2):321–329, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kallsen:2002:TCR

[KS02] J. Kallsen and A. N. Shiraev. Time change representation of stochastic integrals. *Theory of Probability and its Applications*, 46(3):522–528, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97918.

Korolev:2006:ANAa

[KS06a] V. Yu. Korolev and I. G. Shevtsova. On the accuracy of the normal approximation. I. *Theory of Probability and its Applications*, 50(2): 298–310, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Korolev:2006:ANAb

[KS06b] V. Yu. Korolev and I. G. Shevtsova. On the accuracy of the normal approximation. II. *Theory of Probability and its Applications*, 50(3): 473–482, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kelbert:2007:BDV

[KS07a] M. Kelbert and Yu. M. Suhov. Branching diffusions on H^d with variable fission: The Hausdorff dimension of the limiting set. *Theory of Probability and its Applications*, 51(1):155–167, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Knutova:2007:APC

[KS07b] E. M. Knutova and S. Ya. Shatskikh. Asymptotic properties of conditional quantiles for a class of symmetric distributions. *Theory of Probability and its Applications*, 51(2):350–358, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kozlov:2007:WFD

[KS07c] V. V. Kozlov and O. G. Smolyanov. Wigner function and diffusion in a collision-free medium of quantum particles. *Theory of Probability and its Applications*, 51(1):168–181, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kelbert:2008:LTB

[KS08] M. Kelbert and Y. Suhov. Large-time behavior of a branching diffusion on a hyperbolic space. *Theory of Probability and its Applications*, 52 (4):594–613, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kholopov:2008:RCS

[KTT08] A. A. Kholopov, A. N. Tikhomirov, and D. A. Timushev. Rate of convergence to the semicircle law for the Gaussian orthogonal ensemble. *Theory of Probability and its Applications*, 52 (1):171–177, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kulikova:2003:ERC

[Kul03] A. A. Kulikova. Estimate of the rate of convergence of probability distributions to a uniform distribution. *Theory of Probability and its Applications*, 47(4):693–699, December 2003. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98008.

Kulikov:2008:MCC

[Kul08] A. V. Kulikov. Multidimensional coherent and convex risk measures. *Theory of Probability and its Applications*, 52 (4):614–635, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kuznetsova:2006:CUD

[Kuz06] A. Ya. Kuznetsova. On convergence to the uniform distribution. *Theory of Probability and its Applications*, 50(4): 687–689, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kuznetsova:2007:MUD

[Kuz07] A. Ya. Kuznetsova. On a mixture of unimodal distributions. *Theory of Probability and its Applications*, 51(3):535–536, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Klokov:2005:SMR

[KV05] S. A. Klokov and A. Yu. Veretennikov. On subexponential mixing rate for Markov processes. *Theory of Probability and its Applications*, 49(1):110–122, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98084.

Kvaratskhelia:2001:UCG

[Kva01] V. V. Kvaratskhelia. Unconditional convergence of Gaussian random series in Banach spaces. *Theory of Probability and its Applications*, 45(1): 147–152, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97812.

Khrennikov:2005:CRS

[KY05] A. Khrennikov and S. Yamada. On the concept of random sequence with respect to p-adic valued probabilities. *Theory of Probability and its Applications*, 49(1):65–76, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98086.

Lange:2007:DNF

[Lan07] A. M. Lange. On the distribution of the number of final particles in a branching process with transformations and pairwise interactions. *Theory of Probability and its Applications*, 51 (4):704–714, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lopez-Blazquez:2004:LPW

[LB04] F. López-Blázquez. Linear prediction of weak records:

The discrete case. *Theory of Probability and its Applications*, 48(4):718–723, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98081.

Lebedev:2000:LTMb

[Leb00a] A. V. Lebedev. Limit theorems for maxima of independent random sums. *Theory of Probability and its Applications*, 44(3):558–561, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97777.

Lebedev:2000:LTMa

[Leb00b] A. V. Lebedev. Limit theorems on maximums of Poisson sequences and their applications to queuing theory. *Theory of Probability and its Applications*, 44(2):400–404, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97764.

Lebedev:2002:VRM

[Leb02] V. A. Lebedev. L^p-valued random measures and good extensions of a stochastic basis. *Theory of Probability and its Applications*, 46(3):536–542, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97914.

Lebedev:2003:ESN

[Leb03a] A. V. Lebedev. Extremes of shot-noise fields in the presence of regularly varying tails. *Theory of Probability and its Applications*, 47(4):702–706, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98010.

Lebedev:2003:EWS

[Leb03b] V. A. Lebedev. On the existence of weak solutions for stochastic differential equations with driving L^0-valued measures. *Theory of Probability and its Applications*, 47(4):637–648, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98000.

Lebedev:2005:MIS

[Leb05] A. V. Lebedev. Maxima of independent sums in the presence of heavy tails. *Theory of Probability and its Applications*, 49(4):700–703, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98138.

Lebedev:2006:MBP

[Leb06] A. V. Lebedev. Maximal branching processes with nonnegative values. *Theory of Probability and its Applications*, 50 (3):482–488, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lebedev:2008:ESN

[Leb08] A. V. Lebedev. Extremes of shot-noise fields in the presence of regularly varying tails with index $\alpha \in (0, 1)$. *Theory of Probability and its Applications*, 52(2):350–353, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Levental:2001:MIR

[Lev01] S. Levental. A maximal inequality for real numbers with application to exchangeable random variables. *Theory of Probability and its Applications*, 45(3):525–532, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97846`.

Leventhal:2002:CBB

[Lev02] S. Leventhal. On coupling of Brownian bridges. *Theory of Probability and its Applications*, 46(1):146–153, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97882`.

Li:2002:SCS

[Li02] Zeng-Hu Li. Skew convolution semigroups and related immigration processes. *Theory of Probability and its Applications*, 46(2):274–297, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97889`.

Lin:2000:IPS

[Lin00] Zhengyan Lin. The invariance principle for some class of Markov chains. *Theory of Probability and its Applications*, 44(1):136–139, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97746`.

Lipchius:2005:PIM

[Lip05] A. A. Lipchius. On a property of independent mappings. *Theory of Probability and its Applications*, 49(2):333–336, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98107`.

Lipchius:2006:NEM

[Lip06] A. A. Lipchius. A note on the equality in the Monge and Kantorovich problems. *Theory of Probability and its Applications*, 50(4):689–693, January 2006. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

LeBlanc:2003:TSN

[LL03] F. LeBlanc and O. V. Lepski. Test of symmetry in nonparametric regression. *Theory of Probability and its Applications*, 47(1):34–52, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97948.

Landim:2001:HLN

[LMS01] C. Landim, M. Mourragui, and S. Sellami. Hydrodynamic limit for a nongradient interacting particle system with stochastic reservoirs. *Theory of Probability and its Applications*, 45(4):604–623, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97854.

LeBreton:2000:SAP

[LN00] A. Le Breton and A. A. Novikov. On stochastic approximation procedures with averaging. *Theory of Probability and its Applications*, 44(3):591–604, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97782.

Lobanov:2006:PCD

[Lob06a] S. Lobanov. Probability characteristics of downfalls of Brownian motion with drift. *Theory of Probability and its Applications*, 50(3):489–497, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lobanov:2006:DTH

[Lob06b] S. N. Lobanov. Distribution of trend height and length for Brownian motion with a drift. *Theory of Probability and its Applications*, 50(4):694–700, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Louhichi:2002:RCC

[Lou02] S. Louhichi. Rates of convergence in the CLT for some weakly dependent random variables. *Theory of Probability and its Applications*, 46(2): 297–315, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97894.

Louhichi:2003:MIS

[Lou03] S. Louhichi. Moment inequalities for sums of certain dependent random variables. *Theory of Probability and its Applications*, 47(4):649–664, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98004.

Lipster:2000:DAO

[LRT00] R. Lipster, W. J. Runggaldier, and M. Taksar. Diffusion approximation and optimal stochastic control. *Theory of Probability and its Applications*, 44(4):669–698, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97786`.

