

CONTENTS OF VOLUME 24

Articles and Special Invited Papers

ALBIN, J. M. P. Minima of H -valued Gaussian processes	788–824
ALEXANDER, KENNETH S. Boundedness of level lines for two-dimensional random fields	1653–1674
ANTAL, PETER AND PISZTORA, AGOSTON. On the chemical distance for supercritical Bernoulli percolation	1036–1048
ARENAL-GUTIÉRREZ, EUSEBIO AND MATRÁN, CARLOS. A zero-one law approach to the central limit theorem for the weighted bootstrap mean	532–540
ASPANDIAROV, S., IASNOGORODSKI, R. AND MENSNIKOV, M. Passage-time moments for nonnegative stochastic processes and an application to reflected random walks in a quadrant	932–960
BENJAMINI, ITAI AND SCHRAMM, ODED. Random walks and harmonic functions on infinite planar graphs using square tilings	1219–1238
BENTKUS, V. AND GÖTZE, F. Optimal rates of convergence in the CLT for quadratic forms	466–490
BENTKUS, V. AND GÖTZE, F. The Berry–Esseen bound for Student’s statistics	491–503
BERCOVICI, HARI AND PATA, VITTORINO. The law of large numbers for free identically distributed random variables	453–465
BERTOIN, JEAN AND WERNER, WENDELIN. Stable windings	1269–1279
BHATT, ABHAY G. AND BORKAR, VIVEK S. Occupation measures for controlled Markov processes: Characterization and optimality	1531–1562
BLOUNT, DOUGLAS. Diffusion limits for a nonlinear density dependent space-time population model	639–659
BOBKOV, S. Extremal properties of half-spaces for log-concave distributions	35–48
BORKAR, VIVEK S. AND BHATT, ABHAY G. Occupation measures for controlled Markov processes: Characterization and optimality	1531–1562
BOVIER, ANTON AND GAYRARD, VÉRONIQUE. An almost sure large deviation principle for the Hopfield model	1444–1475
BRAMSON, MAURY, COX, J. THEODORE AND DURRETT, RICHARD. Spatial models for species area curves	1727–1751
BRÉMAUD, PIERRE AND MASSOULIÉ, LAURENT. Stability of nonlinear Hawkes processes	1563–1588
BUNGE, JOHN. Composition semigroups and random stability . .	1476–1489
BURDZY, KRZYSZTOF AND WERNER, WENDELIN. No triple point of planar Brownian motion is accessible	125–147
CHAYES, L. AND SWINDLE, G. Hydrodynamic limits for one-dimensional particle systems with moving boundaries	559–598
CHEN, Z. Q. AND ZHAO, Z. Potential theory for elliptic systems . .	293–319

