

Contributions to the XII Brazilian School of Probability
Edited by S. Friedli, B. N. B. de Lima, M. E. Vares

Contents

Preface 105

O. ARIZMENDI, O. E. BARNDORFF-NIELSEN and V. PÉREZ-ABREU
On free and classical type G distributions 106

E. G. BARBOSA and C. C. Y. DOREA
Convergence to stable laws in Mallows distance for mixing
sequences of random variables 128

A. DEMBO and A. MONTANARI
Gibbs measures and phase transitions on sparse random graphs 137

A. DREWITZ and A. F. RAMÍREZ
Asymptotic direction in random walks in random environment revisited 212

A. C. D. VAN ENTER, C. KÜLSKE, A. A. OPOKU and W. M. RUSZEL
Gibbs–non-Gibbs properties for n -vector lattice and mean-field models 226

A. GAUDILLIÈRE and F. R. NARDI
An upper bound for front propagation velocities inside moving populations ... 256

D. IOFFE and Y. VELENIK
The statistical mechanics of stretched polymers 279

H. KESTEN and V. SIDORAVICIUS
A problem in last-passage percolation 300

F. LEONARDI
Some upper bounds for the rate of convergence of penalized
likelihood context tree estimators 321

T. S. MOUNTFORD, K. RAVISHANKAR and E. SAADA
Macroscopic stability for nonfinite range kernels 337

E. OLIVIERI and E. SCOPPOLA
An introduction to metastability through random walks 361

A. D. RAMOS and A. TOOM
Nonergodicity and growth are compatible for 1D local interaction 400

N. RATANOV
Option pricing model based on a Markov-modulated diffusion with jumps ... 413