Lifshits:2002:PMQ

[LS02] M. F. Lifshits and E. Yu. Shmileva. Poisson measures quasi-invariant with respect to multiplicative transformations. *Theory of Probability and its Applications*, 46(4):652–666, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97927`.

Lo:2003:CBP

[LS03] A. Y. Lo and V. V. Sazonov. On consistency of Bayes procedures. *Theory of Probability and its Applications*, 47(2):236–256, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97961`.

Lifshits:2004:LFE

[LS04] M. A. Lifshits and Z. Shi. Lower functions of empirical processes and Brownian sheets. *Theory of Probability and its Applications*, 48(2):273–287, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98039`.

Luo:2009:CQF

[Luo09] S. Luo. On covariance and quantum Fisher information. *Theory of Probability and its Applications*, 53(2):329–334, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lazakovich:2006:LBI

[LY06] N. V. Lazakovich and A. L. Yablonski. The limiting behavior of Itô's finite sums with averaging. *Theory of Probability and its Applications*, 50(4):612–630, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ma:2009:ISV

[Ma09] C. Ma. Intrinsically stationary variograms in space and time. *Theory of Probability and its Applications*, 53(1):145–155, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Macutek:2006:LPG

[Mac06] J. Macutek. A limit property of the geometric distribution. *Theory of Probability and its Applications*, 50(2):316–319, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Magnus:2000:TPE

[Mag00] J. R. Magnus. The traditional pretest estimator. *Theory of Probability and its Applications*, 44(2):293–308, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97760`.

Makhno:2000:CSO

[Mak00] S. Ya. Makhno. Convergence of solutions of one-dimensional stochastic equations. *Theory of Probability and its Applications*, 44(3):495–510, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97773`.

Makrushin:2003:UME

[Mak03] A. V. Makrushin. he unimprovability of moment estimates. *Theory of Probability and its Applications*, 47(1):164–171, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97953`.

Makhno:2004:LTO

[Mak04] S. Ya. Makhno. Limit theorem for one-dimensional stochastic equations. *Theory of Probability and its Applications*, 48(1):164–169, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98019`.

Malyshev:2001:MIL

[Mal01a] V. A. Malyshev. Macrodimension: An invariant of local dynamics. *Theory of Probability and its Applications*, 45(2):323–329, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97826`.

Malyshkin:2001:SER

[Mal01b] M. N. Malyshkin. Subexponential estimates of the rate of convergence to the invariant measure for stochastic differential equations. *Theory of Probability and its Applications*, 45(3):466–479, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97840`.

Manita:2009:SSL

[Man09] A. D. Manita. Stochastic synchronization in a large system of identical particles. *Theory of Probability and its Applications*, 53(1):155–161, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Maslov:2000:EKF

[Mas00] V. P. Maslov. An equation of the Kolmogorov–Feller type in a factorized probability space. *Theory of Probability and its Applications*, 44(2):

309–318, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97758`.

Maslov:2001:QER

[Mas01] V. P. Maslov. Quantized entropy and its relation to occupation numbers. *Theory of Probability and its Applications*, 45(4):678–680, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97860`.

Maslov:2003:QSM

[Mas03] V. P. Maslov. Quantum statistics methods from the viewpoint of probability theory. I. *Theory of Probability and its Applications*, 47(4):665–683, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98001`.

Maslov:2004:IEP

[Mas04a] V. P. Maslov. Integral equations and phase transitions in stochastic games. an analogy with statistical physics. *Theory of Probability and its Applications*, 48(2):359–367, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98046`.

Maslov:2004:NAA

[Mas04b] V. P. Maslov. Nonlinear averaging axioms in financial mathematics and stock price dynamics. *Theory of Probability and its Applications*, 48(4):723–733, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98077`.

Maslov:2005:NFA

[Mas05] V. P. Maslov. Nonlinear financial averaging, the evolution process, and laws of econophysics. *Theory of Probability and its Applications*, 49(2):221–244, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98101`.

Maslov:2007:TGD

[Mas07] V. P. Maslov. Thermo- and gasdynamical processes in NPPs after accidents. *Theory of Probability and its Applications*, 51(3):513–517, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Matsak:2000:LIL

[Mat00] I. K. Matsak. On the law of the iterated logarithm in Banach lattices. *Theory of Probability and its Applications*, 44(4):775–784, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

URL http://epubs.siam.org/sam-bin/dbq/article/97796.

Mattingly:2003:CER

[Mat03] J. C. Mattingly. Contractivity and ergodicity of the random map $\boldsymbol{x} \mapsto |\boldsymbol{x} - \boldsymbol{\theta}|$. *Theory of Probability and its Applications*, 47(2):333–343, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97976.

Matiyasevich:2004:OPE

[Mat04] Yu. V. Matiyasevich. One probabilistic equivalent of the four color conjecture. *Theory of Probability and its Applications*, 48(2):368–372, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98047.

Mattner:2009:LBT

[Mat09] L. Mattner. Lower bounds for tails of sums of independent symmetric random variables. *Theory of Probability and its Applications*, 53(2):334–339, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mauch:2004:EPD

[Mau04] F. Mauch. On the existence of probability distributions with given marginals. *Theory of Probability and its Applications*, 48(3):541–548, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98063.

Myronyuk:2008:ILS

[MF08] M. V. Myronyuk and G. M. Feldman. Independent linear statistics on the two-dimensional torus. *Theory of Probability and its Applications*, 52(1):78–92, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mikhailov:2002:EAC

[Mik02] V. G. Mikhailov. Estimate of the accuracy of the compound Poisson approximation for the distribution of the number of matching patterns. *Theory of Probability and its Applications*, 46(4):667–675, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97928.

Mikhailov:2003:PTL

[Mik03] V. G. Mikhailov. Poisson-type limit theorems for the number of incomplete matches of S-patterns. *Theory of Probability and its Applications*, 47(2):343–351, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97970.

Mikhailov:2009:PTL

[Mik09] V. G. Mikhailov. A Poisson-type limit theorem for the number of pairs of matching sequences. *Theory of Probability and its Applications*, 53(1): 106–116, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Minozzo:2000:PGT

[Min00] M. Minozzo. Purely game-theoretic random sequences: I. Strong law of large numbers and law of the iterated logarithm. *Theory of Probability and its Applications*, 44(3):511–522, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97776`.

Minozzo:2001:PGT

[Min01] M. Minozzo. Purely game-theoretic random sequences: II. Limiting empirical distributions and strong central limit theorem. *Theory of Probability and its Applications*, 45(2): 233–245, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97819`.

Mishchenko:2006:DBP

[Mis06a] A. S. Mishchenko. A discrete Bessel process and its properties. *Theory of Probability and its Applications*, 50(4):700–709, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mishchenko:2006:DSF

[Mis06b] A. S. Mishchenko. On a distribution of some functionals of a simple random walk. *Theory of Probability and its Applications*, 50(4):710–717, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mitrophanov:2006:SEF

[Mit06] A. Yu. Mitrophanov. Stability estimates for finite homogeneous continuous-time Markov chains. *Theory of Probability and its Applications*, 50(2): 319–326, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mladenovic:2006:GMH

[Mla06] P. Mladenovic. A generalization of the Mejzler–de Haan Theorem. *Theory of Probability and its Applications*, 50(1): 141–153, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Malyshev:2006:PTT

[MM06] V. Malyshev and A. Manita. Phase transitions in the time synchronization model. *Theory of Probability and its Applications*, 50(1):134–141, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Malyshev:2009:SMC

[MM09] V. A. Malyshev and A. D. Manita. Stochastic micromodel of the Couette flow. *Theory of Probability and its Applications*, 53(4):716–727, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Makagon:2008:SDP

[MMSS08] A. Makagon, A. G. Miamee, H. Salehi, and A. R. Soltani. On spectral domain of periodically correlated processes. *Theory of Probability and its Applications*, 52(2):353–361, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Milstein:2003:SRW

[MmVT03] G. N. Milstein and m. V. Tretyakov. The simplest random walks for the Dirichlet problem. *Theory of Probability and its Applications*, 47(1):53–68, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97943`.