COLLAMORE, JEFFREY F. Hitting probabilities and large deviations	2065–2078
COX, J. THEODORE, DURRETT, RICHARD AND BRAMSON, MAURY. Spatial models for species area curves	1727–1751
CRANSTON, M. AND MOUNTFORD, T. S. The strong law of large numbers for a Brownian polymer	1300–1323
CVITANIĆ, JAKŠA AND KARATZAS, IOANNIS. Backward stochastic differential equations with reflection and Dynkin games. . . .	2024–2056
DALANG, ROBERT C. AND MOUNTFORD, T. Nondifferentiability of curves on the Brownian sheet	182–195
DAVIS, BURGESS. Weak limits of perturbed random walks and the equation $Y_t = B_t + \alpha \sup\{Y_s: s \leq t\} + \beta \inf\{Y_s: s \leq t\}$. . .	2007–2023
DEBLASSIE, R. DANTE. Brownian motion in a wedge with variable reflection: Existence and uniqueness	148–181
DE HAAN, LAURENS AND RESNICK, SIDNEY. Second-order regular variation and rates of convergence in extreme-value theory	97–124
DEHEUVELS, PAUL AND EINMAHL, JOHN H. J. On the strong limiting behavior of local functionals of empirical processes based upon censored data	504–525
DIEBOLT, JEAN AND POSSE, CHRISTIAN. On the density of the maximum of smooth Gaussian processes.	1104–1129
DONEY, R. A. Increase of Lévy processes	961–970
DONNELLY, PETER AND KURTZ, THOMAS G. A countable representation of the Fleming-Viot measure-valued diffusion.	698–742
DOU, CARL AND HILDEBRAND, MARTIN. Enumeration and random random walks on finite groups	987–1000
DUBINS, LESTER, FELDMAN, JACOB, SAMORODINSKY, MEIR AND TSIRELSON, BORIS. Decreasing sequences of σ -fields and a measure change for Brownian motion. I	882–904
DURRETT, RICHARD, BRAMSON, MAURY AND COX, J. THEODORE. Spatial models for species area curves	1727–1751
EINMAHL, JOHN H. J. AND DEHEUVELS, PAUL. On the strong limiting behavior of local functionals of empirical processes based upon censored data	504–525
EINMAHL, JOHN H. J. A short and elementary proof of the main Bahadur–Kiefer theorem	526–531
EINMAHL, UWE AND MASON, DAVID M. Some universal results on the behavior of increments of partial sums	1388–1407
EVANS, STEVEN N. AND FLEISCHMANN, KLAUS. Cluster formation in a stepping-stone model with continuous, hierarchically structured sites.	1926–1952
FELDMAN, J. ε -close measures producing nonisomorphic filtrations	912–915
FELDMAN, JACOB AND TSIRELSON, BORIS. Decreasing sequences of σ -fields and a measure change for Brownian motion. II. . . .	905–911

FELDMAN, JACOB, SAMORODINSKY, MEIR, TSIRELSON, BORIS AND DUBINS, LESTER. Decreasing sequencies of σ -fields and a measure change for Brownian motion. I	882–904
FLANDOLI, FRANCO. Stochastic flows for nonlinear second-order parabolic SPDE	547–558
FLEISCHMANN, KLAUS AND EVANS, STEVEN N. Cluster formation in a stepping-stone model with continuous, hierarchically structured sites.	1926–1952
FUKAI, YASUNARI AND UCHIYAMA, KÔHEI. Potential kernel for two-dimensional random walk	1979–1992
GAYRARD, VÉRONIQUE AND BOVIER, ANTON. An almost sure large deviation principle for the Hopfield model.	1444–1475
GENTZ, BARBARA. A central limit theorem for the overlap in the Hopfield model	1809–1841
GLYNN, PETER W. AND MEYN, SEAN P. A Liapounov bound for solutions of the Poisson equation	916–931
GÖTZE, F. AND BENTKUS, V. Optimal rates of convergence in the CLT for quadratic forms	466–490
GÖTZE, F. AND BENTKUS, V. The Berry–Esseen bound for Student’s statistics.	491–503
GRAVNER, JANKO AND GRIFFEATH, DAVID. First passage times for threshold growth dynamics on $\mathbf{Z}^2$	1752–1778
GRIFFEATH, DAVID AND GRAVNER, JANKO. First passage times for threshold growth dynamics on $\mathbf{Z}^2$	1752–1778
HARA, KEISUKE. Wiener functionals associated with joint distributions of exit time and position from small geodesic balls . .	825–837
HILDEBRAND, MARTIN AND DOU, CARL. Enumeration and random random walks on finite groups	987–1000
HORVÁTH, LAJOS AND SHAO, QI-MAN. Large deviations and law of the iterated logarithm for partial sums normalized by the largest absolute observation	1368–1387
HOUDRÉ, C. AND LACEY, M. T. Spectral criteria, SLLN’s and a.s. convergence of series of stationary variables.	838–856
IASNOGORODSKI, R., MENSHIKOV, M. AND ASPANDIAROV, S. Passage-time moments for nonnegative stochastic processes and an application to reflected random walks in a quadrant . . .	932–960
JAKUBOWSKI, ADAM. Convergence in various topologies for stochastic integrals driven by semimartingales.	2141–2153
KALLENBERG, OLAV. On the existence of universal functional solutions to classical SDE’s.	196–205
KALLIANPUR, GOPINATH AND XIONG, JIE. Large deviations for a class of stochastic partial differential equations	320–345
KARATZAS, IOANNIS AND CVITANIĆ, JAKŠA. Backward stochastic differential equations with reflection and Dynkin games. . .	2024–2056
KERSTING, G. Harmonic coordinates for diffusions in the plane	1239–1268

