
Zeitschrift für
**Wahrscheinlichkeits-
theorie** und
verwandte Gebiete

Probability Theory and Stochastics

Band 65 Heft 1 1983

- 1 **M. Cranston, T.R. McConnell:** The Lifetime of Conditioned Brownian Motion
13 **Z. Zhao:** Conditional Gauge with Unbounded Potential
19 **N. Falkner:** Feynman-Kac Functionals and Positive Solutions of $\frac{1}{2}\Delta u + qu = 0$
35 **P.D. Feigin, E. Yashchin:** On a Strong Tauberian Result
49 **D. Nualart:** On the Distribution of a Double Stochastic Integral
61 **P. Hall:** Two-Sided Bounds for Nonuniform Rates of Convergence in the Central Limit Theorem
73 **G.J. Babu:** On the Law of Iterated Logarithm for Occupation Measures of Empirical Processes
83 **D.M. Mason, G.R. Shorack, J.A. Wellner:** Strong Limit Theorems for Oscillation Moduli of the Uniform Empirical Process
99 **G.A. Brosamler:** Laws of the Iterated Logarithm for Brownian Motions on Compact Manifolds
115 **M. Maejima:** A Self-Similar Process with Nowhere Bounded Sample Paths
121 **W. Ehm, D.W. Müller:** Factorizing the Information Contained in an Experiment, Conditionally on the Observed Value of a Statistic
135 **R.J. Tomkins:** Lindeberg Functions and the Law of the Iterated Logarithm
145 **J. Glover:** Discontinuous Time Changes of Semiregenerative Processes and Balayage Theorems

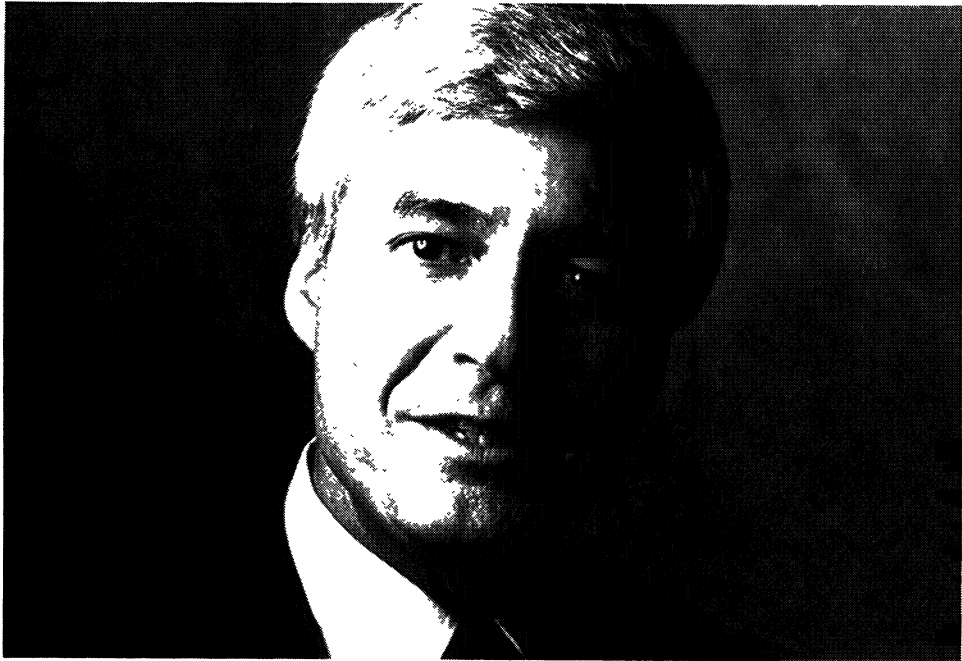
Covered by Zentralblatt für Mathematik
and Current Mathematical Publications



Springer-Verlag
Berlin Heidelberg New York Tokyo

Z. Wahrscheinlichkeitstheorie verw. Gebiete
440 ISSN 0044-3719-ZWVGAA 65(1) 1-160 (1983)

November 1983



Here's one reason why you need more life insurance...and three reasons why it should be our group insurance.

Family responsibilities increase and change—a new baby, a job change, a new home. Your family could have a lot to lose unless your insurance keeps pace with these changes.

Now here's why you need our group term life insurance.

First, it's low-cost. Unlike everything else, life rates have gone down over the past 20 years. And, because of our buying power, our group rates are low.

Second, you will continue to receive this protection even if you change jobs, as long as you remain a member and pay the premiums when due.

Third, our wide range of coverage allows

you to choose the insurance that's right for you. And you can protect yourself and your entire family.

It's insurance as you need it. So check your current insurance portfolio. Then call or write the Administrator for the extra protection you need.