Malyshev:2007:HCR

[MMZ07] V. A. Malyshev, A. D. Manita, and A. A. Zamyatin. Homeostasis in chemical reaction pathways. *Theory of Probability and its Applications*, 51(4):714–723, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mishura:2001:COS

[MO01] Yu. S. Mishura and Ya. A. Oltsik. Choosing an optimal switching moment on the financial market with alternative strategies (semimartingale approach). *Theory of Probability and its Applications*, 45(3):480–493, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97841`.

Molchan:2000:MFB

[Mol00] G. M. Molchan. On the maximum of a fractional Brownian motion. *Theory of Probability and its Applications*, 44(1):97–102, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97737`.

Molchan:2001:MSL

[Mol01] G. M. Molchan. On a maximum of stable Lévy processes. *Theory of Probability and its Applications*, 45(2):343–349, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97829`.

Molchan:2003:LPF

[Mol03] G. M. Molchan. Linear problems for a fractional Brownian motion: Group approach. *Theory of Probability and its Applications*, 47(1):69–78, March

2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97944.

Mordecki:2000:NCS

[Mor00] E. Mordecki. Necessary conditions for stable Convergence of semimartingales. *Theory of Probability and its Applications*, 44(1):217–221, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97750.

Mordecki:2004:RPL

[Mor04] E. Mordecki. Ruin probabilities for Levy processes with mixed-exponential negative jumps. *Theory of Probability and its Applications*, 48(1):170–176, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98017.

Mancino:2001:SRS

[MP01] M. E. Mancino and L. Pratelli. Some results of stable convergence for exchangeable random variables in Hilbert spaces. *Theory of Probability and its Applications*, 45(2):329–337, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97827.

Mazalov:2004:APO

[MP04] V. V. Mazalov and N. V. Peshkov. On asymptotic properties of optimal stopping time. *Theory of Probability and its Applications*, 48(3):549–555, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98058.

Mokkadem:2008:CLI

[MP08] A. Mokkadem and M. Pelletier. Compact law of the iterated logarithm for matrix-normalized sums of random vectors. *Theory of Probability and its Applications*, 52(4):636–650, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mokkadem:2006:LDU

[MPW06] A. Mokkadem, M. Pelletier, and J. Worms. A large deviations upper bound for the kernel mode estimator. *Theory of Probability and its Applications*, 50(1):153–165, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mikulevicius:2000:FHE

[MR00] R. Mikulevicius and B. Rozovskii. Fourier–Hermite expansions for nonlinear filtering. *Theory of Probability and its Applications*, 44(3):606–612, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97783.

Mirzaev:2007:LTM

[MS07a] M. Mirzaev and A. N. Startsev. Limit theorems for a model of interaction of particles of two types generalizing the Bartlett–McKendrick epidemic process. *Theory of Probability and its Applications*, 51 (2):362–367, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mishura:2007:ASS

[MS07b] Yu. S. Mishura and G. M. Shevchenko. Approximation schemes for stochastic differential equations in Hilbert space. *Theory of Probability and its Applications*, 51(3):442–458, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Mania:2001:SFC

[MT01] M. Mania and R. Tevzadae. Semimartingale functions of a class of diffusion processes. *Theory of Probability and its Applications*, 45(2):337–343, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97828.

Mason:2002:SPP

[MY02] J. D. Mason and Xiao Yimin. Sample path properties of operator-self-similar Gaussian random fields. *Theory of Probability and its Applications*, 46 (1):58–78, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97874.

Nadtochiy:2007:ABR

[Nad07] S. A. Nadtochiy. Asymptotic behavior of a random walk with interaction. *Theory of Probability and its Applications*, 51 (1):182–188, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nagaev:2001:PMI

[Nag01] S. V. Nagaev. On probability and moment inequalities for dependent random variables. *Theory of Probability and its Applications*, 45(1):152–160, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97814.

Nagaev:2002:LBP

[Nag02a] S. V. Nagaev. Lower bounds for probabilities of large deviations of sums of independent random variables. *Theory of Probability and its Applications*, 46(4):728–735, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97933.

Nagaev:2002:LBL

[Nag02b] S. V. Nagaev. Lower bounds on large deviation probabilities for sums of independent random variables. *Theory of Probability and its Applications*, 46(1): 79–102, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97872`.

Nagaev:2005:LDS

[Nag05] S. V. Nagaev. On large deviations of a self-normalized sum. *Theory of Probability and its Applications*, 49(4):704–713, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98139`.

Nagaev:2007:APM

[Nag07a] A. V. Nagaev. Asymptotic properties of multidimensional stable densities and asymmetric problems of large deviations. *Theory of Probability and its Applications*, 51(4):626–644, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nagaev:2007:PMI

[Nag07b] S. V. Nagaev. On probability and moment inequalities for supermartingales and martingales. *Theory of Probability and its Applications*, 51(2):367–377, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nasyrov:2000:RCC

[Nas00] F. S. Nasyrov. On the representation of certain classes of stochastic Ito integrals in the form of pathwise Lebesgue integrals. *Theory of Probability and its Applications*, 44(2): 404–409, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97765`.

Nasyrov:2007:SIS

[Nas07] F. S. Nasyrov. Symmetric integrals and stochastic analysis. *Theory of Probability and its Applications*, 51(3):486–503, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nechaev:2000:MVH

[Nec00] M. L. Nechaev. On the mean-variance hedging in the Ho–Lee diffusion model. *Theory of Probability and its Applications*, 44(1):102–106, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97738`.

Neuenschwander:2000:CRI

[Neu00] D. Neuenschwander. The class I_0 for random increasing upper semicontinuous functions. *Theory of Probability and its Applications*, 44(1):106–109, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-

7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97745.

Nirenberg:2003:MNA

[Nir03] Louis Nirenberg. In memoriam: Natascha Artin Brunswick, Editor Emeritus. *Theory of Probability and its Applications*, 47 (2):189, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97997.

Nadarajah:2009:CPD

[NK09] S. Nadarajah and S. Kotz. A class of t posterior distributions with application. *Theory of Probability and its Applications*, 53(1):161–169, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nazarov:2005:LSB

[NN05] A. I. Nazarov and Ya. Yu. Nikitin. Logarithmic L_2-small ball asymptotics for some fractional Gaussian processes. *Theory of Probability and its Applications*, 49(4):645–658, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98131.

Noquet:2000:ITV

[Noq00] C. Noquet. Inequalities for the total variation between the distributions of a sequence and its translate. *Theory of Probability and its Applications*, 44(3):561–569, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97781.

Nosko:2002:HRC

[Nos02] V. P. Nosko. The horizon of a random cone field under a trend: One-dimensional distributions. *Theory of Probability and its Applications*, 46(4):736–744, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97934.

Novak:2000:GKD

[Nov00a] S. Y. Novak. Generalized kernel density estimator. *Theory of Probability and its Applications*, 44(3):570–583, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97778.

Novak:2000:MUP

[Nov00b] S. Yu. Novak. On the mode of an unknown probability distribution. *Theory of Probability and its Applications*, 44(1):109–113, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97739.

Novikov:2004:MFP

[Nov04] A. Novikov. Martingales and first-passage times for Ornstein–Uhlenbeck processes with a jump component. *Theory of Probability and its Applications*, 48(2):288–303, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98040`.

Novak:2005:SNS

[Nov05] S. Y. Novak. On self-normalized sums and Student's statistic. *Theory of Probability and its Applications*, 49(2):336–344, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98108`.

Novikov:2009:DFP

[Nov09] A. A. Novikov. On distributions of first passage times and optimal stopping of AR(1) sequences. *Theory of Probability and its Applications*, 53(3): 419–429, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nowak:2005:ACB

[Now05] E. Nowak. Absolute continuity between a Gibbs measure and its translate. *Theory of Probability and its Applications*, 49(4):713–724, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98142`.

