

CONTENTS OF VOLUME 13

Articles

ALANYALI, MURAT. Asymptotically exact analysis of a loss network with channel continuity 1474–1493

ALVAREZ, LUIS H. R. On the properties of r -excessive mappings for a class of diffusions 1517–1533

ASSELAH, AMINE AND CASTELL, FABIENNE. Existence of quasi-stationary measures for asymmetric attractive particle systems on \mathbb{Z}^d 1569–1590

BÉRARD, J. AND BIENVENÛE, A. Sharp asymptotic results for simplified mutation–selection algorithms 1534–1568

BERKES, ISTVÁN AND HORVÁTH, LAJOS. Asymptotic results for long memory LARCH sequences 641–668

BIENVENÛE, A. AND BÉRARD, J. Sharp asymptotic results for simplified mutation–selection algorithms 1534–1568

BOOTH, LORNA, BRUCK, JEHOASHUA, FRANCESCHETTI, MASSIMO AND MEESTER, RONALD. Covering algorithms, continuum percolation and the geometry of wireless networks 722–741

BRUCK, JEHOASHUA, FRANCESCHETTI, MASSIMO, MEESTER, RONALD AND BOOTH, LORNA. Covering algorithms, continuum percolation and the geometry of wireless networks 722–741

BRUSS, F. THOMAS AND GRÜBEL, RUDOLF. On the multiplicity of the maximum in a discrete random sample 1252–1263

CAPUTO, PIETRO AND MARTINELLI, FABIO. Relaxation time of anisotropic simple exclusion processes and quantum Heisenberg models 691–721

CASTELL, FABIENNE AND ASSELAH, AMINE. Existence of quasi-stationary measures for asymmetric attractive particle systems on \mathbb{Z}^d 1569–1590

CHAN, HOCK PENG AND LAI, TZE LEUNG. Saddlepoint approximations and nonlinear boundary crossing probabilities of Markov random walks 395–429

CHASSAING, P., MARCKERT, J. F. AND YOR, M. A stochastically quasi-optimal search algorithm for the maximum of the simple random walk 1264–1295

CHEN, MU-FA AND WANG, YING-ZHE. Algebraic convergence of Markov chains 604–627

CHOW, YUNSHYONG AND ZHANG, YU. Large deviations in first-passage percolation 1601–1614

COHN, HARRY AND WANG, QIAO. Multitype branching limit behavior 490–500

- COLLINS, E. J. AND LESLIE, DAVID S. Convergent multiple-timescales reinforcement learning algorithms in normal form games..... 1231–1251
- COX, J. THEODORE AND KLENKE, ACHIM. Rescaled interacting diffusions converge to super Brownian motion 501–514
- DETEMPLE, JEROME, FENG, SHUI AND TIAN, WEIDONG. The valuation of American call options on the minimum of two dividend-paying assets 953–983
- DUFFIE, D., FILIPOVIĆ, D. AND SCHACHERMAYER, W. Affine processes and applications in finance 984–1053
- DUFFY, KEN, LEWIS, JOHN T. AND SULLIVAN, WAYNE G. Logarithmic asymptotics for the supremum of a stochastic process 430–445
- EIBECK, ANDREAS AND WAGNER, WOLFGANG. Stochastic interacting particle systems and nonlinear kinetic equations 845–889
- EMBRECHTS, PAUL AND SAMORODNITSKY, GENNADY. Ruin problem and how fast stochastic processes mix 1–36
- FENG, SHUI, TIAN, WEIDONG AND DETEMPLE, JEROME. The valuation of American call options on the minimum of two dividend-paying assets 953–983
- FILIPOVIĆ, D., SCHACHERMAYER, W. AND DUFFIE, D. Affine processes and applications in finance 984–1053
- FOSS, SERGUEI AND ZACHARY, STAN. The maximum on a random time interval of a random walk with long-tailed increments and negative drift..... 37–53
- FRANCESCHETTI, MASSIMO, MEESTER, RONALD, BOOTH, LORNA AND BRUCK, JEHOASHUA. Covering algorithms, continuum percolation and the geometry of wireless networks..... 722–741
- FRICKER, CHRISTINE, ROBERT, PHILIPPE AND TIBI, DANIELLE. A degenerate central limit theorem for single resource loss systems 561–575
- FRYDMAN, HALINA AND LAKNER, PETER. Maximum likelihood estimation of hidden Markov processes 1296–1312
- GAIER, J., GRANDITS, P. AND SCHACHERMAYER, W. Asymptotic ruin probabilities and optimal investment 1054–1076
- GAJRAT, ALEXANDER, HORDIJK, ARIE AND RIDDER, AD. Large-deviations analysis of the fluid approximation for a controllable tandem queue 1423–1448
- GANESH, AYALVADI, O’CONNELL, NEIL AND PRABHAKAR, BALAJI. Invariant rate functions for discrete-time queues ... 446–474
- GAO, FUQING AND QUASTEL, JEREMY. Exponential decay of entropy in the random transposition and Bernoulli–Laplace models 1591–1600