KHOSHNEVISAN, DAVAR, LEWIS, THOMAS M. AND SHI, ZHAN. On a problem of Erdős and Taylor	761–787
KLEIN, IRENE AND SCHACHERMAYER, WALTER. A quantitative and a dual version of the Halmos-Savage theorem with applications to mathematical finance	867–881
KLENKE, ACHIM. Different clustering regimes in systems of hierarchically interacting diffusions	660–697
KÖNIG, WOLFGANG. A central limit theorem for a one-dimensional polymer measure	1012–1035
KOMOROWSKI, TOMASZ. Diffusion approximation for the advection of particles in a strongly turbulent random environment	346–376
KURTZ, THOMAS G. AND DONNELLY, PETER. A countable representation of the Fleming-Viot measure-valued diffusion	698–742
LACEY, M. T. AND HOUDRÉ, C. Spectral criteria, SLLN's and a.s. convergence of series of stationary variables	838–856
LALLEY, STEVEN P. Cycle structure of riffle shuffles	49–73
LANDIM, C., OLLA, S. AND YAU, H. T. Some properties of the diffusion coefficient for asymmetric simple exclusion processes	1779–1808
LANDIM, C., SETHURAMAN, S. AND VARADHAN, S. Spectral gap for zero-range dynamics	1871–1902
LANDIM, C. Hydrodynamical limit for space inhomogeneous one-dimensional totally asymmetric zero-range processes . . .	599–638
LEWIS, THOMAS M., SHI, ZHAN AND KHOSHNEVISAN, DAVAR. On a problem of Erdős and Taylor	761–787
LICEA, CRISTINA AND NEWMAN, CHARLES M. Geodesics in two-dimensional first-passage percolation	399–410
LIGGETT, THOMAS M. Multiple transition points for the contact process on the binary tree	1675–1710
LOTOV, V. I. On some boundary crossing problems for Gaussian random walks	2154–2171
LYONS, RUSSELL, PEMANTLE, ROBIN AND PERES, YUVAL. Random walks on the lamplighter group	1993–2006
MARCUS, MICHAEL B. AND ROSEN, JAY. Gaussian chaos and sample path properties of additive functionals of symmetric Markov processes	1130–1177
MARCUS, MICHAEL B. AND ROSEN, JAY. Random Fourier series and continuous additive functionals of Lévy processes on the torus	1178–1218
MARTON, K. Bounding $\bar{d}$ -distance by informational divergence: A method to prove measure concentration	857–866
MASON, DAVID M. AND EINMAHL, UWE. Some universal results on the behavior of increments of partial sums	1388–1407
MASSOULIÉ, LAURENT AND BRÉMAUD, PIERRE. Stability of nonlinear Hawkes processes	1563–1588