Novikov:2005:ESO

[NS05] A. A. Novikov and A. N. Shiryaev. On an effective solution of the optimal stopping problem for random walks. *Theory of Probability and its Applications*, 49(2):344–354, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98109`.

Nagaev:2006:PIC

[NV06a] S. V. Nagaev and V. Vakhtel. Probability inequalities for a critical Galton–Watson process. *Theory of Probability and its Applications*, 50(2):225–247, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nagaev:2006:LLT

[NV06b] S. V. Nagaev and V. I. Vakhtel. On the local limit theorem for a critical Galton–Watson process. *Theory of Probability and its Applications*, 50(3):400–419, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nazarov:2009:WLE

[NZ09] A. Nazarov and D. Zaporozhets. What is the least expected number of real roots of a random polynomial? *Theory of Probability and its Applications*, 53 (1):117–133, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ouknine:2009:TTI

[OE09] Y. Ouknine and M. Erraoui. Transformations of two independent Brownian motions and orthogonal decompositions of Brownian filtrations. *Theory of Probability and its Applications*, 53(4):610–625, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Oseledets:2002:STN

[OK02] V. I. Oseledets and D. V. Khmelev. Stochastic transportation networks and stability of dynamical systems. *Theory of Probability and its Applications*, 46(1):154–161, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97878`.

Orlov:2009:TER

[Orl09] D. Orlov. On two estimates of a risk measure. *Theory of Probability and its Applications*, 53 (1):169–173, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Osmolovskii:2009:SCM

[Osm09] I. Yu. Osmolovskii. On some characteristics of the multivariate analogues of the Chebyshev–Hermite polynomials. *Theory of Probability and its Applications*, 53(2):340–346, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ostrovskii:2002:AMC

[Ost02] E. I. Ostrovskii. The anisotropic moduli of continuity of random fields. *Theory of Probability and its Applications*, 46(1): 161–167, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97879`.

Panfilova:2006:NBa

[Pan06a] E. V. Panfilova. New books. *Theory of Probability and its Applications*, 50(2):351–352, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Panfilova:2006:NBb

[Pan06b] E. V. Panfilova. New books. *Theory of Probability and its Applications*, 50(4):723, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pastukhov:2005:SPS

[Pas05] S. V. Pastukhov. On some probabilistic-statistical methods in technical analysis. *Theory of Probability and its Applications*, 49(2):245–260, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98102`.

Porcu:2009:SOP

[PCMGM09] E. Porcu, R. Crujeiras, J. Mateu, and W. Gonzalez-Manteiga. On the second order properties of the multidimensional periodogram for regularly spaced data. *Theory of Probability and its Applications*, 53(2):349–356, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pechinkin:2001:QSS

[Pec01] A. V. Pechinkin. The $MAP/G/1/\infty$ queue with SRPT service discipline. *Theory of Probability and its Applications*, 45(3):532–539, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97849`.

Peskir:2009:OSG

[Pes09] G. Peskir. Optimal stopping games and Nash equilibrium. *Theory of Probability and its Applications*, 53(3):558–571, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Petrov:2002:LIL

[Pet02] V. V. Petrov. On the law of the iterated logarithm for a sequence of independent random variables. *Theory of Probability and its Applications*, 46(3):542–544, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97915`.

Petrov:2003:RCF

[Pet03] A. I. Petrov. Random context-free grammars: Supercritical case with a nonzero extinction probability. *Theory of Probability and its Applications*, 47(4):709–718, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98011`.

Petrov:2009:SLL

[Pet09] V. V. Petrov. On the strong law of large numbers for nonnegative random variables. *Theory of Probability and its Applications*, 53(2):346–349, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pingyan:2006:CTL

[Pin06] C. Pingyan. The Chover-type law of the iterated logarithm for certain power series. *Theory of Probability and its Applications*, 50(3):497–505, January 2006. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

Pinelis:2009:LE

[Pin09] I. Pinelis. Letter to the Editors. *Theory of Probability and its Applications*, 53(2):383, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Piterbarg:2003:LJC

[PK03] V. I. Piterbarg and A. M. Kozlov. On large jumps of a Cramer random walk. *Theory of Probability and its Applications*, 47(4):719–729, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98012`.

Prokhorov:2008:PCG

[PK08] Yu. V. Prokhorov and V. I. Khokhlov. On polynomials of components of Gaussian random vectors. *Theory of Probability and its Applications*, 52 (4):720–724, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pancheva:2007:RTC

[PKJ07] E. I. Pancheva, E. T. Kolkovska, and P. K. Jordanova. Random time-changed extremal processes. *Theory of Probability and its Applications*, 51 (4):645–662, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pang:2007:NCT

[PL07] T.-X. Pang and Z.-Y. Lin. A nonclassical Chung-type law of the iterated logarithm for independent identically distributed random variables. *Theory of Probability and its Applications*, 51(4):723–729, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Peng:2003:JLD

[PN03] Z. Peng and S. Nadarajah. On the joint limiting distribution of sums and maxima of stationary normal sequence. *Theory of Probability and its Applications*, 47(4):706–709, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98014`.

Presman:2009:ECB

[Pre09] E. L. Presman. Estimation of the constant in a Burkholder inequality for supermartingales and martingales. *Theory of Probability and its Applications*, 53(1):173–179, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Peskir:2002:NCP

[PS02] G. Peskir and A. N. Shiryaev. A note on the call-put parity and a call-put duality. *Theory of Probability and its Applications*, 46(1):167–170, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97884`.

Piterbarg:2004:LTH

[PS04] V. Piterbarg and S. Stamatovic. Limit theorem for high level a-upcrossings by χ-process. *Theory of Probability and its Applications*, 48(4):734–741, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98078`.

Paulauskas:2008:RAL

[PS08] V. Paulauskas and D. Surgailis. On the rate of approximation in limit theorems for sums of moving averages. *Theory of Probability and its Applications*, 52 (2):361–370, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Prokhorov:2009:SFY

[PS09] Yu. V. Prokhorov and A. N. Shiryaev. Seventy-five years since publication of the monograph by A. N. Kolmogorov. *Theory of Probability and its Applications*, 53(2):191–193, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pellegrinotti:2000:SSD

[PSV00] A. Pellegrinotti, V. Sidoravicius, and M. E. Vares. Stationary state and diffusion for a charged particle in a one-dimensional medium with lifetimes. *Theory of Probability and its Applications*, 44(4):697–721, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97790`.

Philippe:2008:TVF

[PSV08] A. Philippe, D. Surgailis, and M.-C. Viano. Time-varying fractionally integrated processes with nonstationary long memory. *Theory of Probability and its Applications*, 52(4):651–673, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Piterbarg:2001:MRC

[PT01] V. I. Piterbarg and Yu. N. Tyurin. Multivariate rank correlations: a Gaussian field on a direct product of spheres. *Theory of Probability and its Applications*, 45(2):246–257, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97820`.

Pollak:2009:AED

[PT09] M. Pollak and A. G. Tartakovsky. Asymptotic exponentiality of the distribution of first exit times for a class of Markov processes with applications to quickest change detection. *Theory of Probability and its Applications*, 53(3):430–442, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Prokhorov:2002:PRS

[PU02] A. V. Prokhorov and N. G. Ushakov. On the problem of reconstructing a summands distribution by the distribution of their sum. *Theory of Probability and its Applications*, 46(3):420–430, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97920.

Pugachev:2009:CSM

[Pug09a] O. V. Pugachev. Capacities and surface measures in locally convex spaces. *Theory of Probability and its Applications*, 53 (1):179–190, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pugachev:2009:MCD

[Pug09b] O. V. Pugachev. On Mosco convergence of diffusion Dirichlet forms. *Theory of Probability and its Applications*, 53(2):242–255, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pustylnikov:2003:DWE

[Pus03] L. D. Pustylńikov. Discrete wave equations with random parameters and a discrete string with random masses. *Theory of Probability and its Applications*, 47(2):257–268, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97962.

