

ANNALS OF PROBABILITY

Vol. 7

December 1979

No. 6

Special Invited Paper

Brownian motion and analytic functions BURGESS DAVIS

Articles

- Temps d'arrêt optimal, quasi-temps d'arrêt et retournement du temps JEAN-MICHEL BISMUT
A general result on infinite divisibility LENNART BONDESSON
On the multivariate law of the iterated logarithm JOHN A. BERNING, JR.
Robustness of estimators on stationary observations
P. PAPANTONI-KAZAKOS AND ROBERT M. GRAY
Uniform local behavior of stable subordinators BERT FRISTEDT
On the shape of a random string RICHARD DURRETT
Conjugate Π -variation and process inversion
L. DE HAAN AND S. I. RESNICK
An almost sure invariance principle for the partial sums of infima of independent random variables
H. HEBDA-GRABOWSKA AND D. SZYNAL

Short Communications

- Conditional distributions as derivatives J. PFANZAGL
A martingale inequality for the square and maximal functions
LOUIS H. Y. CHEN
Martingales with given absolute value
P. PROTTER AND M. J. SHARPE
On the integrability of $\sup |S_n/n|$ for subsequences ALLAN GUT
Asymptotic normality of sum-functions of spacing LARS HOLST
On an analogue of Komlós' theorem for strategies
AVNER HALEVY AND M. BHASKARA RAO
Rapidly growing random walks and an associated stopping time
HENRY TEICHER
A reliability growth model involving dependent components
N. LANGBERG AND F. PROSCHAN
Markov-dependent σ -fields and conditional expectations
RICHARD ISAAC
Extension of the Darling and Erdős theorem on the maximum of normalized sums GALEN R. SHORACK

Correction Notes

- Correction to "Some remarks on a mixing condition"
MURRAY ROSENBLATT
Correction to "Lévy random measures" ALAN F. KARR

CATALOG OF PUBLICATIONS OF THE INSTITUTE OF
MATHEMATICAL STATISTICS

ANNALS INDEX

The Annals of Mathematical Statistics, Index to Volumes 1-31, 1930-60, edited by J. Arthur Greenwood, Ingram Olkin and I. Richard Savage, 1962. Nonmember Subscriber Cost—\$15.00, Member Cost—\$7.00.

Current Index to Statistics: Applications, Methods and Theory, edited by Brian L. Joiner. Volumes 1-3, 1975-77. Nonmember Subscriber Cost—\$18.00, Member Cost—\$9.00. Volume 4, 1978. Nonmember Subscriber Cost—\$22.00, Member Cost—\$11.00.

Order directly from Heebok Park, Treasurer, Business Office, 3401 Investment Blvd., Suite 6, Hayward, California 94545.

STATISTICAL RESEARCH MONOGRAPHS

This series is sponsored jointly by the Institute of Mathematical Statistics and the University of Chicago. Discount to members of IMS is 20 percent.

The passage problem for a stationary Markov chain by J. H. B. Kemperman, 1961, 127 pp. List price—\$7.00

Statistical inference for Markov processes by Patrick Billingsley, 1961, 75 pp. List price—\$4.95.

Sequential identification and ranking procedures by Robert E. Bechhofer, Jack Kiefer and Milton Sobel, 1968, xvii + 420 pp. List price—\$20.00.

The analysis of frequency data by Shelby J. Haberman, 1974, 432 pp. List price—\$15.00 (Midway Reprint paperback only)

Order directly from the University of Chicago Press, 11030 S. Langley Ave., Chicago, Illinois 60637.

SELECTED TABLES IN MATHEMATICAL STATISTICS

This series of volumes is prepared by the Committee of Mathematical Tables of the Institute of Mathematical Statistics and is published by the American Mathematical Society for the IMS. Discount to members of IMS is 25 percent.

Selected tables in mathematical statistics, Vol. I, edited by H. L. Harter and D. B. Owen, 1970, vi + 405 pp. \$13.20.

Selected tables in mathematical statistics, Vol. II, edited by H. L. Harter and D. B. Owen, 1974, viii + 388 pp. \$16.40.

Selected tables in mathematical statistics, Vol. III, edited by H. L. Harter and D. B. Owen with J. M. Davenport, viii + 424 pp. \$21.60.

Selected tables in mathematical statistics, Vol. IV, edited by D. B. Owen and R. E. Odeh with J. M. Davenport, x + 309 pp. \$18.00.

Selected tables in mathematical statistics, Vol. V, edited by D. B. Owen and R. E. Odeh with J. M. Davenport, viii + 263 pp. \$16.80.

Send prepaid orders directly to the American Mathematical Society, P. O. Box 1571, Providence, Rhode Island 02901, Attention: Sales Department.