

# THE ANNALS *of* APPLIED PROBABILITY

*AN OFFICIAL JOURNAL OF THE*  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

Explicit solution of an inverse first-passage time problem for Lévy processes and counterparty credit risk.....	M. H. A. DAVIS AND M. R. PISTORIUS	2383
Space-time percolation and detection by mobile nodes.....	ALEXANDRE STAUFFER	2416
Twitter event networks and the Superstar model	SHANKAR BHAMIDI, J. MICHAEL STEELE AND TAUHID ZAMAN	2462
Optimal stopping under adverse nonlinear expectation and related games	MARCEL NUTZ AND JIANFENG ZHANG	2503
Weak approximation of second-order BSDEs .....	DYLAN POSSAMAÏ AND XIAOLU TAN	2535
Time discretization of FBSDE with polynomial growth drivers and reaction-diffusion PDEs .....	ARNAUD LIONNET, GONÇALO DOS REIS AND LUKASZ SZPRUCH	2563
A stochastic analysis of resource sharing with logarithmic weights	PHILIPPE ROBERT AND AMANDINE VÉBER	2626
Shadow price in the power utility case .....	ATTILA HERCZEGH AND VILMOS PROKAJ	2671
A model for a large investor trading at market indifference prices.		
II: Continuous-time case .....	PETER BANK AND DMITRY KRAMKOV	2708
The set of solutions of random XORSAT formulae .....	MORTEZA IBRAHIMI, YASH KANORIA, MATT KRANING AND ANDREA MONTANARI	2743
Can local particle filters beat the curse of dimensionality?	PATRICK REBESCHINI AND RAMON VAN HANDEL	2809
Second-order BSDEs with jumps: Formulation and uniqueness	NABIL KAZI-TANI, DYLAN POSSAMAÏ AND CHAO ZHOU	2867
Escaping from an attractor: Importance sampling and rest points I	PAUL DUPUIS, KONSTANTINOS SPILIOPoulos AND XIANG ZHOU	2909
Semi-discrete semi-linear parabolic SPDEs .....	NICOS GEORGIOU, MATHEW JOSEPH, DAVAR KHOSHNEVISON AND SHANG-YUAN SHIU	2959
The fixation line in the $\Lambda$ -coalescent.....	OLIVIER HÉNARD	3007