GOLL, THOMAS AND KALLSEN, JAN. A complete explicit solution to the log-optimal portfolio problem	774–799
GRANDITS, P., SCHACHERMAYER, W. AND GAIER, J. Asymptotic ruin probabilities and optimal investment	1054–1076
GRÜBEL, RUDOLF AND BRUSS, F. THOMAS. On the multiplicity of the maximum in a discrete random sample	1252–1263
GUÉRIN, HÉLÈNE. Solving Landau equation for some soft potentials through a probabilistic approach	515–539
GUO, XIANPING AND HERNÁNDEZ-LERMA, ONÉSIMO. Continuous-time controlled Markov chains	363–388
HARRISON, J. MICHAEL. A broader view of Brownian networks	1119–1150
HERNÁNDEZ-LERMA, ONÉSIMO AND GUO, XIANPING. Continuous-time controlled Markov chains	363–388
HORDIJK, ARIE, RIDDER, AD AND GAJRAT, ALEXANDER. Large-deviations analysis of the fluid approximation for a controllable tandem queue	1423–1448
HORVÁTH, LAJOS AND BERKES, ISTVÁN. Asymptotic results for long memory LARCH sequences	641–668
HÜSLER, J., PITERBARG, V. AND SELEZNJEV, O. On convergence of the uniform norms for Gaussian processes and linear approximation problems	1615–1653
JAKUBĚNAS, PAULIUS, LEVENTAL, SHLOMO AND RYZNAR, MICHAŁ. The super-replication problem via probabilistic methods	742–773
JANSON, SVANTE AND TYSK, JOHAN. Volatility time and properties of option prices	890–913
JELENKOVIĆ, PREDRAG AND MOMČILOVIĆ, PETAR. Asymptotic loss probability in a finite buffer fluid queue with heterogeneous heavy-tailed on–off processes	576–603
JOYCE, PAUL, KRONE, STEPHEN M. AND KURTZ, THOMAS G. When can one detect overdominant selection in the infinite-alleles model?	181–212
KALLSEN, JAN AND GOLL, THOMAS. A complete explicit solution to the log-optimal portfolio problem	774–799
KLEIN, IRENE. Free lunch for large financial markets with continuous price processes	1494–1503
KLENKE, ACHIM AND COX, J. THEODORE. Rescaled interacting diffusions converge to super Brownian motion	501–514

