

# THE ANNALS of PROBABILITY

AN OFFICIAL JOURNAL OF THE  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- Rigorous results for the  $NK$  model . . . . . RICHARD DURRETT AND VLADA LIMIC 1713
- Kerstan's method for compound Poisson approximation . . . . . BERO ROOS 1754
- Generalized covariations, local time and Stratonovich Itô's formula  
for fractional Brownian motion with Hurst index  $H \geq \frac{1}{4}$   
MIHAI GRADINARU, FRANCESCO RUSSO AND PIERRE VALLOIS 1772
- Optimal consumption from investment and random endowment in incomplete  
semimartingale markets . . . . . IOANNIS KARATZAS AND GORDAN ŽITKOVIĆ 1821
- A note on bounds for the odds theorem of optimal stopping . . . . . F. THOMAS BRUSS 1859
- Probabilistic models for vortex filaments based on fractional Brownian motion  
DAVID NUALART, CARLES ROVIRA AND SAMY TINDEL 1862
- Strong solutions to the stochastic quantization equations  
GIUSEPPE DA PRATO AND ARNAUD DEBUSSCHE 1900
- Rate of escape of random walks on wreath products  
and related groups . . . . . DAVID REVELLE 1917
- Anomalous slow diffusion from perpetual homogenization . . . . . HOUMAN OWHADI 1935
- First passage percolation has sublinear distance variance  
ITAI BENJAMINI, GIL KALAI AND ODED SCHRAMM 1970
- Finitary coding for the one-dimensional  $T, T^{-1}$  process with drift  
MICHAEL KEANE AND JEFFREY E. STEIF 1979
- Limit behavior of the Bak–Sneppen evolution model  
RONALD MEESTER AND DMITRI ZNAMENSKI 1986
- Large deviations for the one-dimensional Edwards model  
REMCO VAN DER HOFSTAD, FRANK DEN HOLLANDER AND WOLFGANG KÖNIG 2003
- Speed of stochastic locally contractive systems . . . . . SARA BROFFERIO 2040
- Symmetrization approach to concentration inequalities  
for empirical processes . . . . . DMITRY PANCHENKO 2068
- Linear stochastic differential equations with functional boundary conditions  
AURELI ALABERT AND MARCO FERRANTE 2082
- Invariant manifolds for stochastic partial differential equations  
JINQIAO DUAN, KENING LU AND BJÖRN SCHMALFUSS 2109
- Random polytopes and the Efron–Stein jackknife inequality . . . . . MATTHIAS REITZNER 2136
- Self-normalized Cramér-type large deviations for independent random variables  
BING-YI JING, QI-MAN SHAO AND QIYING WANG 2167
- The existence of fixed points for the  $\cdot/GI/1$  queue  
JEAN MAIRESSE AND BALAJI PRABHAKAR 2216
- The attractiveness of the fixed points of a  $\cdot/GI/1$  queue . . . . . BALAJI PRABHAKAR 2237
- Renewal theory for functionals of a Markov chain with compact state space  
CLAUDIA KLÜPPELBERG AND SERGUEI PERGAMENCHTCHIKOV 2270