

# THE ANNALS *of* APPLIED PROBABILITY

*AN OFFICIAL JOURNAL OF THE*  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- Asymptotic quantization of exponential random graphs  
MEI YIN, ALESSANDRO RINALDO AND SUKHADA FADNAVIS 3251
- Collision times in multicolor urn models and sequential graph coloring with applications  
to discrete logarithms . . . . . BHASWAR B. BHATTACHARYA 3286
- Fluctuation analysis of adaptive multilevel splitting  
FRÉDÉRIC CÉROU AND ARNAUD GUYADER 3319
- Viscosity solutions of fully nonlinear elliptic path dependent partial differential equations  
ZHENJIE REN 3381
- Edgeworth expansion for functionals of continuous diffusion processes  
MARK PODOLSKIJ AND NAKAHIRO YOSHIDA 3415
- Genealogies in expanding populations . . RICK DURRETT AND WAI-TONG (LOUIS) FAN 3456
- A piecewise deterministic model for a prey-predator community . . . . . MANON COSTA 3491
- Arbitrage, hedging and utility maximization using semi-static trading strategies with  
American options . . . . . ERHAN BAYRAKTAR AND ZHOU ZHOU 3531
- Unbiasedness of some generalized adaptive multilevel splitting algorithms  
CHARLES-ÉDOUARD BRÉHIER, MAXIME GAZEAU, LUDOVIC GOUDENÈGE,  
TONY LELIÈVRE AND MATHIAS ROUSSET 3559
- Lattice approximations of reflected stochastic partial differential equations driven by  
space-time white noise . . . . . TUSHENG ZHANG 3602
- Central limit theorems of a recursive stochastic algorithm with applications to adaptive  
designs . . . . . LI-XIN ZHANG 3630
- A functional central limit theorem for branching random walks, almost sure weak  
convergence and applications to random trees  
RUDOLF GRÜBEL AND ZAKHAR KABLUCHKO 3659
- Large-time option pricing using the Donsker–Varadhan LDP—correlated stochastic  
volatility with stochastic interest rates and jumps  
MARTIN FORDE AND ROHINI KUMAR 3699
- Trapping games on random boards . . . . . RIDDHIPRATIM BASU,  
ALEXANDER E. HOLROYD, JAMES B. MARTIN AND JOHAN WÄSTLUND 3727
- Lotka–Volterra with randomly fluctuating environments or “how switching between  
beneficial environments can make survival harder”  
MICHEL BENAÏM AND CLAUDE LOBRY 3754
- Tracy–Widom distribution for the largest eigenvalue of real sample covariance matrices  
with general population . . . . . JI OON LEE AND KEVIN SCHNELLI 3786
- Transition from Gaussian to non-Gaussian fluctuations for mean-field diffusions in spatial  
interaction . . . . . ERIC LUÇON AND WILHELM STANNAT 3840