KOLTCHINSKII, VLADIMIR, PANCHENKO, DMITRIY AND LOZANO, FERNANDO. Bounding the generalization error of convex combinations of classifiers: Balancing the dimensionality and the margins	213–252
KONTOYIANNIS, I. AND MEYN, S. P. Spectral theory and limit theorems for geometrically ergodic Markov processes	304–362
KRAMKOV, D. AND SCHACHERMAYER, W. Necessary and sufficient conditions in the problem of optimal investment in incomplete markets	1504–1516
KRONE, STEPHEN M., KURTZ, THOMAS G. AND JOYCE, PAUL. When can one detect overdominant selection in the infinite-alleles model?	181–212
KRUK, LUKASZ, LEHOCZKY, JOHN, SHREVE, STEVEN AND YEUNG, SHU-NGAI. Multiple-input heavy-traffic real-time queues	54–99
KUNITOMO, NAOTO AND TAKAHASHI, AKIHIKO. On validity of the asymptotic expansion approach in contingent claim analysis	914–952
KURKOVA, I. A. AND SUHOV, Y. M. Malyshev’s theory and JS-queues. Asymptotics of stationary probabilities	1313–1354
KURTZ, THOMAS G., JOYCE, PAUL AND KRONE, STEPHEN M. When can one detect overdominant selection in the infinite-alleles model?	181–212
KYPRIANOU, A. E. AND PISTORIUS, M. R. Perpetual options and Canadization through fluctuation theory	1077–1099
LACHAL, AIMÉ. Some probability distributions in modeling DNA replication	1207–1230
LAI, TZE LEUNG AND CHAN, HOCK PENG. Saddlepoint approximations and nonlinear boundary crossing probabilities of Markov random walks	395–429
LAKNER, PETER AND FRYDMAN, HALINA. Maximum likelihood estimation of hidden Markov processes	1296–1312
LAMBERTON, DAMIEN AND VILLENEUVE, STÉPHANE. Critical price near maturity for an American option on a dividend-paying stock	800–815
LATOUCHE, GUY, REMICHE, MARIE-ANGE AND TAYLOR, PETER. Transient Markov arrival processes	628–640
LEHOCZKY, JOHN, SHREVE, STEVEN, YEUNG, SHU-NGAI AND KRUK, LUKASZ. Multiple-input heavy-traffic real-time queues	54–99
LESLIE, DAVID S. AND COLLINS, E. J. Convergent multiple-timescales reinforcement learning algorithms in normal form games	1231–1251

LEVENTAL, SHLOMO, RYZNAR, MICHAŁ AND JAKUBĒNAS, PAULIUS. The super-replication problem via probabilistic methods	742–773
LEWIS, JOHN T., SULLIVAN, WAYNE G. AND DUFFY, KEN. Logarithmic asymptotics for the supremum of a stochastic process	430–445
LOZANO, FERNANDO, KOLTCHINSKII, VLADIMIR AND PANCHENKO, DMITRIY. Bounding the generalization error of convex combinations of classifiers: Balancing the dimensionality and the margins	213–252
MACPHEE, I. M. AND MENSHIKOV, M. V. Critical random walks on two-dimensional complexes with applications to polling systems	1399–1422
MAHMOUD, HOSAM M. AND NEININGER, RALPH. Distribution of distances in random binary search trees	253–276
MALRIEU, FLORENT. Convergence to equilibrium for granular media equations and their Euler schemes	540–560
MARCKERT, J. F., YOR, M. AND CHASSAING, P. A stochastically quasi-optimal search algorithm for the maximum of the simple random walk	1264–1295
MARTINELLI, FABIO AND CAPUTO, PIETRO. Relaxation time of anisotropic simple exclusion processes and quantum Heisenberg models	691–721
MEESTER, RONALD, BOOTH, LORNA, BRUCK, JEHOŠHUA AND FRANCESCHETTI, MASSIMO. Covering algorithms, continuum percolation and the geometry of wireless networks	722–741
MENSHIKOV, M. V. AND MACPHEE, I. M. Critical random walks on two-dimensional complexes with applications to polling systems	1399–1422
MEYN, S. P. AND KONTOYIANNIS, I. Spectral theory and limit theorems for geometrically ergodic Markov processes	304–362
MOMČILOVIĆ, PETAR AND JELENKOVIĆ, PREDRAG. Asymptotic loss probability in a finite buffer fluid queue with heterogeneous heavy-tailed on–off processes	576–603
MOSSEL, ELCHANAN AND PERES, YUVAL. Information flow on trees	817–844
NEININGER, RALPH AND MAHMOUD, HOSAM M. Distribution of distances in random binary search trees	253–276
NEY, P. E. AND VIDYASHANKAR, A. N. Harmonic moments and large deviation rates for supercritical branching processes	475–489

