

THE ANNALS *of* APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

On the asymptotic optimality of the comb strategy for prediction with expert advice ERHAN BAYRAKTAR, IBRAHIM EKREN AND YILI ZHANG	2517
Markov selection for the stochastic compressible Navier–Stokes system DOMINIC BREIT, EDUARD FEIREISL AND MARTINA HOFMANOVÁ	2547
Stochastic methods for the neutron transport equation I: Linear semigroup asymptotics EMMA HORTON, ANDREAS E. KYPRIANOU AND DENIS VILLEMONAIS	2573
A second order analysis of McKean–Vlasov semigroups M. ARNAUDON AND P. DEL MORAL	2613
Utility maximization via decoupling fields ALEXANDER FROMM AND PETER IMKELLER	2665
Sample path large deviations for Lévy processes and random walks with Weibull increments MIHAEL BAZHBA, JOSE BLANCHET, CHANG-HAN RHEE AND BERT ZWART	2695
From tick data to semimartingales YACINE AÏT-SAHLIA AND JEAN JACOD	2740
Applications of mesoscopic CLTs in random matrix theory BENJAMIN LANDON AND PHILIPPE SOSOE	2769
How fragile are information cascades? YUVAL PERES, MIKLÓS Z. RÁCZ, ALLAN SLY AND IZABELLA STUHL	2796
Stochastic methods for the neutron transport equation II: Almost sure growth SIMON C. HARRIS, ÉMMA HORTON AND ANDREAS E. KYPRIANOU	2815
Bulk eigenvalue fluctuations of sparse random matrices YUKUN HE	2846
Extinction time for the weaker of two competing SIS epidemics FABIO LOPES AND MALWINA LUCZAK	2880
Modelling information flows by Meyer- σ -fields in the singular stochastic control problem of irreversible investment PETER BANK AND DAVID BESSLICH	2923
Splitting algorithms for rare event simulation over long time intervals ANNE BUIJSROGGE, PAUL DUPUIS AND MICHAEL SNARSKI	2963
Homogeneous mappings of regularly varying vectors PIOTR DYSZEWSKI AND THOMAS MIKOSCH	2999