

THE ANNALS of PROBABILITY

AN OFFICIAL JOURNAL OF
THE INSTITUTE OF MATHEMATICAL STATISTICS

Articles

Sample path properties of self-similar processes with stationary increments	WIM VERVAAT	1
Self-similar processes with stationary increments generated by point processes	GEORGE L. O'BRIEN AND WIM VERVAAT	28
Symmetric exclusion processes: A comparison inequality and a large deviation result	RICHARD ARRATIA	53
Invariant measures and long time behaviour of the smoothing process	ENRIQUE D. ANDJEL	62
Rapid convergence to equilibrium in one dimensional stochastic Ising models	RICHARD HOLLEY	72
On the lower bound of large deviation of random walks	TZUU-SHUH CHIANG	90
Large deviation local limit theorems for arbitrary sequences of random variables	N. R. CHAGANTY AND J. SETHURAMAN	97
Cramér type large deviations for generalized rank statistics	MUNSUP SEOH, STEFAN S. RALESCU AND MADAN L. PURI	115
Second-order approximations to the density, mean and variance of Brownian first-exit times	CHRISTEL JENNEN	126
A representation for the intersection local time of Brownian motion in space	JAY ROSEN	145
Random shuffles and group representations	L. FLATTO, A. M. ODLYZKO AND D. B. WALES	154
Limit theory for moving averages of random variables with regularly varying tail probabilities	RICHARD DAVIS AND SIDNEY RESNICK	179
On domains of uniform local attraction in extreme value theory	T. J. SWEETING	196
On differentiability preserving properties of semigroups associated with one-dimensional singular diffusions	NORIO OKADA	206
On series representations for linear predictors	PETER BLOOMFIELD	233
Best constants in moment inequalities for linear combinations of independent and exchangeable random variables	W. B. JOHNSON, G. SCHECHTMAN AND J. ZINN	234
Branching processes in periodically varying environment	PETER JAGERS AND OLLE NERMAN	254
Universally measurable strategies in zero-sum stochastic games	ANDRZEJ S. NOWAK	269
The existence of regular conditional probabilities: necessary and sufficient conditions	ARNOLD M. FADEN	288
On the unimodality of high convolutions of discrete distributions	A. M. ODLYZKO AND L. B. RICHMOND	299

Short Communications

Convexification in limit laws of random sets in Banach spaces	ZVI ARTSTEIN AND JENNIE C. HANSEN	307
Conjecture: In general a mixing transformation is not two-fold mixing	STEVE ALPERN	310
On the maximum of a measure of deviation from independence between discrete random variables	ZVI GILULA AND GIDEON SCHWARZ	314

Vol. 13, No. 1—February 1985

50th Anniversary Year