Prokhorov:2002:BAC

[PVK02] Yu. V. Prokhorov, O. V. Viskov, and V. I. Khokhlov. Binomial analogues of the Chernoff inequality. *Theory of Probability and its Applications*, 46(3):544–547, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97907.

Prokhorov:2006:ACI

[PVK06] Yu. V. Prokhorov, O. V. Viskov, and V. I. Khokhlov. Analogues of the Chernoff inequality for negative binomial distribution. *Theory of Probability and its Applications*, 50(2):327–330, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Radchenko:2007:VMH

[Rad07] V. M. Radchenko. Variance-minimizing hedging in a model with jumps at deterministic times. *Theory of Probability and* its Applications, 51(3):536–545, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ragimov:2006:ILT

[Rag06a] F. G. Ragimov. Integral limit theorems for nonlinear boundary crossing time by sums of independent variables. *Theory of Probability and its Applications*, 50(1):165–168, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ragimov:2006:ABO

[Rag06b] F. G. Ragimov. On the asymptotical behavior of one class of the first exit time of a multidimensional random walk. *Theory of Probability and its Applications*, 50(3):505–510, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rogozin:2000:CDS

[Rog00] B. A. Rogozin. On the constant in the definition of subexponential distributions. *Theory of Probability and its Applications*, 44(2):409–412, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97766`.

Rogozin:2002:RLT

[Rog02] B. A. Rogozin. Ratio limit theorem for concentration functions. *Theory of Probability and its Applications*, 46(4):744–746, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97935`.

Rogozin:2003:TTD

[Rog03] B. A. Rogozin. Tauberian theorems for decreasing functions of dominated variation. *Theory of Probability and its Applications*, 47(2):351–357, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97971`.

Rogozin:2006:CCF

[Rog06] B. A. Rogozin. Compactness and the concentration functions of the convolutions of a distribution. *Theory of Probability and its Applications*, 50(1):99–111, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rokhlin:2005:EVD

[Rok05] D. B. Rokhlin. An extended version of the Dalang–Morton–Willinger theorem under portfolio constraints. *Theory of Probability and its Applications*, 49(3):429–443, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98118`.

Rokhlin:2006:MSP

[Rok06] D. B. Rokhlin. A martingale selection problem in the finite discrete-time case. *Theory of Probability and its Applications*, 50(3):420–435, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rokhlin:2008:CNA

[Rok08] D. B. Rokhlin. Constructive no-arbitrage criterion under transaction costs in the case of finite discrete time. *Theory of Probability and its Applications*, 52 (1):93–107, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rokhlin:2009:ESD

[Rok09] D. B. Rokhlin. Equivalent supermartingale densities and measures in discrete time infinite horizon market models. *Theory of Probability and its Applications*, 53(4):626–647, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Romanova:2001:NAP

[Rom01] T. Romanova. Numerical analysis of Piterbarg–Tyurin procedures for testing homogeneity and independence. *Theory of Probability and its Applications*, 45(4):681–687, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97861.

Roos:2001:BAP

[Roo01] B. Roos. Binomial approximation to the Poisson binomial distribution: The Krawtchouk expansion. *Theory of Probability and its Applications*, 45(2): 258–272, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97821.

Roos:2002:MKA

[Roo02] B. Roos. Multinomial and Krawtchouk approximations to the generalized multinomial distribution. *Theory of Probability and its Applications*, 46(1): 103–117, March 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97875.

Roos:2003:KMM

[Roo03] B. Roos. Kerstan's method in the multivariate Poisson approximation: An expansion in the exponent. *Theory of Probability and its Applications*, 47(2):358–363, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97977.

Roos:2004:PAC

[Roo04] B. Roos. Poisson approximation via the convolution with

Kornya–Presman signed measures. *Theory of Probability and its Applications*, 48(3):555–560, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98064.

Rotar:2008:EED

[Rot08] V. Rotar. On Edgeworth expansions for dependency-neighborhoods chain structures with strong mixing characteristics. *Theory of Probability and its Applications*, 52(1):108–124, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2000:EPU

[Roz00a] L. V. Rozovsky. An extremal property of the uniform distribution and some of its consequences. *Theory of Probability and its Applications*, 44(3):583–588, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97779.

Rozovsky:2000:FT

[Roz00b] L. V. Rozovsky. On a Feller theorem. *Theory of Probability and its Applications*, 44(1):119–124, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97741.

Rozovsky:2000:JDI

[Roz00c] L. V. Rozovsky. On the J. Doob inequality for characteristic functions. *Theory of Probability and its Applications*, 44(3):588–590, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97780.

Rozanov:2002:MEL

[Roz02] Yu. A. Rozanov. On Monotone extension of linear continuous functionals. *Theory of Probability and its Applications*, 46(4):747–749, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97938.

Rozovsky:2003:EBR

[Roz03a] L. V. Rozovsky. An estimate from below of the remainder in the Central Limit Theorem for a sum of independent random variables with finite moments of a high order. *Theory of Probability and its Applications*, 47(1):174–183, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97955.

Rozovsky:2003:RKL

[Roz03b] L. V. Rozovsky. A remark on the Kolmogorov law of the iterated logarithm. *Theory of Probability and its Applications*, 47(1):

171–173, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97954.

Rozovsky:2004:EAW

[Roz04a] L. V. Rozovsky. On exact asymptotics in the weak law of large numbers for sums of independent random variables with a common distribution function from the domain of attraction of a stable law. *Theory of Probability and its Applications*, 48(3):561–568, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98059.

Rozovsky:2004:SDS

[Roz04b] L. V. Rozovsky. Superlarge deviations of a sum of independent random variables having a common absolutely continuous distribution under the Cramer condition. *Theory of Probability and its Applications*, 48(1): 108–130, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98023.

Rozovsky:2005:EAW

[Roz05] L. V. Rozovsky. On exact asymptotics in the Weak Law of Large Numbers for sums of independent random variables with a common distribution function from the domain of attraction of a stable law. II. *Theory of Probability and its Applications*, 49(4):724–734, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98140.

Rozovsky:2008:SDP

[Roz08] L. V. Rozovsky. Superlarge deviation probabilities for sums of independent random variables with exponential decreasing distribution. *Theory of Probability and its Applications*, 52 (1):167–171, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2009:CTL

[Roz09a] L. V. Rozovsky. The Chernoff-type large deviations for sums with a random normalization. *Theory of Probability and its Applications*, 53(4):727–735, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2009:GMB

[Roz09b] L. V. Rozovsky. On Gaussian measure of balls in a Hilbert space. *Theory of Probability and its Applications*, 53(2):357–364, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rinott:2000:SBR

[RR00] Y. Rinott and V. Rotar. Some bounds on the rate of convergence in the CLT for martingales. II. *Theory of Probability and its Applications*, 44(3):523–536, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97774`.

Ramachandran:2001:MKD

[RR01] D. Ramachandran and L. Rüschendorf. On the Monge-kantorovitch duality theorem. *Theory of Probability and its Applications*, 45(2):350–356, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97830`.

Rudzkis:2005:AED

[RR05] R. Rudzkis and M. Radavicius. Adaptive estimation of distribution density in the basis of algebraic polynomials. *Theory of Probability and its Applications*, 49(1):93–109, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98089`.

Rozanov:2000:SBP

[RS00] Yu. A. Rozanov and F. Sanso. On stochastic boundary problems for harmonic functions in Banach spaces. *Theory of Probability and its Applications*, 44(1):114–119, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97740`.

Regazzini:2001:ALR

[RS01] E. Regazzini and V. V. Sazonov. Approximation of laws of random probabilities by mixtures of Dirichlet distributions with applications to nonparametric Bayesian inference. *Theory of Probability and its Applications*, 45(1):93–110, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97806`.