MATRÁN, CARLOS AND ARENAL-GUTIÉRREZ, EUSEBIO. A zero-one law approach to the central limit theorem for the weighted bootstrap mean	532–540
MENSHIKOV, M., ASPANDIAROV, S. AND IASNOGORODSKI, R. Passage-time moments for nonnegative stochastic processes and an application to reflected random walks in a quadrant	932–960
MEYN, SEAN P. AND GLYNN, PETER W. A Liapounov bound for solutions of the Poisson equation	916–931
MOUNTFORD, T. S. AND CRANSTON, M. The strong law of large numbers for a Brownian polymer	1300–1323
MOUNTFORD, T. S. AND PORT, S. C. Small gaps in the range of stable processes	438–452
MOUNTFORD, T. AND DALANG, ROBERT C. Nondifferentiability of curves on the Brownian sheet	182–195
MUELLER, CARL. Singular initial conditions for the heat equation with a noise term	377–398
MYTNIK, LEONID. Superprocesses in random environments	1953–1978
NEWMAN, CHARLES M. AND LICEA, CRISTINA. Geodesics in two-dimensional first-passage percolation	399–410
NEWMAN, CHARLES M. AND VOLCHAN, SERGIO B. Persistent survival of one-dimensional contact processes in random environments	411–421
OLLA, S., YAU, H. T. AND LANDIM, C. Some properties of the diffusion coefficient for asymmetric simple exclusion processes	1779–1808
OVERBECK, L. Nonlinear superprocesses	743–760
PATA, VITTORINO AND BERCOVICI, HARI. The law of large numbers for free identically distributed random variables	453–465
PEMANTLE, ROBIN, PERES, YUVAL AND LYONS, RUSSELL. Random walks on the lamplighter group	1993–2006
PENROSE, MATHEW D. The random minimal spanning tree in high dimensions	1903–1925
PERES, YUVAL, LYONS, RUSSELL AND PEMANTLE, ROBIN. Random walks on the lamplighter group	1993–2006
PINSKY, ROSS G. Transience, recurrence and local extinction properties of the support for supercritical finite measure-valued diffusions.	237–267
PISZTORA, AGOSTON AND ANTAL, PETER. On the chemical distance for supercritical Bernoulli percolation	1036–1048
POROD, URSULA. The cut-off phenomenon for random reflections	74–96
PORT, S. C. AND MOUNTFORD, T. S. Small gaps in the range of stable processes	438–452
POSSE, CHRISTIAN AND DIEBOLT, JEAN. On the density of the maximum of smooth Gaussian processes.	1104–1129
PRITCHARD, GEOFFREY. On the convergence of scaled random samples	1490–1506

PRUITT, WILLIAM E. AND TAYLOR, S. JAMES. Packing and covering indices for a general Lévy process	971–986
QIAN, ZHONGMIN. On conservation of probability and the Feller property	280–292
RENZ, JOACHIM. A note on exact convergence rates in some martingale central limit theorems	1616–1637
RESNICK, SIDNEY AND DE HAAN, LAURENS. Second-order regular variation and rates of convergence in extreme-value theory	97–124
ROICHMAN, YUVAL. On random random walks	1001–1011
ROSEN, JAY AND MARCUS, MICHAEL B. Gaussian chaos and sample path properties of additive functionals of symmetric Markov processes	1130–1177
ROSEN, JAY AND MARCUS, MICHAEL B. Random Fourier series and continuous additive functionals of Lévy processes on the torus	1178–1218
ROSIŃSKI, JAN AND SAMORODNITSKY, GENNADY. Symmetrization and concentration inequalities for multilinear forms with applications to zero–one laws for Lévy chaos	422–437
SAMORODINSKY, MEIR, TSIRELSON, BORIS, DUBINS, LESTER AND FELDMAN, JACOB. Decreasing sequences of σ -fields and a measure change for Brownian motion. I	882–904
SAMORODNITSKY, GENNADY AND ROSIŃSKI, JAN. Symmetrization and concentration inequalities for multilinear forms with applications to zero–one laws for Lévy chaos	422–437
SCHACHERMAYER, WALTER AND KLEIN, IRENE. A quantitative and a dual version of the Halmos-Savage theorem with applications to mathematical finance	867–881
SCHRAMM, ODED AND BENJAMINI, ITAI. Random walks and harmonic functions on infinite planar graphs using square tilings	1219–1238
SCHWEIZER, MARTIN. Approximation pricing and the variance-optimal martingale measure	206–236
SETHURAMAN, S., VARADHAN, S. AND LANDIM, C. Spectral gap for zero-range dynamics	1871–1902
SETHURAMAN, SUNDER AND XU, LIN. A central limit theorem for reversible exclusion and zero-range particle systems	1842–1870
SHAO, QI-MAN AND HORVÁTH, LAJOS. Large deviations and law of the iterated logarithm for partial sums normalized by the largest absolute observation	1368–1387
SHAO, QI-MAN AND YU, HAO. Weak convergence for weighted empirical processes of dependent sequences	2098–2127
SHEU, YUAN-CHUNG. On states of exit measures for superdiffusions	268–279
SHI, ZHAN, KHOSHNEVISAN, DAVAR AND LEWIS, THOMAS M. On a problem of Erdős and Taylor	761–787

