

# A Complete Bibliography of Publications in *Theory of Probability and its Applications*: 2000–2009

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## Title word cross-reference

2 [BO07, GPL08, HP09, Sha05].  $^0$  [Leb03b].  
 $^2$  [KN02]. *A* [Yak08, PS04].  $\alpha$  [Zie01]. *B*  
[Shi02].  $\alpha \in (0, 1)$  [Leb08].  $\chi$  [PS04]. *d*  
[Der05, Sof02, Sof05]. *f* [Gus08]. *G*  
[BNPA03]. *H* [KPK06b].  $H^d$  [KS07a].  $I_0$   
[Neu00]. *L* [BN00, KN02, Leb03b].  $L^p$   
[Fat03, Fat09, Leb02].  $L_2$  [Jaj06, NN05].  $L_q$   
[Shi02].  $Lu = \psi u$  [DK01]. *MAP/G/1/∞*  
[Pec01]. *p* [Khr02, KY05].  $p > 0$  [Fat09]. *q*  
[Shi02].  $R^d$  [Ben05].  $\mathbf{R}^S$  [Kho06]. *S* [Mik03].  
 $\sigma$  [Kal04, VG08].  $SO(n)$  [Jan03]. *t*  
[BP03, NK09]. *U*  
[Sha03, AB02, Bor01, Eic01, Gad04].  $\varepsilon$   
[Gap02].  $x \mapsto |x - \theta|$  [Mat03].

**-Adic** [Khr02, KY05]. **-Ancillarity** [BN00].

**-CUSUM** [HP09]. **-Deviations** [Gap02].  
**-Dimensional** [Der05]. **-Divergence**  
[Gus08]. **-Fields** [VG08]. **-function**  
[KPK06b]. **-Functionals** [Fat09].  
**-Localization** [Kal04]. **-Martingales**  
[Kal04]. **-Mixingale** [Shi02].  
**-Nonformation** [BN00]. **-Norm** [Fat03].  
**-Optimal** [Sof02, Sof05]. **-patterns** [Mik03].  
**-Permutation** [Yak08]. **-Process** [PS04].  
**-Processes** [Eic01]. **-Small** [NN05].  
**-Smoothness** [Shi02]. **-Stable** [Zie01].  
**-Statistic** [BP03]. **-Statistics**  
[Sha03, AB02, Bor01, Gad04]. **-step** [BO07].  
**-Sufficiency** [BN00]. **-Upcrossings** [PS04].  
**-Valued** [Leb03b, Leb02, Shi02].

**2** [BK01, Zan04].

**3** [BK02b].

**41-45** [Ano02b].

**60th** [Kha08a].

**70th**

[Ano00c, Ano01a, Ano07f, Kha08b, tbYGS05].

**75th** [ABV<sup>+</sup>07, Ano06c, CIM<sup>+</sup>07, Kha08c].

**80th** [Ano02a, Ano04e, Ano05e]. **85th** [Kha09].

**A.**

[CIM<sup>+</sup>07, Klo07b, Kol04a, PS09, tbYGS05].

**Abdullovič** [Ano03a, The03]. **Abel**

[Bor08]. **Abelian**

[Bor04a, Fel01, FG05, Gab01, ZN04].

**Absolute** [Now05, She07]. **Absolutely**

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**Academician** [Ano07f]. **Academy** [Shi00].

**Accidents** [Mas07]. **Accuracy**

[KS06a, KS06b, Mik02, Zhu00a]. **Action**

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[DB04, EL00]. **Additivity** [Hol07]. **Adic**

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[BD04]. **after** [Mas07]. **Akiva** [Ht09].

**Alarm** [Tar09]. **Aleksandrovich** [Ano02e].

**Algebraic** [RR05]. **Allocation**

[Gaa08, Tim01, Tim05]. **Almost**

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[BG04]. **Alternative** [MO01]. **Alternatives**

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**Analogue** [Sen08]. **Analogues**

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[Mas04a]. **Analysis** [Bor07, GP05, GT07b,

IM03, KO02, KR00, Nas07, Pas05, Rom01].

**Analytic** [Ibr07, KL08]. **Anatolii** [Ano01b].

**Ancillarity** [BN00]. **Ancillary** [KR06].

**Anderson** [HT07]. **Andre** [Ano04a].

**Andrei** [Ano02a]. **Anisotropic**

[KLP08, Ost02]. **Anniversaries** [Ano05a].

**Anniversary** [Ano02f]. **Antanovich**

[Ano00c, Ano05b]. **Anticipation** [GPS01].

**Application**

[BK05, CPP02, Di 04, GP05, Lev01, NK09].

**Applications** [Bob03, BK06a, BF00, Kor01,

Leb00b, PT09, RS01, Zhd09]. **Approach**

[AS09, Bel05b, Dar05, Dok04, FK01, MO01,

Mol03]. **Approximate** [KR04].

**Approximates** [Yar07]. **Approximation**

[AS02, AS05, BB05a, BP03, Bor04a, Bor03b,

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LN00, LRT00, Mik02, MS07b, PS08, RS01,

Roo01, Roo03, Roo04, Sun08, VM00, Zhu00a].

**Approximations**

[CCHH08, Cek00, Roo02, Ste03, Ver03].

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**Arcsine** [Afa07, Kru06]. **Arithmetic**

[Gap07, Zhd09]. **ARMA** [BS05]. **Array**

[Sha06b]. **Arrays**

[CHLV08, CHL02, HLRV03]. **Articles**

[Shi00]. **Artin** [Nir03]. **Asian** [CS04].