O'CONNELL, NEIL, PRABHAKAR, BALAJI AND GANESH, AYALVADI. Invariant rate functions for discrete-time queues	446–474
PANCHENKO, DMITRIY, LOZANO, FERNANDO AND KOLTCHINSKII, VLADIMIR. Bounding the generalization error of convex combinations of classifiers: Balancing the dimensionality and the margins	213–252
PENROSE, MATHEW D. AND YUKICH, J. E. Weak laws of large numbers in geometric probability	277–303
PERES, YUVAL AND MOSSEL, ELCHANAN. Information flow on trees	817–844
PERGAMENSHCHIKOV, S. Limit theorem for Leland's strategy	1099–1118
PISTORIUS, M. R. AND KYPRIANOU, A. E. Perpetual options and Canadization through fluctuation theory	1077–1099
PITERBARG, V., SELEZNJEV, O. AND HÜSLER, J. On convergence of the uniform norms for Gaussian processes and linear approximation problems	1615–1653
PRABHAKAR, BALAJI, GANESH, AYALVADI AND O'CONNELL, NEIL. Invariant rate functions for discrete-time queues	446–474
QUASTEL, JEREMY AND GAO, FUQING. Exponential decay of entropy in the random transposition and Bernoulli–Laplace models	1591–1600
RABEHASAINA, LANDY AND SERICOLA, BRUNO. Stability analysis of second-order fluid flow models in a stationary ergodic environment	1449–1473
RAMANAN, KAVITA AND REIMAN, MARTIN I. Fluid and heavy traffic diffusion limits for a generalized processor sharing model	100–139
REIMAN, MARTIN I. AND RAMANAN, KAVITA. Fluid and heavy traffic diffusion limits for a generalized processor sharing model	100–139
REMICHE, MARIE-ANGE, TAYLOR, PETER AND LATOUCHE, GUY. Transient Markov arrival processes	628–640
RESNICK, SIDNEY AND SAMORODNITSKY, GENNADY. Limits of on/off hierarchical product models for data transmission	1355–1398
RIDDER, AD, GAJRAT, ALEXANDER AND HORDIJK, ARIE. Large-deviations analysis of the fluid approximation for a controllable tandem queue	1423–1448
ROBERT, PHILIPPE, TIBI, DANIELLE AND FRICKER, CHRISTINE. A degenerate central limit theorem for single resource loss systems	561–575
RYZNAR, MICHAŁ, JAKUBĚNAS, PAULIUS AND LEVENTAL, SHLOMO. The super-replication problem via probabilistic methods	742–773

