## THE ANNALS of PROBABILITY

AN OFFICIAL JOURNAL OF
THE INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

Martingale representations and holomorphic processes	
R. CAIROLI AND J. B. WALSH	511
Applications of duality to a class of Markov processesDIANE L. SCHWARTZ	522
Entrance laws for Markov chains J. Theodore Cox	533
A problem of two lifts	550
Short Communications	
Uniformity in Stone's decomposition of the renewal measure	
Domokos Szász	<b>5</b> 60
Lévy systems for time-changed processes	565
An independence in Brownian motion with constant driftFrederick Stern Timid play when large bets are profitable	571
DAVID GILAT AND WILLIAM SUDDERTH	573
Bonferroni inequalities	577
Bessel functions and the infinite divisibility of the Student t-distribution  MOURAD E. H. ISMAIL	582
A strong law for weighted averages of independent, identically distributed random variables with arbitrarily heavy tails	
F. T. WRIGHT, RONALD D. PLATT AND TIM ROBERTSON	586
Recurrence for products of renewal sequences	591
Inequalities for conditioned normal approximations	
D. Landers and L. Rogge	595
Formulas for stopped diffusion processes with stopping times based on the maximum John P. Lehoczky	601
Hausdorff measure properties of the asymmetric Cauchy processes William E. Pruitt and S. James Taylor	608
On the invariance principle for nonstationary mixingales	616
Pointwise convergence theorems for self-adjoint and unitary contractions RICHARD DUNCAN	622
The finite-memory secretary problem	627
The infinite secretary problem as the limit of the finite problem	021
JACQUELINE GIANINI	636
Slowing down d-dimensional random walks	645

Vol. 5, No. 4 August 1977