Rackauskas:2005:CLT

[RS05] A. Rackauskas and C. Suquet. Central Limit Theorems in Hölder topologies for Banach space valued random fields. *Theory of Probability and its Applications*, 49(1):77–92, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98088`.

Rukhin:2001:TRS

[Ruk01] A. L. Rukhin. Testing randomness: a suite of statistical procedures. *Theory of Probability and its Applications*, 45(1):111–132, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97808`.

Rukhin:2007:PCM

[Ruk07] A. L. Rukhin. Pattern correlation matrices for Markov sequences and tests of randomness. *Theory of Probability and its Applications*, 51(4):663–679, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ruzankin:2002:COJ

[Ruz02] P. S. Ruzankin. Construction of the optimal joint distribution of two random variables. *Theory of Probability and its Applications*, 46(2):316–334, June 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97890.

Ryabinin:2001:CFP

[Rya01] A. A. Ryabinin. On characteristic functions of probability distributions of sums with random permutations of signs. *Theory of Probability and its Applications*, 45(4):687–690, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97863.

Rybakov:2001:AOB

[Ryb01a] A. S. Rybakov. On the asymptotic optimality of the Bayesian decision rule in the problem of multiple classification of hypotheses. *Theory of Probability and its Applications*, 45(4):690–695, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97862.

Rybunikova:2001:LRF

[Ryb01b] T. S. Rybunikova. On linear row-finite systems of stochastic differential equations. *Theory of Probability and its Applications*, 45(3):539–545, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97848.

Rychlik:2003:SMV

[Ryc03] T. Rychlik. Sharp mean-variance inequalities for quantiles of distributions determined by convex and star orders. *Theory of Probability and its Applications*, 47(2):269–285, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97966.

Sakhanenko:2005:TPR

[Sak05] A. I. Sakhanenko. On transient phenomena in random walks. *Theory of Probability and its Applications*, 49(2):354–367, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98110.

Salikhov:2003:OST

[Sal03] N. P. Salikhov. Optimal sequences of tests for several polynomial schemes of trials. *Theory of Probability and its Applications*, 47(2):286–298, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97963`.

Shiryaev:2000:SDP

[SC00] A. N. Shiryaev and A. S. Cherny. Some distributional properties of a Brownian motion with a drift and an extension of P. Lévy's theorem. *Theory of Probability and its Applications*, 44(2):412–418, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97768`.

Schreiber:2003:LTC

[Sch03] T. Schreiber. Limit theorems for certain functionals of unions of random closed sets. *Theory of Probability and its Applications*, 47(1):79–90, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97949`.

Selivanov:2005:MME

[Sel05] A. V. Selivanov. On the martingale measures in exponential Lévy models. *Theory of Probability and its Applications*, 49(2):261–274, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98103`.

Senatov:2007:AEC

[Sen07] V. V. Senatov. On asymptotic expansions in the Central Limit Theorem with explicit estimates of remainder terms. *Theory of Probability and its Applications*, 51(4):729–736, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Senatov:2008:OPA

[Sen08] V. V. Senatov. On a one polynomial analogue of the Chebyshev expansion. *Theory of Probability and its Applications*, 52 (3):531–538, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Senatov:2009:SAD

[Sen09] V. V. Senatov. Some asymptotic decompositions in the Central Limit Theorem in the multidimensional case. *Theory of Probability and its Applications*, 53(2):256–268, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Serdobolskii:2000:ADE

[Ser00] V. I. Serdobolskii. Asymptotically dominating estimation of expectation value vectors. *Theory of Probability and its Applications*, 44(1):124–130, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97742.

Sergeev:2006:LTO

[Ser06] A. A. Sergeev. Limit theorems for one class of polling models. *Theory of Probability and its Applications*, 50(3): 510–518, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Sharipov:2003:IPS

[Sha03] O. Sh. Sharipov. Invariance principle for U-statistics and von Mises' functionals of weakly dependent observations. *Theory of Probability and its Applications*, 47(4):730–733, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98013.

Sharipov:2005:BLI

[Sha05] O. Sh. Sharipov. The bounded law of the iterated logarithm for weakly dependent random variables with values in a type 2 Banach space. *Theory of Probability and its Applications*, 49(3):444–457, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98119.

Shashkin:2006:NCL

[Sha06a] A. P. Shashkin. On Newman's Central Limit Theorem. *Theory of Probability and its Applications*, 50(2):330–337, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shatskikh:2006:SLL

[Sha06b] S. Ya. Shatskikh. The strong law of large numbers for a triangular array scheme of conditional distributions of stable elliptically contoured measures. *Theory of Probability and its Applications*, 50(2):248–264, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shervashidze:2000:LLT

[She00] T. Shervashidze. Local limit theorems for conditionally independent random variables controlled by a finite Markov chain. *Theory of Probability and its Applications*, 44(1):131–135, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97744.

Sherstnev:2003:DUD

[She03] V. I. Sherstnev. Decompositions of the uniform distribution on a finite group. *Theory of Probability and its Applications*, 47(3):550–555, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97993`.

Shevtsova:2007:SUB

[She07] I. G. Shevtsova. Sharpening of the upper bound of the absolute constant in the Berry–Esseen inequality. *Theory of Probability and its Applications*, 51(3):549–553, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2000:HFR

[Shi00] A. N. Shiryaev. On the history of the foundation of the Russian Academy of Sciences and about the first articles on probability theory in Russian publications. *Theory of Probability and its Applications*, 44(2): 225–230, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97752`.

Shipileva:2001:EDE

[Shi01] A. V. Shipileva. Estimates of the distribution of the extinction moment of a Markov branching process. *Theory of Probability and its Applications*, 45(4):695–698, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97864`.

Shixin:2002:SLL

[Shi02] Gan Shixin. Strong laws of large numbers for B-valued L_q-mixingale sequences and the q-smoothness of Banach space. *Theory of Probability and its Applications*, 46(4):717–721, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97937`.

Shirokov:2008:PQC

[Shi08] M. E. Shirokov. On properties of quantum channels related to their classical capacity. *Theory of Probability and its Applications*, 52(2):250–276, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shirokov:2009:CFH

[Shi09a] M. E. Shirokov. On channels with finite Holevo capacity. *Theory of Probability and its Applications*, 53(4):648–662, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2009:NSL

[Shi09b] A. N. Shiryaev. News of scientific life. *Theory of Probability and its Applications*, 53 (2):380–382, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2009:CEP

[Shi09c] A. N. Shiryaev. On conditional-extremal problems of the quickest detection of nonpredictable times of the observable Brownian motion. *Theory of Probability and its Applications*, 53 (4):663–678, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2009:SMO

[Shi09d] A. N. Shiryaev. On stochastic models and optimal methods in the quickest detection problems. *Theory of Probability and its Applications*, 53(3):385–401, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Sholomitskii:2005:NCP

[Sho05] A. G. Sholomitskii. On the necessary conditions of Poisson convergence for martingales. *Theory of Probability and its Applications*, 49(4):735–737, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98141`.

Shur:2001:RLT

[Shu01] M. G. Shur. Ratio limit theorems for self-adjoint operators and symmetric Markov chains. *Theory of Probability and its Applications*, 45(2): 273–288, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97822`.

Shur:2006:UIS

[Shu06] M. G. Shur. Uniform integrability for strong ratio limit theorems. I. *Theory of Probability and its Applications*, 50(3): 436–447, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2008:NSL

[SM08] A. N. Shiryaev and V. V. Mazalov. News of scientific life. *Theory of Probability and its Applications*, 52(1):178–179, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Smorodina:2000:AED

[Smo00] N. V. Smorodina. Asymptotic expansion of the distribution of a homogeneous functional of a strictly stable random vector. II. *Theory of Probability and its Applications*, 44(2): 419–427, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97767`.

Sobolev:2008:AEC

[Sob08] V. N. Sobolev. On asymptotic expansions in the Central Limit Theorem. *Theory of Probability and its Applications*, 52 (3):456–469, ???? 2008. CODEN TPRBAU. ISSN 0040-

585X (print), 1095-7219 (electronic).