**Assisted** [Hol04]. **Associated**

[Amo05, CHLV08, Che01, CHL02].

**Asymmetric** [KP05, Nag07a]. **Asymptotic**

[ASVV07, BY04, BR06a, Bog03, BM01a,

BFS09, Chi02b, Chi02a, Chi03, Eng04,

Fro03, FJT02, Hol05, KS07b, Kor00, Kor01,

Kru01, KM00, MP04, Nad07, Nag07a, PT09,

Ryb01a, Sen07, Sen09, Smo00, Sob08, TV05,

Tar09, Yar09, vRRvZ00]. **Asymptotical**

[Rag06b]. **Asymptotically** [Chi02b, Chi02a,

Chi03, Erm04, HM06, Ser00, Sof02, Sof05].

**Asymptotics** [Bak00, Bor03a, Bor04b,

Ćwi09, Fat03, Fat04, Fat09, GS07, NN05,

Roz04a, Roz05, Tim01, Yak03, Yak04].

**Attaining** [Afa08]. **Attains** [Uru05].

**Attraction** [Gri00, Roz04a, Roz05]. **Author**

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**Averages** [ABM08, GW00, Gap07, Gap09,

GT07b, PS08]. **Averaging**

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[GS07]. **Axioms** [Mas04b].

**B** [Ano05e]. **B.** [Ano04e, Kha09]. **Bachelier**

[Kam09]. **Bachelier-Version** [Kam09].

**Backward** [BER05, BE06, BE08, CFS08].

**Bahadur** [KR01a]. **Bakry** [Bob03]. **Ball**

- [NN05]. **Balls** [Roz09b]. **Banach** [DM08, Fat04, HLRV03, Kva01, Mat00, RS05, RS00, Sha05, Shi02, VK07]. **Banach-Valued** [DM08, Fat04]. **Bartlett** [MS07a, Sta02]. **Basis** [Leb02, RR05]. **Bayes** [LS03]. **Bayesian** [Bur09, RS01, Ryb01a, Sol00, TV05, Tar09]. **Behavior** [BY04, CSY03, Fro03, KS08, Koz02, Kru01, LY06, Nad07, Rag06b, VD06, Zap06]. **Belong** [IK08a]. **Below** [Roz03a]. **Benford** [KP05, KPK06b]. **Bernoulli** [Kru05]. **Berry** [Gad04, She07]. **Bessel** [CS04, Che01, Mis06a]. **Best** [Chi02b, Chi02a, Chi03, HP09, KR01b]. **Between** [Afa04, Kon02, Zub00, Noq00, Now05]. **Bias** [BT08a, BT08b]. **Bibliography** [Ano00d, Ano00e, Ano00f, Ano00g, Ano01f, Ano01g, Ano02g, Ano02h, Ano02i, Ano03d, Ano03e, Ano03f, Ano04g, Ano06d, Ano07g, Ano07h]. **Binomial** [HM08, PVK02, PVK06, Roo01]. **Birthday** [ABV<sup>+</sup>07, Ano00c, Ano01a, Ano02a, Ano02c, Ano04e, Ano05e, Ano06a, Ano06c, Ano07f, CIM<sup>+</sup>07, Kha08b, Kha08c, Kha08a, Kha09, tbYGS05]. **Block** [CGLT04]. **Books** [Ano04c, Ano07c, Pan06b, Pan06a]. **Bootstrap** [BP03]. **Bootstrapped** [VCH06]. **Border** [Kal03]. **Borovkov** [CIM<sup>+</sup>07]. **Bottlenecks** [VD07]. **Bound** [Ben05, GZ05, MPW06, She07]. **Boundaries** [IK08a]. **Boundary** [BF00, Bor03a, Bor04b, BM09a, BM09b, DK01, Fat03, Rag06a, RS00]. **Boundary-Value** [Fat03]. **Bounded** [Sha05]. **Bounds** [AB02, BRS06, CG04, GZ09, Jan03, Klo07a, Mat09, Nag02b, Nag02a, RR00, Yar09]. **Branching** [Afa04, Afa07, AK04, Bor03b, Fak09, FVW03, GK01, GDLH03, Kal02, Kal03, KS07a, KS08, Lan07, Leb06, Shi01, Vat03, VD04, Vat04, VD05, VT05, VD07, VD08, VD09]. **Bridges** [Lev02]. **Brownian** [DW06, BFS09, CS04, DSY00, GPS01, GSY07, HM06, HP09, Lev02, LS04, Lob06b, Lob06a, Mol00, Mol03, OE09, SC00, SY04, Shi09c, Sui02, Uru05, Yar07]. **Brunk** [Kru03]. **Brunswick** [Nir03]. **Burgers** [Bak02]. **Burkholder** [Pre09]. **Càdlàg** [CFS08]. **Calculus** [DD00, GV07]. **Calibration** [GHKT07]. **Call** [PS02]. **Call-Put** [PS02]. **Capacities** [Hol04, Pug09a]. **Capacity** [HS06, Shi08, Shi09a]. **Case** [BO03, BR06b, BR06c, BK01, BK02b, KLP08, KP04, KPK06a, LB04, Pet03, Rok06, Rok08, Sen09, Vat03]. **Cases** [Eic01]. **Catalytic** [VT05]. **Catastrophe** [GP05]. **Categorical** [KK06]. **Cells** [Tim01, Tim05]. **Censored** [Ibr07]. **Central** [Min01, Bak02, BG04, GS05, Gri03, Joh06, Kam07, RS05, Roz03a, Sen07, Sen09, Sha06a, Sob08, Su02, Yar09]. **Certain** [Bor00, Kam07, KP02, Lou03, Nas00, Pin06, Sch03]. **Chain** [Bor03a, Bor04b, CCHH08, Rot08, She00, Sze06]. **Chains** [BO07, Lin00, Mit06, Shu01]. **Chains.Part** [BK01, BK02b]. **Change** [BNS06, Bor09b, BFS09, HM06, KS02, PT09, Sof02, Sof05, TV05]. **Change-Point** [Bor09b, Sof02, Sof05]. **Changed** [PKJ07]. **Changepoint** [Tar09]. **Channels** [AH03, Hol04, HS06, Hol07, Shi08, Shi09a]. **Chaos** [DDP07]. **Characteristic** [Gam01, KP03, Roz00c, Rya01]. **Characteristics** [DSY00, Lob06a, Osm09, Rot08]. **Characterization** [Ali00]. **Charged** [PSV00]. **Chebyshev** [Kon02, Osm09, Sen08]. **Chemical** [MMZ07]. **Chernoff** [PVK02, PVK06, Roz09a]. **Chernoff-Type** [Roz09a]. **Chibisov** [Kha08b]. **Choice** [KR01b]. **Choosing** [MO01]. **Chover** [Pin06]. **Chover-type** [Pin06]. **Chung**

