

THE ANNALS *of* APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

Optimal control of branching diffusion processes: A finite horizon problem JULIEN CLAISSE	1
Change point detection in network models: Preferential attachment and long range dependence SHANKAR BHAMIDI, JIMMY JIN AND ANDREW NOBEL	35
Ergodic theory for controlled Markov chains with stationary inputs YUE CHEN, ANA BUŠIĆ AND SEAN MEYN	79
Nash equilibria of threshold type for two-player nonzero-sum games of stopping TIZIANO DE ANGELIS, GIORGIO FERRARI AND JOHN MORIARTY	112
Local inhomogeneous circular law JOHANNES ALT, LÁSZLÓ ERDŐS AND TORBEN KRÜGER	148
Diffusion approximations for controlled weakly interacting large finite state systems with simultaneous jumps AMARJIT BUDHIRAJA AND ERIC FRIEDLANDER	204
Duality and fixation in Ξ -Wright–Fisher processes with frequency-dependent selection ADRIÁN GONZÁLEZ CASANOVA AND DARIO SPANÒ	250
Combinatorial Lévy processes HARRY CRANE	285
Eigenvalue versus perimeter in a shape theorem for self-interacting random walks MAREK BISKUP AND EVIATAR B. PROCACCIA	340
Volatility and arbitrage É. ROBERT FERNHOLZ, IOANNIS KARATZAS AND JOHANNES RUF	378
A Skorokhod map on measure-valued paths with applications to priority queues RAMI ATAR, ANUP BISWAS, HAYA KASPI AND KAVITA RAMANAN	418
BSDEs with mean reflection PHILIPPE BRIAND, ROMUALD ELIE AND YING HU	482
Limit theorems for integrated local empirical characteristic exponents from noisy high-frequency data with application to volatility and jump activity estimation JEAN JACOD AND VIKTOR TODOROV	511
Disorder and wetting transition: The pinned harmonic crystal in dimension three or larger GIAMBATTISTA GIACOMIN AND HUBERT LACONIN	577
Law of large numbers for the largest component in a hyperbolic model of complex networks NIKOLAOS FOUNTOLAKIS AND TOBIAS MÜLLER	607