Sofronov:2002:AOT

[Sof02] G. Yu. Sofronov. Asymptotically d-optimal test of a change-point detection. *Theory of Probability and its Applications*, 46(3):547–548, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97916.

Sofronov:2005:AOT

[Sof05] G. Yu. Sofronov. Asymptotically d-optimal test of *A Posteriori* change-point detection. *Theory of Probability and its Applications*, 49(2):367–371, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98111.

Soloviov:2000:TTM

[Sol00] V. N. Soloviov. Towards the theory of minimax-Bayesian estimation. *Theory of Probability and its Applications*, 44(4):739–754, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97787.

Soltani:2006:SRM

[SP06] A. R. Soltani and A. Parvardeh. Simple random measures and simple processes. *Theory of Probability and its Applications*, 50(3):448–462, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Schachermayer:2000:TPC

[SS00] W. Schachermayer and W. Schachinger. Is there a predictable criterion for mutual singularity of two probability measures on a filtered space? *Theory of Probability and its Applications*, 44 (1):51–59, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97736.

Startsev:2002:MIP

[Sta02] A. N. Startsev. On a model of interacting particles of two types generalizing the Bartlett–McKendrick epidemic process. *Theory of Probability and its Applications*, 46(3):431–447, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97908.

Stepanov:2003:CDT

[Ste03] A. Stepanov. Conditional distributions of the times of one-sided sequential approximations. *Theory of Probability and its Applications*, 47(2): 363–365, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97972.

Su:2002:CLT

[Su02] Z. G. Su. On Central Limit Theorems for vector random measures and measure-valued processes. *Theory of Probability and its Applications*, 46(3):448–468, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97911`.

Suidan:2002:CMR

[Sui02] T. M. Suidan. Convex minorants of random walks and Brownian motion. *Theory of Probability and its Applications*, 46(3):469–481, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97910`.

Sunklodas:2008:NAS

[Sun08] J. Sunklodas. On normal approximation for strongly mixing random fields. *Theory of Probability and its Applications*, 52(1):125–132, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2004:PSI

[SY04] A. N. Shiryaev and M. Yor. On the problem of stochastic integral representations of functionals of the Brownian motion. I. *Theory of Probability and its Applications*, 48(2):304–313, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98042`.

Szewczak:2006:RLD

[Sze06] Z. S. Szewczak. A remark on a large deviation theorem for Markov chain with a finite number of states. *Theory of Probability and its Applications*, 50(3):518–528, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Tartakovsky:2009:AOB

[Tar09] A. G. Tartakovsky. Asymptotic optimality in Bayesian changepoint detection problems under global false alarm probability constraint. *Theory of Probability and its Applications*, 53(3):443–466, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Sinai:2005:BS

[tbYGS05] translated by Ya. G. Sinai. On the 70th birthday of A. N. Shiryaev. *Theory of Probability and its Applications*, 49(4):691–694, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98135`.

Temido:2003:MSL

[TC03] M. G. Temido and L. Canto e Castro. Max-semistable laws in extremes of stationary random sequences. *Theory of Probability and its Applications*, 47(2): 365–374, June 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97978`.

Tempelman:2000:DRF

[Tem00] A. Tempelman. Dimension of random fractals in metric spaces. *Theory of Probability and its Applications*, 44(3):537–557, September 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97775`.

Editors:2003:IAI

[The03] The Editors. Ildar Abdullovich Ibragimov. *Theory of Probability and its Applications*, 47(3): 488, September 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97986`.

Timashev:2001:LDA

[Tim01] A. N. Timashev. On the large-deviation asymptotics in an allocation scheme of particles into distinguishable cells with restrictions on the size of the cells. *Theory of Probability and its Applications*, 45(3):494–506, September 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97842`.

Timashev:2003:ILT

[Tim03] A. N. Timashev. Integral limit theorems on large deviations for multidimensional hypergeometric distribution. *Theory of Probability and its Applications*, 47 (1):91–98, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97945`.

Timashev:2004:RMF

[Tim04] A. N. Timashev. Random mappings of finite sets with a known number of components. *Theory of Probability and its Applications*, 48(4):741–751, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98079`.

Timashev:2005:LTA

[Tim05] A. N. Timashev. Limit theorems for allocation of particles over different cells with restrictions to the size of the cells. *Theory of Probability and its Applications*, 49(4):659–670, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98132`.

Timushev:2007:RCP

[Tim07] D. A. Timushev. The rate of convergence in probability for spectra of the GUE. *Theory of Probability and its Applications*, 51(3):546–549, ???? 2007.

CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Tsilevich:2000:SRP

[Tsi00] N. V. Tsilevich. Stationary random partitions of positive integers. *Theory of Probability and its Applications*, 44(1): 60–74, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97733.

Tartakovsky:2005:GAB

[TV05] A. G. Tartakovsky and V. V. Veeravalli. General asymptotic Bayesian theory of quickest change detection. *Theory of Probability and its Applications*, 49(3):458–497, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98120.

Urusov:2005:PMW

[Uru05] M. A. Urusov. On a property of the moment at which Brownian motion attains its maximum and some optimal stopping problems. *Theory of Probability and its Applications*, 49(1): 169–176, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98095.

Vakulenko:2002:EMS

[Vak02] N. V. Vakulenko. On estimating multimodal spectra of time series. *Theory of Probability and its Applications*, 46(3):482–489, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97905.

Vatutin:2003:RBP

[Vat03] V. A. Vatutin. Reduced branching processes in random environment: The critical case. *Theory of Probability and its Applications*, 47(1):99–113, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97942.

Vatutin:2004:LTI

[Vat04] V. A. Vatutin. Limit theorem for an intermediate subcritical branching process in a random environment. *Theory of Probability and its Applications*, 48(3):481–492, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98051.

Volodin:2006:CRD

[VCH06] A. Volodin, M. Ordóñez Cabrera, and T. C. Hu. Convergence rate of the dependent bootstrapped means. *Theory of Probability and its Applications*, 50(2):337–346, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2004:GWB

[VD04] V. A. Vatutin and E. E. Dyakonova. Galton–Watson branching processes in a random environment I: Limit theorems. *Theory of Probability and its Applications*, 48(2): 314–336, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98037`.

Vatutin:2005:GWB

[VD05] V. A. Vatutin and E. E. Dyakonova. Galton–Watson branching processes in a random environment. II: Finite-dimensional distributions. *Theory of Probability and its Applications*, 49(2):275–309, June 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98100`.

Vasudeva:2006:ASB

[VD06] R. Vasudeva and G. Divanji. On almost sure behavior of stable subordinators over rapidly increasing sequences. *Theory of Probability and its Applications*, 50(4):718–722, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2007:BPR

[VD07] V. A. Vatutin and E. E. Dyakonova. Branching processes in a random environment and bottlenecks in the evolution of populations. *Theory of Probability and its Applications*, 51 (1):189–210, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2008:LTR

[VD08] V. A. Vatutin and E. E. Dyakonova. Limit theorems for reduced branching processes in a random environment. *Theory of Probability and its Applications*, 52(2):277–302, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2009:WRB

[VD09] V. A. Vatutin and E. E. Dyakonova. Waves in reduced branching processes in a random environment. *Theory of Probability and its Applications*, 53 (4):679–695, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Veretennikov:2000:PMC

[Ver00] A. Yu. Veretennikov. On polynomial mixing and convergence rate for stochastic difference and differential equations. *Theory of Probability and its Applications*, 44(2): 361–374, June 2000. CODEN

TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97755`.

Veretennikov:2001:PMS

[Ver01] A. Yu. Veretennikov. On polynomial mixing for SDEs with a gradient-type drift. *Theory of Probability and its Applications*, 45(1):160–164, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97809`.

Veretennikov:2003:SSA

[Ver03] A. Yu. Veretennikov. On SDE and semigroup approximations and large deviations. *Theory of Probability and its Applications*, 47(4):733–741, December 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98007`.