SHIELDS, PAUL C. AND MARTON, KATALIN. Entropy and the consistent estimation of joint distributions.	541–545
STACEY, A. M. The existence of an intermediate phase for the contact process on trees	1711–1726
SWINDLE, G. AND CHAYES, L. Hydrodynamic limits for one-dimensional particle systems with moving boundaries	559–598
SZNITMAN, ALAIN-SOL. Distance fluctuations and Lyapounov exponents.	1507–1530
TALAGRAND, MICHEL. A new look at independence	1–34
TALAGRAND, MICHEL. Majorizing measures: The generic chaining	1049–1103
TAYLOR, S. JAMES AND PRUITT, WILLIAM E. Packing and covering indices for a general Lévy process	971–986
THORISSON, HERMANN. Transforming random elements and shifting random fields.	2057–2064
TÓTH, BÁLINT. Generalized Ray–Knight theory and limit theorems for self-interacting random walks on $\mathbb{Z}^1$	1324–1367
TSIRELSON, BORIS AND FELDMAN, JACOB. Decreasing sequences of σ -fields and a measure change for Brownian motion. II.	905–911
TSIRELSON, BORIS, DUBINS, LESTER, FELDMAN, JACOB AND SAMORODINSKY, MEIR. Decreasing sequences of σ -fields and a measure change for Brownian motion. I	882–904
UCHIYAMA, KÔHEI AND FUKAI, YASUNARI. Potential kernel for two-dimensional random walk	1979–1992
VAN DER VAART, AAD. New Donsker classes	2128–2140
VARADHAN, S., LANDIM, C. AND SETHURAMAN, S. Spectral gap for zero-range dynamics.	1871–1902
VERZANI, JOHN. On the convex hull of planar Brownian snake	1280–1299
VITALE, RICHARD A. The Wills functional and Gaussian processes	2172–2178
VOLCHAN, SERGIO B. AND NEWMAN, CHARLES M. Persistent survival of one-dimensional contact processes in random environments	411–421
WERNER, WENDELIN AND BERTOIN, JEAN. Stable windings	1269–1279
WERNER, WENDELIN AND BURDZY, KRZYSZTOF. No triple point of planar Brownian motion is accessible	125–147
XIONG, JIE AND KALLIANPUR, GOPINATH. Large deviations for a class of stochastic partial differential equations	320–345
XU, LIN AND SETHURAMAN, SUNDER. A central limit theorem for reversible exclusion and zero-range particle systems	1842–1870
YAU, H. T., LANDIM, C. AND OLLA, S. Some properties of the diffusion coefficient for asymmetric simple exclusion processes	1779–1808
YU, HAO AND SHAO, QI-MAN. Weak convergence for weighted empirical processes of dependent sequences	2098–2127

YU, HAO. A strong invariance principle for associated sequences.	2079–2097
ZHANG, CUN-HUI. Strong law of large numbers for sums of products	1589–1615
ZHANG, YU. The complete convergence theorem of the contact process on trees	1408–1443
ZHAO, Z. AND CHEN, Z. Q. Potential theory for elliptic systems . .	293–319

Book Reviews

BRADLEY, R. E. Review of <i>Intersections of Random Walks</i> by G. F. Lawler	1638–1642
DE ACOSTA, A. Review of <i>Probability Theory. An Analytic View</i> by D. W. Stroock	1643–1646
WATKINS, JOSEPH C. Review of <i>Lectures on Random Evolutions</i> by Mark A. Pinsky	1647–1652

Corrections

MARTON, KATALIN AND SHIELDS, PAUL C. Entropy and the consistent estimation of joint distributions.	541–545
SHIELDS, PAUL C. AND MARTON, KATALIN. Entropy and the consistent estimation of joint distributions.	541–545