

# Probability Theory and Related Fields

Continuation of  
Zeitschrift für Wahrscheinlichkeitstheorie

## Volume 71 Number 4 1986

- 477 **N.E. Frangos, L. Sucheston**: On Multiparameter Ergodic and Martingale Theorems in Infinite Measure Spaces
- 491 **F. Avram, M.S. Taqqu**: Symmetric Polynomials of Random Variables Attracted to an Infinitely Divisible Law
- 501 **I. Gyöngy**: Mimicking the One-Dimensional Marginal Distributions of Processes Having an Ito Differential
- 517 **E. Berger**: Asymptotic Behaviour of a Class of Stochastic Approximation Procedures
- 553 **A.S. Sznitman, S.R.S. Varadhan**: A Multidimensional Process Involving Local Time
- 581 **A.S. Sznitman**: A Propagation of Chaos Result for Burgers' Equation
- 615 **B. Tóth**: Persistent Random Walks in Random Environment

## Volume 72 Number 1 1986

- 1 **S. Csörgő, L. Horváth, D.M. Mason**: What Portion of the Sample Makes a Partial Sum Asymptotically Stable or Normal?
- 17 **G. Gertlitse**: Supremum Self-Decomposable Random Vectors
- 35 **N.V. Thu**: An Alternative Approach to Multiply Self-Decomposable Probability Measures on Banach Spaces
- 55 **A. Jakubowski, L. Słomiński**: Extended Convergence to Continuous in Probability Processes with Independent Increments
- 83 **H. Strasser**: Martingale Difference Arrays and Stochastic Integrals
- 99 **I. Schioppa-Kratina**: Weak Convergence of Processes in  $D(R)$  and Compensation of Point Processes
- 111 **H. Dehling, M. Denker, W. Philipp**: A Bounded Law of the Iterated Logarithm for Hilbert Space Valued Martingales and Its Application to  $U$ -Statistics
- 133 **P. Deheuvels**: Strong Laws for the  $k$ -th Order Statistic when  $k \leq c \log_2 n$
- 155 **H. Morimoto**: Non-Zero-Sum Discrete Parameter Stochastic Games with Stopping Times

## Volume 72 Number 2 1986

- 161 **Y. Kasahara, M. Maejima**: Functional Limit Theorems for Weighted Sums of I.I.D. Random Variables
- 185 **M. Taniguchi**: Berry-Esseen Theorems for Quadratic Forms of Gaussian Stationary Processes
- 195 **S.P. Lalley**: Renewal Theorem for a Class of Stationary Sequences
- 215 **P. Deheuvels, P. Révész**: Simple Random Walk on the Line in Random Environment
- 231 **A.N. Borodin**: On the Character of Convergence to Brownian Local Time. I
- 251 **A.N. Borodin**: On the Character of Convergence to Brownian Local Time. II
- 279 **L. Gordon, M.F. Schilling, M.S. Waterman**: An Extreme Value Theory for Long Head Runs
- 289 **A.D. Barbour**: Asymptotic Expansions Based on Smooth Functions in the Central Limit Theorem
- 305 **E. Bolthausen**: Laplace Approximations for Sums of Independent Random Vectors

Covered by *Zentralblatt für Mathematik*  
and *Current Mathematical Publications*