

THE ANNALS *of* APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

- Characterization of stationary distributions of reflected diffusions
WEINING KANG AND KAVITA RAMANAN 1329
- On the existence of accessible paths in various models of fitness landscapes
PETER HEGARTY AND ANDERS MARTINSSON 1375
- On the stability of sequential Monte Carlo methods in high dimensions
ALEXANDROS BESKOS, DAN CRISAN AND AJAY JASRA 1396
- Poisson–Dirichlet statistics for the extremes of a log-correlated Gaussian field
LOUIS-PIERRE ARGUIN AND OLIVIER ZINDY 1446
- Concentration of measure for Brownian particle systems interacting through their ranks
SOU MIK PAL AND MYKHAYLO SHKOLNIKOV 1482
- Progressive enlargements of filtrations with pseudo-honest times
LIBO LI AND MAREK RUTKOWSKI 1509
- Monotonicity of the value function for a two-dimensional optimal stopping problem
SIGURD ASSING, SAUL JACKA AND ADRIANA OCEJO 1554
- Antithetic multilevel Monte Carlo estimation for multi-dimensional SDEs without
Lévy area simulation MICHAEL B. GILES AND LUKASZ SZPRUCH 1585
- Extremal laws for the real Ginibre ensemble
BRIAN RIDER AND CHRISTOPHER D. SINCLAIR 1621
- Almost sure optimal hedging strategy EMMANUEL GOBET AND NICOLAS LANDON 1652
- On the conditional distributions and the efficient simulations of exponential integrals of
Gaussian random fields JINGCHEN LIU AND GONGJUN XU 1691
- Filtration shrinkage, strict local martingales and
the Föllmer measure MARTIN LARSSON 1739