[PL07]. **Chung-Type** [PL07]. **Clark** [JP09]. **Class** [Dom02, HT07, Klo07a, KS07b, Lin00, MT01, NK09, Neu00, PT09, Rag06b, Ser06, Zan04]. **Classes** [Gap09, Kam07, Nas00, Web04]. **Classical** [Shi08]. **Classification** [Ryb01a]. **Close** [GPS01, Ing01]. **Closed** [Sch03]. **CLT** [Lou02, RR00, Web06, Web07]. **Clusters** [Vys06]. **Coefficient** [BDK05]. **Coefficients** [Chu00, IK00, IK01, Vla05]. **Coherent** [Che08b, Kul08]. **Coinciding** [Kly03]. **Collision** [KS07c]. **Collision-Free** [KS07c]. **Color** [Mat04]. **Combined** [KM00]. **Common** [Roz04a, Roz04b, Roz05]. **Communication** [AH03, BR06b, BR06c]. **Communications** [Kru05]. **Compact** [MP08]. **Compactness** [Rog06]. **Compensated** [JP09]. **Complementary** [Hol07]. **Complete** [CHLV08, HLRV03]. **Completely** [KP05]. **Component** [KR06, Nov04, Vis01]. **Components** [PK08, Tim04]. **Composite** [BD08, BD09]. **Compound** [AS05, Cek00, Cek03, FMS08, Kor01, Mik02]. **Concentration** [BH08, Rog02, Rog06]. **Concept** [KY05]. **Condition** [BM07a, BM07b, Gri03, Kru08, Roz04b]. **Conditional** [Di 04, Hes04, KS07b, Koz02, Sha06b, Shi09c, Ste03]. **Conditional-Extremal** [Shi09c]. **Conditionally** [She00]. **Conditions** [Fak09, Mor00, Sho05]. **Cone** [Nos02, Yak04]. **Conference** [Ano04f]. **Configuration** [GT07b]. **Congratulations** [Ano02c]. **Conjecture** [Mat04]. **Conjugate** [ZN04]. **Connected** [Kol04b]. **Consequences** [Roz00a]. **Consistency** [LS03]. **Consistent** [Che02a]. **Constant** [IS02, Joh04, Pre09, Rog00, She07]. **Constants** [Chi02b, Chi02a, Chi03, Deb06]. **Constrained** [Hol04]. **Constraint** [Tar09]. **Constraints** [BAH01, BHA02, Rok05]. **Constructed** [Kor00]. **Constructing** [BB06]. **Construction** [Ruz02]. **Constructive** [Rok08]. **Contemporary** [Ano04f]. **Context** [Pet03]. **Context-Free** [Pet03]. **Contextual** [Khr07]. **Continuity** [BE08, Now05, Ost02]. **Continuous** [BR06c, BK06a, GT07b, HS06, Kol09, Mit06, Roz02, Roz04b, VK09]. **Continuous-Time** [Kol09, Mit06]. **Contoured** [Sha06b]. **Contractive** [CCHH08]. **Contractivity** [Mat03]. **Control** [BKP04, LRT00]. **Controlled** [She00]. **Convergence** [Ale06, CHLV08, Che01, Chu00, DM08, GT03, HLRV03, Joh04, KTT08, Kon02, KP02, KB02, Kru08, Kru09, Kul03, Kuz06, Kva01, Lou02, Mak00, Mal01b, MP01, Pug09b, RR00, Sho05, Tim07, VK07, VM00, Ver00, VCH06, Mor00]. **Convergencies** [Kru04]. **Convex** [BK06b, DW06, DT03, Kul08, KP03, Pug09a, Ryc03, Sui02]. **Convolution** [Li02, Roo04]. **Convolutions** [Kar05, Rog06]. **Copolymer** [dHW07]. **Correctional** [DW06]. **Correlated** [MMSS08]. **Correlation** [BDK05, Ruk07]. **Correlations** [PT01]. **Costs** [KPT01, Rok08]. **Couette** [MM09]. **Coupling** [Lev02]. **Couplings** [Bor04a]. **Covariance** [Luo09]. **Coverage** [ASVV07]. **Cox** [Kor01]. **Cramer** [Boi03, PK03, Roz04b, Bak00, BM09a, BM09b, BM07a, BM07b]. **Criterion** [Rok08, SS00]. **Critical** [Afa04, FV01, FVW03, GK01, NV06b, NV06a, Vat03, VT05, VWF08, Wac08]. **Crossing** [Bor03a, Bor04b, Rag06a]. **Crossings** [Bor09a]. **Current** [BDG<sup>+</sup>07]. **CUSUM** [HM06, HP09]. **Cycles** [Yak08]. **D** [GPL08]. **D-Oriented** [GPL08]. **D.** [Kha08b]. **Dalang** [Rok05]. **Darmois** [FG05]. **Darmous** [Fel01]. **Data** [Bak02, KK06, PCMG09, VK09]. **Decaying** [Bor04b, BB05b]. **Decision** [Ryb01a]. **Decisions** [FP06]. **Decomposition** [GS07, Kar05]. **Decompositions** [OE09, Sen09, She03].

