

THE ANNALS *of* APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

| | |
|--|-----|
| No-arbitrage of second kind in countable markets with proportional transaction costs BRUNO BOUCHARD AND ÉRIK TAFLIN | 427 |
| Optimal investment under multiple defaults risk: A BSDE-decomposition approach YING JIAO, IDRIS KHARROUBI AND HUYÊN PHAM | 455 |
| Stochastic coalescence in logarithmic time PO-SHEN LOH AND EYAL LUBETZKY | 492 |
| Separation of time-scales and model reduction for stochastic reaction networks HYE-WON KANG AND THOMAS G. KURTZ | 529 |
| Bounds on the suprema of Gaussian processes, and omega results for the sum of a random multiplicative function ADAM J. HARPER | 584 |
| A Berry–Esseen bound with applications to vertex degree counts in the Erdős–Rényi random graph LARRY GOLDSTEIN | 617 |
| Sharp benefit-to-cost rules for the evolution of cooperation on regular graphs YU-TING CHEN | 637 |
| On utility maximization under convex portfolio constraints KASPER LARSEN AND GORDAN ŽITKOVIĆ | 665 |
| Alignment-free phylogenetic reconstruction: Sample complexity via a branching process analysis CONSTANTINOS DASKALAKIS AND SEBASTIEN ROCH | 693 |
| Large deviations for the degree structure in preferential attachment schemes JIHYEOK CHOI AND SUNDER SETHURAMAN | 722 |
| Cone-constrained continuous-time Markowitz problems CHRISTOPH CZICHOWSKY AND MARTIN SCHWEIZER | 764 |
| Convergence analysis of some multivariate Markov chains using stochastic monotonicity KSHITIJ KHARE AND NABANITA MUKHERJEE | 811 |
| Error distributions for random grid approximations of multidimensional stochastic integrals CARL LINDBERG AND HOLGER ROOTZÉN | 834 |