Vershik:2004:KES

[Ver04] A. M. Vershik. Kolmogorov's example (a survey of actions of infinite-dimensional groups with an invariant probability measure). *Theory of Probability and its Applications*, 48(2):373–378, June 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98043`.

Vershik:2008:SEF

[VG08] A. M. Vershik and A. D. Gorbulsky. Scaled entropy of filtrations of σ-fields. *Theory of Probability and its Applications*, 52(3):493–508, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vinogradov:2007:JDR

[Vin07] O. P. Vinogradov. On a joint distribution of the ruin time and the number of the payment which leads to a ruin in a nonhomogeneous risk process. *Theory of Probability and its Applications*, 51(3):504–512, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Viskov:2001:RWS

[Vis01] O. V. Viskov. A random walk with a skip-free component and the Lagrange inversion formula. *Theory of Probability and its Applications*, 45(1):164–172, March 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97810`.

Vakhania:2007:UCW

[VK07] N. N. Vakhania and V. V. Kvaratskhelia. Unconditional convergence of weakly sub-Gaussian series in Banach spaces. *Theory of Probability and its Applications*, 51(2):305–324, ???? 2007. CODEN

TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Veretennikov:2009:CTE

[VK09] A. Yu. Veretennikov and M. L. Kleptsyna. On continuous time ergodic filters with wrong initial data. *Theory of Probability and its Applications*, 53(2):269–300, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vlasenko:2005:LVM

[Vla05] M. A. Vlasenko. Local visitation measures for some sequences of random variables with decreasing coefficients. *Theory of Probability and its Applications*, 49(1):176–186, March 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98091`.

Valkeila:2000:MMS

[VM00] E. Valkeila and A. V. Melnikov. Martingale models of stochastic approximation and their convergence. *Theory of Probability and its Applications*, 44(2):333–360, June 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97754`.

vanRooij:2000:AEI

[vRRvZ00] A. C. M. van Rooij, F. H. Ruymgaart, and W. R. van Zwet. Asymptotic efficiency of inverse estimators. *Theory of Probability and its Applications*, 44(4):722–738, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97791`.

Vatutin:2005:LTC

[VT05] V. A. Vatutin and V. A. Topchii. Limit theorem for critical catalytic branching random walks. *Theory of Probability and its Applications*, 49(3):498–518, September 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98121`.

Vershik:2007:MMY

[VT07] A. M. Vershik and N. V. Tsilevich. Markov measures on Young tableaux and induced representations of the infinite symmetric group. *Theory of Probability and its Applications*, 51(1):211–223, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2008:CGW

[VWF08] V. A. Vatutin, V. Wachtel, and K. Fleischmann. Critical Galton–Watson processes: The maximum of total progenies within a large window. *Theory of Probability and its Applications*, 52(3):470–492, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vysotsky:2006:ECS

[Vys06] V. V. Vysotsky. On energy and clusters in stochastic systems of sticky gravitating particles. *Theory of Probability and its Applications*, 50(2):265–283, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Wachtel:2008:LTP

[Wac08] V. I. Wachtel. Limit theorems for probabilities of large deviations of a critical Galton–Watson process having power tails. *Theory of Probability and its Applications*, 52(4):674–688, ???? 2008. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Weber:2004:ERS

[Web04] M. Weber. Ergodic regularity of some Donsker classes. *Theory of Probability and its Applications*, 48(4):681–696, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98074`.

Weber:2006:CMU

[Web06] M. Weber. On the CLT for means under the rotation action. I. *Theory of Probability and its Applications*, 50(4):631–649, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Weber:2007:CMU

[Web07] M. Weber. On the CLT for means under the rotation action. II. *Theory of Probability and its Applications*, 51(2):377–387, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yakymiv:2003:ADI

[Yak03] A. L. Yakymiv. On the asymptotics of the density of an infinitely divisible distribution at infinity. *Theory of Probability and its Applications*, 47(1):114–122, March 2003. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97946`.

Yakymiv:2004:TTA

[Yak04] A. L. Yakymiv. Tauberian theorems and asymptotics of infinitely divisible distributions in a cone. *Theory of Probability and its Applications*, 48(3):493–505, September 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98053`.

Yakymiv:2008:LTG

[Yak08] A. L. Yakymiv. Limit theorem for the general number of cycles in a random A-permutation. *Theory of Probability and its Applications*, 52(1):133–146, ???? 2008. CODEN TPRBAU. ISSN 0040-

585X (print), 1095-7219 (electronic).

Yarykin:2007:SNS

[Yar07] P. N. Yarykin. Stability of the nonlinear stochastic process that approximates the system of interacting Brownian particles. *Theory of Probability and its Applications*, 51(2):387–396, ???? 2007. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yaroslavtseva:2009:NEB

[Yar09] L. S. Yaroslavtseva. Nonclassical error bounds for asymptotic expansions in the Central Limit Theorem. *Theory of Probability and its Applications*, 53 (2):365–367, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yengibarian:2005:REM

[Yen05] N. B. Yengibarian. A renewal equation in a multidimensional space. *Theory of Probability and its Applications*, 49(4):737–744, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/98136`.

Zaitsev:2001:MVR

[Zai01] A. Yu. Zaitsev. Multidimensional version of a result of Sakhanenko in the invariance principle for vectors with finite exponential moments. I. *Theory of Probability and its Applications*, 45(4):624–641, December 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97855`.

Zaitsev:2002:MVRa

[Zai02a] A. Yu. Zaitsev. Multidimensional version of a result of Sakhanenko in the invariance principle for vectors with finite exponential moments. II. *Theory of Probability and its Applications*, 46(3):490–514, September 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97912`.

Zaitsev:2002:MVRb

[Zai02b] A. Yu. Zaitsev. Multidimensional version of a result of Sakhanenko in the invariance principle for vectors with finite exponential moments. III. *Theory of Probability and its Applications*, 46(4):676–698, December 2002. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97930`.

Zanzotto:2004:RCS

[Zan04] P. A. Zanzotto. Representation of a class of semimartingales as stable Integrals.Part 2. *Theory of Probability and its Applications*, 48(1):181–188, March 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-

7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98016.

Zaporozhets:2006:ERP

[Zap06] D. N. Zaporozhets. An example of a random polynomial with unusual zeros behavior. *Theory of Probability and its Applications*, 50(3):529–535, January 2006. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zhdanov:2009:FAM

[Zhd09] D. A. Zhdanov. Filtered arithmetic mean measure and its applications. *Theory of Probability and its Applications*, 53 (2):368–379, ???? 2009. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zhukov:2000:ANA

[Zhu00a] Yu. V. Zhukov. On the accuracy of normal approximation for the densities of sums of independent identically distributed random variables. *Theory of Probability and its Applications*, 44(4):785–793, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97794.

Zhulenev:2000:LD

[Zhu00b] S. V. Zhulenev. On large deviations, I. *Theory of Probability and its Applications*, 44(1):75–92, March 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97732.

Zhulenev:2005:LDI

[Zhu05] S. V. Zhulenev. On large deviations, II. *Theory of Probability and its Applications*, 49(4):671–690, December 2005. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98130.

Zielinski:2001:RSS

[Zie01] R. Zielinski. A reparameterization of the symmetric α-stable distributions and their dispersive ordering. *Theory of Probability and its Applications*, 45(2):357–358, June 2001. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/97831.

Zaigraev:2004:ATL

[ZN04] A. Yu. Zaigraev and A. V. Nagaev. Abelian theorems, limit properties of conjugate distributions, and large deviations for sums of independent random vectors. *Theory of Probability and its Applications*, 48(4):664–680, December 2004. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/sam-bin/dbq/article/98071.

Zubkov:2000:IBS

[Zub00] A. M. Zubkov. Isomorphisms between sets of probability distributions. *Theory of Probability and its Applications*, 44(4):794–797, December 2000. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL `http://epubs.siam.org/sam-bin/dbq/article/97795`.