- Deconvolution** [BT08a, BT08b].
- Decreasing** [Rog03, Roz08, Vla05].
- Definition** [Rog00]. **Denoising** [KLP08].
- Densities** [BRS08, BRS09, BM01a, Nag07a, Zhu00a, Rok09]. **Density** [BT08a, BT08b, CPP02, GY07, Har01, Ibr07, Nov00a, RR05, Yak03]. **Dependency** [Gri03, Rot08].
- Dependency-Neighborhoods** [Rot08].
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- Derivative** [GE02]. **Detection** [BFS09, HM06, HP09, PT09, Shi09c, Shi09d, Sof02, Sof05, TV05, Tar09]. **Determined** [Ryc03]. **Deterministic** [Rad07].
- Development** [IM03]. **Deviations** [Gap02]. **Deviation** [Arc03, Arc04, ABM08, BK01, BK02b, Erm04, Erm07, Kor02, Nag02b, Roz08, Sze06, Tim01]. **Deviations** [AS02, AILvZ09, BB05a, BR02, BDG<sup>+</sup>07, BM01b, BB02, BB05b, BM07a, BM07b, BM09a, BM09b, CG03, CG04, Eic01, Eic05, Fat03, Fat04, FV01, FMS08, GDLH03, GL00, Koz02, Kru05, MPW06, Nag02a, Nag05, Nag07a, Roz04b, Roz09a, Tim03, Ver03, Wac08, ZN04, Zhu00b, Zhu05]. **Difference** [Ver00]. **Different** [IM03, Tim05].
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- Discontinuous** [BM01a]. **Discounted** [KR01b]. **Discounting** [BL01]. **Discrete** [Ali00, BR06b, Esq08, FG05, KL08, KPT01, LB04, Mis06a, Pus03, Rok06, Rok08, Rok09].
- Discrete-Time** [Rok06]. **Disorder** [Bur09].
- Dispersive** [Zie01]. **Dissimilarity** [BR06a].
- Distinguishable** [Tim01]. **Distributed** [Bor06, BD07, Chu00, PL07, Zhu00a].
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- Distributional** [Jed08, Jed09, SC00].
- Distributions** [Ali00, BY04, BRS08, BK01, BK02b, BB05b, Bor09b, Cek03, Fat04, Fat09, Gaa08, Gab01, GP05, HM08, Kar05, KS07b, Kul03, KP03, Kuz07, Mau04, Min01, NK09, Noq00, Nos02, Nov09, RS01, Rog00, Rya01, Ryc03, Sha06b, Ste03, VD05, Yak04, ZN04, Zie01, Zub00].
- Divergence** [Gus08]. **Divisibility** [BNPA03]. **Divisible** [BY04, Yak03, Yak04].
- Dmitriev** [Ano02e]. **Dobrushin** [Bor04a].
- Domain** [MMSS08, Roz04a, Roz05].
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- Downfalls** [DSY00, Lob06a]. **Drift** [BFS09, Lob06b, Lob06a, SC00, Ver01].
- Drifts** [BR01]. **Driven** [BK09, CFS08].
- Driving** [Leb03b]. **Duality** [Dok04, PS02, RR01]. **Dvoretzky** [FP06].
- Dynamical** [Mas07, OK02]. **Dynamics** [BNS08, Kol09, Mal01a, Mas04b]. **Dynkin** [Ano05e].
- E.** [Ano05e]. **Econophysics** [Mas05].
- Edgeworth** [Rot08]. **Editor** [Nir03].
- editors** [Ano06b, Ano07b, Ano01c, Ano04b, Ano05c, Ano07a, Pin09]. **Effective** [NS05].
- Efficiency** [KN02, vRRvZ00]. **Efficient**

