

THE ANNALS

of

APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

- On optimal arbitrage DANIEL FERNHOLZ AND IOANNIS KARATZAS 1179
- Uniform convergence for complex $[0, 1]$ -martingales
JULIEN BARRAL, XIONG JIN AND BENOÎT MANDELBROT 1205
- Convergence of complex multiplicative cascades
JULIEN BARRAL, XIONG JIN AND BENOÎT MANDELBROT 1219
- Optimal investment policy and dividend payment strategy in an insurance company
PABLO AZCUE AND NORA MULER 1253
- Lamperti-type laws LANCELOT F. JAMES 1303
- On using shadow prices in portfolio optimization with transaction costs
J. KALLSEN AND J. MUHLE-KARBE 1341
- The emergence of rational behavior in the presence of stochastic perturbations
PANAYOTIS MERTIKOPOULOS AND ARIS L. MOUSTAKAS 1359
- Simulation of diffusions by means of importance sampling paradigm
MADALINA DEACONU AND ANTOINE LEJAY 1389
- Do price and volatility jump together? JEAN JACOD AND VIKTOR TODOROV 1425
- Choice-memory tradeoff in allocation
NOGA ALON, ORI GUREL-GUREVICH AND EYAL LUBETZKY 1470
- Backward stochastic differential equations with time delayed generators—results
and counterexamples ŁUKASZ DELONG AND PETER IMKELLER 1512
- On the Wiener disorder problem SEMIH ONUR SEZER 1537