

THE ANNALS *of* APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

- Variance estimation in adaptive sequential Monte Carlo
QIMING DU AND ARNAUD GUYADER 1021
- Robust bounds and optimization at the large deviations scale for queueing models via
Rényi divergence RAMI ATAR, AMARJIT BUDHIRAJA,
PAUL DUPUIS AND RUOYU WU 1061
- Antithetic multilevel sampling method for nonlinear functionals of measure
ŁUKASZ SZPRUCH AND ALVIN TSE 1100
- “Regression anytime” with brute-force SVD truncation
CHRISTIAN BENDER AND NIKOLAUS SCHWEIZER 1140
- Random conductance models with stable-like jumps: Quenched invariance principle
XIN CHEN, TAKASHI KUMAGAI AND JIAN WANG 1180
- Path dependent optimal transport and model calibration on exotic derivatives
IVAN GUO AND GRÉGOIRE LOEPER 1232
- Statistical inference for Bures–Wasserstein barycenters
ALEXEY KROSHNIN, VLADIMIR SPOKOINY AND ALEXANDRA SUVORIKOVA 1264
- Diffusion-approximation for a kinetic equation with perturbed velocity redistribution
process NILS CAILLERIE AND JULIEN VOVELLE 1299
- Conservative stochastic two-dimensional Cahn–Hilliard equation
MICHAEL RÖCKNER, HUANYU YANG AND RONGCHAN ZHU 1336
- Semimartingales and shrinkage of filtration TOMASZ R. BIELECKI,
JACEK JAKUBOWSKI, MONIQUE JEANBLANC AND MARIUSZ NIEWĘŁOWSKI 1376
- PageRank’s behavior under degree correlations MARIANA OLVERA–CRAVIOTO 1403
- Fast approximate simulation of finite long-range spin systems
ROSS MCVINISH AND LIAM HODGKINSON 1443
- Computing the partition function of the Sherrington–Kirkpatrick model is hard on average
DAVID GAMARNIK AND EREN C. KIZILDAĞ 1474

Corrigendum

- Corrigendum for “Second-order reflected backward stochastic differential equations” and
“Second-order BSDEs with general reflection and game options under uncertainty”
ANIS MATOUSSI, DYLAN POSSAMAÏ AND CHAO ZHOU 1505