[Erm04]. **Elements** [Fat04, HLRV03]. **Elliptically** [Sha06b]. **Emeritus** [Nir03]. **Empiric** [KN02]. **Empirical** [BDG<sup>+</sup>07, LS04, Min01]. **Emulsion** [dHW07]. **Energy** [Vys06]. **Ensemble** [GT03, KTT08]. **Ensembles** [HS06]. **Entanglement** [Hol04]. **Entanglement-Assisted** [Hol04]. **Entropy** [CM04, GW00, Gap07, Gap09, Mas01, VG08]. **Environment** [Afa04, Afa07, AK04, Fak09, GK01, Vat03, VD04, Vat04, VD05, VD07, VD08, VD09]. **Environments** [Bor03b]. **Epidemic** [MS07a, Sta02]. **Equality** [Di 04, Lip06]. **Equation** [Bak02, Bak03, BNS08, BE06, DK06, Eng04, Mas00, Yen05]. **Equations** [Bel05b, BRS06, BER05, BE08, CFS08, Che02b, Der05, Dok04, Fat03, Kop01, Leb03b, Mak00, Mak04, Mal01b, Mas04a, MS07b, Pus03, Ryb01b, Ver00]. **Equations.Part** [IK00, IK01]. **Equilibrium** [GHKT07, Pes09]. **Equivalent** [Mat04, Rok09]. **Erdos** [BO07, Koz02]. **Ergodic** [GW00, Gap00, Jaj06, KN02, VK09, Web04]. **Ergodicity** [Mat03]. **Error** [Bog03, BS05, Yar09]. **Esseen** [Gad04, She07]. **Estimate** [Bog03, GY07, IK08b, Kul03, Mik02, Roz03a]. **Estimates** [AL08, BRS08, BF00, BP01, DDP07, Gap07, Gap09, KNP03, Mak03, Mal01b, Mit06, Or109, Sen07, Shi01]. **Estimating** [Vak02]. **Estimation** [BK03, Bor09b, BHA02, CGLT04, GE02, Hol05, IK00, IK01, Ibr04, Ibr07, KR06, KLP08, KL03, KR01a, Pre09, RR05, Ser00, Sol00]. **Estimator** [GY07, KM00, Mag00, MPW06, Nov00a]. **Estimators** [ASVV07, BR06a, Erm07, vRRvZ00]. **Euler** [BD04]. **Evolution** [Mas05, VD07]. **Exact** [CS01, Fat09, FJT02, Gap09, IS02, Roz04a, Roz05]. **Example** [GL00, Ver04, Zap06]. **Examples** [Gap02]. **Excessive** [Dyn00]. **Exchangeable** [CS01, Lev01, MP01]. **Existence** [Bak03, BR01, DW06, Leb03b, Mau04]. **Exit** [Dyn00, Har01, PT09, Rag06b]. **Expansion** [ASVV07, Chi02b, Chi02a, Chi03, Roo01, Roo03, Sen08, Smo00]. **Expansions** [Bog03, MR00, Rot08, Sen07, Sob08, Yar09]. **Expectation** [FJT02, Ser00]. **Expectations** [Di 04, Kru07]. **Expected** [NZ09]. **Explicit** [Sen07]. **Exponent** [Roo03]. **Exponential** [BK01, GY07, Mor04, Roz08, Sel05, Zai01, Zai02a, Zai02b]. **Exponentiality** [PT09]. **Exponentially** [Bor04b, BB05b]. **Extended** [Rok05]. **Extending** [Kru03]. **Extension** [Gne06, Gus08, JP09, Roz02, SC00]. **Extensions** [BNPA03, CSY03, Khr02, Leb02]. **Extinction** [Fak09, Kal02, Pet03, Shi01]. **Extrema** [Kor01]. **Extremal** [PKJ07, Roz00a, Shi09c]. **Extreme** [KN03]. **Extremes** [Ans06, Leb03a, Leb08, TC03]. **Factorial** [Kho02]. **Factorial-Power** [Kho02]. **Factorized** [Mas00]. **False** [Tar09]. **Families** [Che02a]. **Fast** [Bak00]. **Feedback** [BKP04]. **Feller** [Mas00, Roz00b]. **Feynman** [DDP07]. **Field** [GZ05, Nos02, PT01]. **Fields** [Fat03, Leb03a, Leb08, MY02, Ost02, RS05, Sun08, VG08]. **Filtered** [CU04, SS00, Zhd09]. **Filtering** [MR00]. **Filters** [VK09]. **Filtrations** [OE09, VG08]. **Final** [Lan07]. **Financial** [Kor01, Mas04b, Mas05, MO01]. **Finite** [BO03, BH08, CCHH08, Fel01, Kam09, KO02, LY06, Mit06, Rok06, Rok08, Roz03a, Ryb01b, She03, She00, Shi09a, Sze06, Tim04, VD05, Zai01, Zai02a, Zai02b]. **Finite-dimensional** [VD05]. **Finite-Means** [BO03]. **Finite-Velocity** [KO02]. **Finitely** [EL00, Joh06]. **First** [Har01, Nov04, Nov09, PT09, Rag06b, Shi00]. **First-Passage** [Nov04]. **Fisher** [Luo09]. **Fission** [KS07a]. **Five** [PS09]. **FKG**

