

# THE ANNALS *of* APPLIED PROBABILITY

*AN OFFICIAL JOURNAL OF THE*  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- Approximating the number of successes in independent trials: Binomial versus Poisson . . . . . K. P. CHOI AND AIHUA XIA 1139
- Gaussian approximation theorems for urn models and their applications  
Z. D. BAI, FEIFANG HU AND LI-XIN ZHANG 1149
- Smooth generators of integral stochastic orders  
MICHEL DENUIT AND ALFRED MÜLLER 1174
- Uniform value in recursive games . . . . . EILON SOLAN AND NICOLAS VIEILLE 1185
- High-risk and competitive investment models  
F. THOMAS BRUSS AND THOMAS S. FERGUSON 1202
- Optimal investment with transaction costs and without semimartingales . . . . . PAOLO GUASONI 1227
- On Cramér-like asymptotics for risk processes with stochastic return on investments . . . . . JOSTEIN PAULSEN 1247
- Barrier options and touch-and-out options under regular Lévy processes of exponential type . . . . . SVETLANA BOYARCHENKO AND SERGEI LEVENDORSKIĬ 1261
- Estimating some features of  $NK$  fitness landscapes  
STEVEN N. EVANS AND DAVID STEINSALTZ 1299
- Scenery reconstruction in two dimensions with many colors  
MATTHIAS LÖWE AND HEINRICH MATZINGER III 1322
- The stepping stone model: New formulas expose old myths  
J. THEODORE COX AND RICHARD DURRETT 1348
- Avoiding the origin: A finite-fuel stochastic control problem . . . . . SAUL JACKA 1378
- Representation theorems for backward stochastic differential equations  
JIN MA AND JIANFENG ZHANG 1390
- A sample-paths approach to noise-induced synchronization: Stochastic resonance in a double-well potential . . . . . NILS BERGLUND AND BARBARA GENTZ 1419
- Asymptotic behavior for partial autocorrelation functions of fractional ARIMA processes . . . . . AKIHIKO INOUE 1471
- About relaxation time of finite generalized Metropolis algorithms . . . . . L. MICLO 1492