

# THE ANNALS

*of*

# APPLIED PROBABILITY

*AN OFFICIAL JOURNAL OF THE*  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- On optimality of the barrier strategy in de Finetti's dividend  
problem for spectrally negative Lévy processes . . . . . R. L. LOEFFEN 1669
- An explicit solution for an optimal stopping/optimal control problem  
which models an asset sale . . . . . VICKY HENDERSON AND DAVID HOBSON 1681
- Propagation of chaos and Poincaré inequalities for a system of particles  
interacting through their cdf . . . . . BENJAMIN JOURDAIN AND FLORENT MALRIEU 1706
- Binomial approximations of shortfall  
risk for game options . . . . . YAN DOLINSKY AND YURI KIFER 1737
- Neighbor selection and hitting probability in small-world graphs . . . . . OSKAR SANDBERG 1771
- Moderate deviations for Poisson–Dirichlet distribution . . . . . SHUI FENG AND FUQING GAO 1794
- Brownian moving averages have conditional full support . . . . . ALEXANDER CHERNY 1825
- On martingale approximations . . . . . OU ZHAO AND MICHAEL WOODROOFE 1831
- Exponential inequalities for self-normalized martingales with applications  
BERNARD BÉRCU AND ABDERRAHMEN TOUATI 1848
- Pathwise inequalities for local time: Applications to Skorokhod embeddings  
and optimal stopping . . . . . A. M. G. COX, DAVID HOBSON AND JAN OBLÓJ 1870
- Uniqueness thresholds on trees versus graphs . . . . . ALLAN SLY 1897
- Linear and quadratic functionals of random  
hazard rates: An asymptotic analysis . . . . . GIOVANNI PECCATI AND IGOR PRÜNSTER 1910
- Geodesics in first passage percolation . . . . . CHRISTOPHER HOFFMAN 1944
- On universal estimates for binary  
renewal processes . . . . . GUSZTÁV MORVAI AND BENJAMIN WEISS 1970
- Finite size scaling for the core of large  
random hypergraphs . . . . . AMIR DEMBO AND ANDREA MONTANARI 1993
- Reflected and doubly reflected BSDEs with jumps: A priori estimates and comparison  
STÉPHANE CRÉPEY AND ANIS MATOUSSI 2041