- [Joh06]. **Flow** [MM09]. **Form** [Nas00, Har01]. **Formalism** [Kho02]. **Forms** [GS05, Pug09b]. **Formula** [JP09, Khr07, Vis01]. **Foundation** [Shi00]. **Four** [Mat04]. **Fourier** [MR00]. **Fractals** [Tem00]. **Fractional** [GE02, Kol09, KP04, KPK06a, Mol00, Mol03, NN05]. **Fractionally** [PSV08]. **Framework** [BNS08]. **Free** [KS07c, Pet03, Vis01]. **Function** [ALL<sup>+</sup>03, BB06, CCH08, Gam01, Gap00, IK08a, KL08, KL03, KS07c, Roz04a, Roz05, KPK06b]. **Functional** [Bak02, DB04, KP02, Smo00]. **Functionals** [Bor00, Fat09, GSY07, Mis06b, Roz02, Sch03, Sha03, SY04]. **Functions** [AL08, AB06, DR02, Dyn00, Esq08, GT07b, KL08, KP03, LS04, MT01, Neu00, Rog02, Rog03, Rog06, RS00, Roz00c, Rya01].
- G** [Ano07f]. **Galton** [Afa07, Afa08, FV01, NV06b, NV06a, VD04, VD05, VWF08, Wac08]. **Game** [BK09, GHKT07, Min00, Min01]. **Game-Theoretic** [Min01, Min00]. **Games** [Dom02, Mas04a, Pes09]. **Gas** [Der05, Mas07]. **Gas-Dynamical** [Mas07]. **Gaussian** [Ans06, AILvZ09, DT03, GT03, KTT08, Kob05, KP04, KPK06a, Kva01, MY02, NN05, PT01, PK08, Roz09b, VK07]. **General** [Bel05a, FK01, KL08, TV05, Yak08]. **Generalization** [BR01, Mla06]. **Generalizations** [Bob01]. **Generalized** [BK03, Bur09, Deb06, DB04, Kol09, Nov00a, Roo02]. **Generalizing** [MS07a, Sta02]. **Generating** [Esq08]. **Geometric** [CS04, Mac06]. **Gibbs** [Now05]. **Given** [Mau04]. **Global** [BRS06, Tar09]. **Golden** [BO07]. **Goncharov** [IM03]. **Good** [Leb02]. **Gordon** [DK06]. **Governed** [Bor07]. **Gradient** [Ver01]. **Gradient-Type** [Ver01]. **Grammars** [Pet03]. **Gravitating** [Vys06]. **Group** [Amo05, Mol03, She03, VT07]. **Groups** [Bor04a, Fel01, FG05, Gab01, Ver04]. **Growth** [Kru07]. **GUE** [Tim07].
- H.F.D.** [KPK06b]. **Haan** [Mla06]. **Hammerstein** [Fat03]. **Harmonic** [RS00]. **Hausdorff** [KS07a]. **Hausmann** [JP09]. **Having** [Roz04b, Wac08]. **Heavy** [Leb05, Bor03a]. **Hedging** [Nec00, Rad07]. **Height** [Lob06b]. **Heritage** [Kol04a]. **Hermite** [Kon02, MR00, Osm09]. **Hidden** [Bor07]. **High** [Afa08, Fat03, PS04, Roz03a]. **High-Order** [Fat03]. **Hilbert** [Bog03, Khr07, MP01, MS07b, Roz09b]. **History** [Shi00]. **Hitting** [Kol09]. **Hölder** [Di 04, KNP03, RS05]. **Holevo** [Shi09a]. **Homeostasis** [MMZ07]. **Homogeneity** [Rom01]. **Homogeneous** [Mit06, Smo00]. **Horizon** [Kam09, Nos02, Rok09]. **Horizontal** [CSY03]. **Horizontal-Vertical** [CSY03]. **Hydrodynamic** [LMS01]. **Hyperbolic** [Fat03, KS08]. **Hypergeometric** [Tim03]. **Hypotheses** [BD08, BD09, DS03, Ryb01a]. **Hypothesis** [AH03, BAH01, Ing01].
- I.** [Kha08c]. **Ibragimov** [Ano03a, The03, Kha08c]. **Idempotent** [DD00]. **Identical** [Man09]. **Identically** [BD07, Chu00, PL07, Zhu00a]. **II** [Arc04, BR06c, BM01b, BB05b, BM07b, BM09b, BD09, BT08b, Chi02a, DD00, GSY07, IK00, Jed09, KS06b, KPK06a, Min01, RR00, Roz05, Smo00, VD05, Web07, Zai02a, Zhu05]. **III** [Chi03, IK01, Zai02b]. **Ildar** [Ano03a, The03]. **III** [CGLT04]. **Ill-Posed** [CGLT04]. **Immigration** [Li02]. **Importance** [Erm07]. **Including** [BM01b]. **Incomplete** [Mik03]. **Increasing** [Neu00, VD06]. **Increment** [KL05]. **Increments** [Amo05, Amo06, Fro03, Fro04, Fro05, Gra00]. **Independence** [Rom01]. **Independent** [BM07a, BM07b, BM09a, BM09b, BD07, Chu00, Fat04, Fro03, Fro04, Fro05, Gra00,