**UP TO \$195,000 IN
TERM LIFE INSURANCE PROTECTION IS
AVAILABLE TO IMS MEMBERS.**

Contact Administrator, IMS Group Insurance Program

Smith - Sternau Organization, Inc.
1707 L Street, N.W., Suite 700
Washington, D.C. 20036

800 424-9883 Toll Free
in Washington, D.C. area, 202 296-8030

Zeitschrift für
**Wahrscheinlichkeits-
theorie** und
verwandte Gebiete

Probability Theory and Stochastics

Band 65 Heft 2 1983

- 161 **M. Cranston:** Invariant σ -Fields for a Class of Diffusions
181 **L. Birgé:** Approximation dans les espaces métriques et théorie de l'estimation
239 **L. Weis:** A Note on Diffuse Random Measures
245 **A.P. Carverhill, K.D. Elworthy:** Flows of Stochastic Dynamical Systems:
The Functional Analytic Approach
269 **S. Taniguchi:** Malliavin's Stochastic Calculus of Variations for Manifold-Valued
Wiener Functionals and Its Applications
291 **M.R. Leadbetter:** Extremes and Local Dependence in Stationary Sequences
307 **E. Csáki, A. Földes:** How Big Are the Increments of the Local Time of a Recurrent
Random Walk?
323 **W. Krieger:** On the Finitary Isomorphisms of Markov Shifts that have Finite Expected
Coding Time

Covered by Zentralblatt für Mathematik
and Current Mathematical Publications



Springer-Verlag
Berlin Heidelberg New York Tokyo

Z Wahrscheinlichkeitstheorie verw Gebiete
440 ISSN 0044-3719-ZWVGAA 65(2) 161-328 (1983)

Dezember 1983

THE ANNALS OF PROBABILITY

Vol. 12

May 1984

No. 2

Articles

- The stability of large random matrices and their products
J. E. COHEN AND C. M. NEWMAN
- Probabilistic solution of the Dirichlet problem for biharmonic functions in discrete space
R. J. VANDERBEI
- Derivation of the hydrodynamical equation for the zero-range interaction process
E. D. ANDJEL AND C. KIPNIS
- The bounded law of the iterated logarithm for the weighted empirical distribution process
in the non-i.i.d. case MICHAEL B. MARCUS AND JOEL ZINN
- The oscillation behavior of empirical processes: the multivariate case . . . WINFRIED STUTE
- The minimal growth rate of partial maxima MICHAEL J. KLASS
- Convergence of sums of mixing triangular arrays of random vectors with stationary rows
JORGE D. SAMUR
- On the probability of large deviations in Banach spaces E. BOLTHAUSEN
- The supremum of a particular Gaussian field ROBERT J. ADLER
- On the quadratic variation of two-parameter continuous martingales D. NUALART
- A martingale approach to the law of the large numbers for weakly interacting stochastic
processes KARL OELSCHLÄGER
- A central limit problem in random evolutions JOSEPH C. WATKINS
- Central limit theorems for associated random variables and the percolation model
J. THEODORE COX AND GEOFFREY GRIMMETT
- Recurrence and transience criteria for random walk in a random environment
ERIC S. KEY
- A renewal theorem of Blackwell type
PAUL EMBRECHTS, MAKOTO MAEJIMA, AND EDWARD OMEY
- Limit laws for the maximum of weighted and shifted i.i.d. random variables
D. J. DALEY AND PETER HALL
- Asymptotically balanced functions and stochastic compactness of sample extremes
L. DE HAAN AND S. I. RESNICK
- On the mean convergence of the best linear interpolator of multivariate stationary sto-
chastic processes MOHSEN POURAHMADI
- On the cadlaguity of random measures R. J. ADLER AND P. D. FEIGIN

Short Communications

- Conditioned limit theorems and heavy traffic . . . G. HOOGHMESTRA AND D. P. KENNEDY
- A note on the rate of convergence in the martingale central limit theorem
ERICH HAEUSLER
- Some remarks about the convolution of unimodal functions BÉLA UHRIN

IMS LECTURE NOTES — MONOGRAPH SERIES

This series provides an avenue for the rapid, but carefully refereed, publication of important research results in comprehensive form and expository style. These volumes should be of great value to researchers and advanced students in statistics, probability, and related fields. The series editor is Shanti S. Gupta, Purdue University.

1 **ESSAYS ON THE PREDICTION PROCESS**

by Frank Knight, University of Illinois

Four carefully written essays on various aspects of continuous-time random processes.

The approach is fluid and subjective in distinction to the rigid and objective ones prevalent in other treatments.

This leads to a broad unification of method and to wide applicability of results.

108 pages

List price \$10

IMS members \$8

2 **SURVIVAL ANALYSIS**

edited by John Crowley and Richard A. Johnson

Invited papers from the Special Topics Meeting sponsored by the IMS at Ohio State University in October 1981.

This was an interdisciplinary conference of researchers interested in life length from both reliability and biomedical points of view. The volume contains 21 papers on a wide range of contemporary topics in survival analysis and related fields.

301 pages

List price \$25

IMS members \$15

3 **EMPIRICAL PROCESSES**

by Peter Gaenssler, University of Munich

A thorough and detailed description of topics in the timely and growing area of empirical processes.

This volume combines new and familiar results in a context that leads to broad unification and simplification of methods,

and to prospects for new kinds of applications.

This work is mainly concerned with limit theorems for empirical measures and C-processes.

179 pages

List price \$20

IMS members \$12

& **FORTHCOMING TITLES**

Inequalities in Statistics and Probability edited by Y. L. Tong et al.,
Zonal Polynomials by A. Takemura, *The Likelihood Principle: A Review and Generalization* by J. Berger and R. Wolpert, *Group Theory in Statistics* by P. Diaconis, *Approximate Computations of Expectations* by C. Stein, and *Foundations of Exponential Families* by L. Brown.

Prepaid orders for individual volumes and requests for standing order enrollments (eligible for 20% prepublication discounts from list prices) should be sent to

Institute of Mathematical Statistics
3401 Investment Blvd., #6
Hayward, CA 94545 (USA)