THE ANNALS of PROBABILITY

AN OFFICIAL JOURNAL OF
THE INSTITUTE OF MATHEMATICAL STATISTICS

Special Invited Paper

General one-sided laws of the iterated logarithm WILLIAM E. PRUITT	1
Articles	
Stochastic integration and L^p -theory of semimartingales KLAUS BICHTELER Raw time changes of Markov processes JOSEPH GLOVER The degenerate Neumann problem and degenerate diffusions with Ventt-	49 90
sel's boundary conditions Kunio Nishioka	103
Limiting behavior of a process of runs B.G. PITTEL	119
Limit behaviour of the empirical characteristic function SÁNDOR CSÖRGŐ	130
Short Communications	
A limit theorem for the maximum of autoregressive processes with uniform	
marginal distributions MICHAEL R. CHERNICK	145
Asymptotic distribution and moments of normal extremes K. AIYAPPAN NAIR	150
Thin but unavoidable sets Maury Bramson and Arnold Neidhardt	154
Inequalities for B-valued random vectors with applications to the strong	
law of large numbers ALEJANDRO DE ACOSTA	157
Multidimensional IFRA processes Henry W. Block and Thomas H. Savits	162
Ontimal stonning with sampling cost: the secretary problem THOMAS I LORENZEN	167

Vol. 9, No. 1—February 1981