SAMORODNITSKY, GENNADY AND EMBRECHTS, PAUL. Ruin problem and how fast stochastic processes mix	1–36
SAMORODNITSKY, GENNADY AND RESNICK, SIDNEY. Limits of on/off hierarchical product models for data transmission	1355–1398
SCHACHERMAYER, W., DUFFIE, D. AND FILIPOVIĆ, D. Affine processes and applications in finance	984–1053
SCHACHERMAYER, W., GAIER, J. AND GRANDITS, P. Asymptotic ruin probabilities and optimal investment	1054–1076
SCHACHERMAYER, W. AND KRAMKOV, D. Necessary and sufficient conditions in the problem of optimal investment in incomplete markets	1504–1516
SELEZNJEV, O., HÜSLER, J. AND PITERBARG, V. On convergence of the uniform norms for Gaussian processes and linear approximation problems	1615–1653
SERICOLA, BRUNO AND RABEHASAINA, LANDY. Stability analysis of second-order fluid flow models in a stationary ergodic environment	1449–1473
SHREVE, STEVEN, YEUNG, SHU-NGAI, KRUK, LUKASZ AND LEHOCZKY, JOHN. Multiple-input heavy-traffic real-time queues	54–99
STACEY, ALAN. Partial immunization processes	669–690
STOLYAR, ALEXANDER L. Control of end-to-end delay tails in a multiclass network: LWDF discipline optimality	1151–1206
SUHOV, Y. M AND KURKOVA, I. A. Malyshev’s theory and JS-queues. Asymptotics of stationary probabilities	1313–1354
SULLIVAN, WAYNE G., DUFFY, KEN AND LEWIS, JOHN T. Logarithmic asymptotics for the supremum of a stochastic process	430–445
TAKAHASHI, AKIHIKO AND KUNITOMO, NAOTO. On validity of the asymptotic expansion approach in contingent claim analysis	914–952
TALAY, DENIS AND VAILLANT, OLIVIER. A stochastic particle method with random weights for the computation of statistical solutions of McKean–Vlasov equations	140–180
TAYLOR, PETER, LATOUCHE, GUY AND REMICHE, MARIE-ANGE. Transient Markov arrival processes	628–640
TIAN, WEIDONG, DETEMPLE, JEROME AND FENG, SHUI. The valuation of American call options on the minimum of two dividend-paying assets	953–983
TIBI, DANIELLE, FRICKER, CHRISTINE AND ROBERT, PHILIPPE. A degenerate central limit theorem for single resource loss systems	561–575

TYSK, JOHAN AND JANSON, SVANTE. Volatility time and properties of option prices	890–913
VAILLANT, OLIVIER AND TALAY, DENIS. A stochastic particle method with random weights for the computation of statistical solutions of McKean–Vlasov equations	140–180
VIDYASHANKAR, A. N. AND NEY, P. E. Harmonic moments and large deviation rates for supercritical branching processes	475–489
VILLENEUVE, STÉPHANE AND LAMBERTON, DAMIEN. Critical price near maturity for an American option on a dividend-paying stock	800–815
WAGNER, WOLFGANG AND EIBECK, ANDREAS. Stochastic interacting particle systems and nonlinear kinetic equations	845–889
WANG, QIAO AND COHN, HARRY. Multitype branching limit behavior	490–500
WANG, YING-ZHE AND CHEN, MU-FA. Algebraic convergence of Markov chains	604–627
YEUNG, SHU-NGAI, KRUK, LUKASZ, LEHOCZKY, JOHN AND SHREVE, STEVEN. Multiple-input heavy-traffic real-time queues	54–99
YOR, M., CHASSAING, P. AND MARCKERT, J. F. A stochastically quasi-optimal search algorithm for the maximum of the simple random walk	1264–1295
YUKICH, J. E. AND PENROSE, MATHEW D. Weak laws of large numbers in geometric probability	277–303
ZACHARY, STAN AND FOSS, SERGUEI. The maximum on a random time interval of a random walk with long-tailed increments and negative drift	37–53
ZHANG, YU AND CHOW, YUNSHYONG. Large deviations in first-passage percolation	1601–1614

Corrections

BERKES, ISTVÁN AND HORVÁTH, LAJOS. Strong approximation of the empirical process of GARCH sequences	389
COX, THEODORE AND DURRETT, RICHARD. The stepping stone model: New formulas expose old myths	816
DURRETT, RICHARD AND COX, THEODORE. The stepping stone model: New formulas expose old myths	816
HARRISON, J. MICHAEL. Brownian models of open processing networks: Canonical representation of workload	390–393
HORVÁTH, LAJOS AND BERKES, ISTVÁN. Strong approximation of the empirical process of GARCH sequences	389