KN03, Kor02, Kru07, Leb00a, Leb05, Lip05, Mat09, MF08, Nag02b, Nag02a, OE09, PL07, Pet02, Rag06a, Roz03a, Roz04a, Roz04b, Roz05, Roz08, She00, ZN04, Zhu00a]. **Index** [Ano02b, KLP08, Leb08]. **Indices** [IK08a]. **Individuals** [Afa04]. **Induced** [VT07]. **Inequalities** [AR06, Bob01, CS01, Gad04, Kol04b, Kru05, Lou03, Nag01, NV06a, Nag07b, Noq00, Ryc03]. **Inequality** [Bob03, Gam01, IS02, Kru06, KP03, Lev01, Pre09, PVK02, PVK06, Roz00c, She07]. **Inference** [Erm04, RS01]. **Infinite** [BNPA03, BS05, Bor06, HS06, Kru07, Ver04, VT07, Rok09]. **Infinite-Dimensional** [HS06, Ver04]. **Infinitely** [BY04, Yak03, Yak04]. **Infinity** [Yak03]. **Information** [BAH01, BHA02, Joh06, Luo09]. **Information-Theoretic** [Joh06]. **Inhomogeneous** [KM00]. **Initial** [Bak02, Har01, VK09]. **Integers** [Tsi00]. **Integrability** [BK06a, Gap00, Shu06]. **Integrable** [BR01]. **Integral** [BB06, CS04, GSY07, Mas04a, Rag06a, SY04, Tim03]. **Integrals** [Che01, KS02, Nas00, Nas07]. **Integrals.Part** [Zan04]. **Integrated** [PSV08]. **Integrating** [BD04]. **Integro** [BM01b]. **Integro-Local** [BM01b]. **Intensity** [KM00]. **Interacting** [BDG<sup>+</sup>07, LMS01, Sta02, Yar07]. **Interaction** [Kal02, Kal03, MS07a, Nad07]. **Interactions** [Lan07]. **Interference** [Khr07]. **Intermediate** [Vat04]. **International** [Ano00h, Ano01h, Ano02j, Ano04f]. **Interpolation** [Klo07b]. **Interpretations** [Khr02]. **Intervals** [Kly03]. **Intrinsically** [Ma09]. **Invariance** [BD07, CSY03, GZ09, Lin00, Sha03, Zai01, Zai02a, Zai02b]. **Invariant** [BR01, LS02, Mal01a, Mal01b, Ver04]. **Inverse** [CGLT04, vRRvZ00]. **Inversion** [Vis01]. **Investments** [Bog01]. **Irreversible** [Bog01]. **Isomorphisms** [Zub00]. **Isoperimetric** [Bob03]. **Itô** [GV07, LY06]. **Iterated** [ALL<sup>+</sup>03, Ćwi09, EL00, Kov02, Mat00, Min00, MP08, PL07, Pet02, Pin06, Roz03b, Sha05]. **Ito** [Dok04, Nas00]. **Ivanovskaya** [Ano02f]. **J.** [Roz00c]. **James** [ASVV07]. **Joint** [Gaa08, PN03, Ruz02, Vin07]. **Jump** [Bor07, Nov04]. **Jumps** [Bor03a, Bor06, Mor04, PK03, Rad07]. **Kac** [DDP07]. **Kantorovich** [Lip06]. **Kantorovitch** [RR01]. **Kernel** [MPW06, Nov00a]. **Kerstan** [Roo03]. **Khasminskii** [BR01]. **Khinchin** [Bob01]. **Khinchin-Type** [Bob01]. **Kinds** [Kal02]. **Klein** [DK06]. **Known** [Tim04]. **Kolmogorov** [Ano04f, Kol04a, Mas00, PS09, Roz03b, Ver04]. **Kolmogorovian** [Khr07]. **Kornya** [Roo04]. **Krawtchouk** [Roo01, Roo02]. **Lagrange** [Vis01]. **Laplace** [BB05a, Fat04]. **Laplace-Type** [Fat04]. **Large** [AS02, Arc03, Arc04, ABM08, BB05a, BR02, BDG<sup>+</sup>07, BM01b, BK01, BK02b, BB02, BB05b, BM07a, BM07b, BM09a, BM09b, Bor09b, DM08, Eic01, Eic05, Erm07, Fat03, FK01, Fro03, GDLH03, GL00, IK08a, KS08, Kol04b, Kor02, Koz02, Kru03, Kru05, Man09, Min00, MPW06, Nag02b, Nag02a, Nag05, Nag07a, Pet09, PK03, Roz04a, Roz05, Roz09a, Sha06b, Shi02, Sze06, Tim01, Tim03, VWF08, Ver03, Wac08, ZN04, Zhu00b, Zhu05]. **Large-Deviation** [BK01, BK02b, Kor02, Tim01]. **Large-Time** [KS08]. **Lattice** [Kar05]. **Lattices** [GPL08, Mat00]. **Law** [Afa07, AS02, AS05, Che02b, CHL02, Chu00, Ćwi09, DM08, EL00, FK01, GT03, Gri00, IK08a, KTT08, Kol04b, Kov02, Kru03, KP05, Mat00, Min00, MP08, PL07, Pet02, Pet09, Pin06, Roz03b, Roz04a, Roz05, Sha05, Sha06b, KPK06b]. **Laws** [CM03, Dyn00, Hes04, KP05, Mas05,



