

THE ANNALS *of* PROBABILITY

AN OFFICIAL JOURNAL OF
THE INSTITUTE OF MATHEMATICAL STATISTICS

Special Invited Paper

- Occupation densities DONALD GEMAN AND JOSEPH HOROWITZ 1

Articles

- Weak and L^p -invariance principles for sums of B -valued random variables
WALTER PHILIPP 68
- Vector valued subadditive processes and applications in probability
N. GHOUSSEB AND J. MICHAEL STEELE 83
- On a stopped Doob's inequality and general stochastic equations
MICHEL METIVIER AND JEAN PELLAUMAIL 96
- de Finetti's theorem for Markov chains P. DIACONIS AND D. FREEDMAN 115
- On coding a stationary process to achieve a given marginal distribution
JOHN C. KIEFFER 131

Short Communications

- A conditional law of large numbers OLDRICH ALFONSO VASICEK 142
- Three limit theorems for scores based on occupancy numbers M. P. QUINE 148
- The asymptotic behavior of spacings under Kakutani's model for interval
subdivision RONALD PYKE 157
- Hitting spheres with Brownian motion J. G. WENDEL 164
- Pairwise independent random variables G. L. O'BRIEN 170
- Necessary and sufficient conditions for complete convergence in the law of
large numbers SØREN ASMUSSEN AND THOMAS G. KURTZ 176

Vol. 8, No. 1—February 1980