RS01, Shi02, TC03]. **Leads** [Vin07]. **Least** [NZ09]. **Lebesgue** [Nas00]. **Ledoux** [Bob03]. **Lee** [Nec00]. **Lemma** [KN08]. **Length** [Lob06b]. **Letter** [Ano01c, Ano04b, Ano05c, Ano07a, Pin09]. **Letters** [Ano06b, Ano07b]. **Level** [Afa08, PS04]. **Levy** [Mor04, BK09, Mol01, Sel05, SC00]. **Life** [Ano00a, Ano00b, Ano01e, Ano03c, Ano05d, Ano07d, Ano07e, CB06, Che08a, SM08, Shi09b, Ano01d, Ano02d, Ano04d]. **Lifetimes** [PSV00]. **Likelihood** [BM01a]. **Limit** [Bak02, BG04, BM01b, CPP02, CSY03, CF04, FVY00, Fro04, Fro05, Gaa08, GS05, GT07a, Gri03, IL00, Joh06, KL08, Kam07, Kly03, Kop01, LMS01, Leb00b, Leb00a, Mac06, Mak04, Mik03, Mik09, Min01, MS07a, NV06b, PS08, PS04, RS05, Rag06a, Rog02, Roz03a, Sch03, Sen07, Sen09, Ser06, Sha06a, She00, Shu01, Shu06, Sob08, Su02, Tim03, Tim05, VD04, Vat04, VT05, VD08, Wac08, Yak08, Yar09, ZN04]. **Limiting** [KS07a, LY06, PN03, Min01]. **Limits** [DKF08]. **Linear** [Di 04, LB04, Mol03, MF08, Roz02, Ryb01b]. **Lipschitz** [ALL<sup>+</sup>03]. **Living** [FVW03]. **Local** [BM01b, BD07, CPP02, FVY00, Mal01a, NV06b, She00, Vla05]. **Localization** [Bob03, Kal04, dHW07]. **Locally** [BR01, Pug09a]. **Location** [BR06a, KR06]. **Location-scale** [BR06a]. **Logarithm** [CHL02, wi09, EL00, Kov02, Mat00, Min00, MP08, PL07, Pet02, Pin06, Roz03b, Sha05]. **Logarithmic** [NN05]. **Long** [Bog01, FVW03, PSV08]. **Long-Living** [FVW03]. **Long-Term** [Bog01]. **Lower** [DKF08, GZ05, Klo07a, LS04, Mat09, Nag02b, Nag02a]. **LQG** [BKP04]. **LQG-Problem** [BKP04]. **Lundberg** [Boi03]. **Lyapunov** [AB02, Ben05, Chi02b, Chi02a, Chi03, Kru08]. **Lyapunov-Type** [AB02, Ben05]. **M** [ABV<sup>+</sup>07, Kha08b, Kha08a, Klo07b]. **MA** [HT07]. **MacLaurin** [BD04]. **Macrodimension** [Mal01a]. **Majorization** [KN08]. **Many** [BD08, BD09]. **Map** [Mat03]. **Mappings** [BK02a, DB04, Lip05, Tim04]. **Marginal** [BNPA03]. **Marginals** [Mau04]. **Margins** [HT07]. **Market** [MO01, Rok09]. **Markov** [Ber09, BO07, Bor07, BK01, BK02b, Bor03a, Bor04b, CCHH08, Eng04, KV05, Klo07a, KL05, Lin00, Mit06, PT09, Ruk07, She00, Shi01, Shu01, Sze06, VT07]. **Markovian** [Amo05, Amo06, Bak00, Bor00]. **Martingale** [Gne06, GT07a, Gra00, Rok06, Sel05, VM00]. **Martingales** [CFS08, Kal04, Nag07b, Nov04, Pre09, RR00, Sho05]. **Maslov** [DD00]. **Mass** [BK06a]. **Masses** [Pus03]. **Matches** [Mik03]. **Matching** [Mik02, Mik09]. **Mathematical** [BK05]. **Mathematics** [Ano04f, Kor01, Mas04b]. **Matrices** [GT07a, Ruk07]. **Matrix** [BNPA08, MP08]. **Matrix-Normalized** [MP08]. **Matsumoto** [KL08]. **Max** [TC03, HT07]. **Max-AR** [HT07]. **Max-Semistable** [TC03]. **Maxima** [CDT01, Chu00, Kor02, Leb00a, Leb05, PN03]. **Maximal** [Afa04, AR06, CS01, Gap00, Leb06, Lev01]. **Maximization** [CM04]. **Maximum** [BDK05, GPS01, HT07, Mol00, Mol01, Uru05, VWF08]. **Maximums** [Leb00b]. **McKendrick** [MS07a, Sta02]. **Mean** [GZ05, IS02, Kor02, Nec00, Ryc03, Zhd09]. **Mean-Field** [GZ05]. **Mean-Variance** [Nec00, Ryc03]. **Means** [BO03, VCH06, Web06, Web07]. **Measurable** [DR02]. **Measure** [GK05, Mal01b, Now05, Orl09, Roz09b, Su02, Ver04, Zhd09]. **Measure-Valued** [Su02]. **Measures** [Ale06, BO07, BR01, BK02a, BRS06, BK06a, BK06b, Che02a, CU04, GL09, Gra00, Kar05, Kul08, Leb02, Leb03b, LS02, Pug09a, Roo04, SS00, Sel05, Sha06b, SP06, Su02, VT07, Vla05, Rok09].

**Medium** [KS07c, PSV00]. **Mejzler** [Mla06].  
**Memoriam** [Ano03b, Ano04a, Ht09, Nir03, Ano05b].  
**Memory** [Bak03, PSV08]. **Merging** [CM03]. **Method** [IM03, Roo03]. **Methods** [Mas03, Pas05, Shi09d]. **Metric** [Gap07, Gap09, GL09, Tem00]. **Meyer** [Ano04a]. **Micromodel** [MM09]. **Minimal** [Gri03]. **Minimax** [BD08, BD09, BFS09, GE02, Sol00].  
**Minimax-Bayesian** [Sol00]. **Minimization** [CM04]. **Minimizing** [Rad07]. **Minimum** [BR06a]. **Minorants** [Sui02]. **Mises** [Eic05, Sha03]. **Mixed** [Mor04].  
**Mixed-Exponential** [Mor04]. **Mixing** [Jed08, Jed09, KV05, Klo07a, Rot08, Sun08, Ver00, Ver01]. **Mixingale** [Shi02]. **Mixture** [Kuz07]. **Mixtures** [RS01]. **Mode** [MPW06, Nov00b]. **Model** [Bog01, Boi03, BP01, HM06, HP09, Khr07, KM00, MM06, MS07a, Nec00, Rad07, Sta02].  
**Models** [Ano01h, Ano02j, BS05, Bor07, DDP07, GZ05, HT07, IM03, Kon02, Sel05, Ser06, Shi09d, VM00, Rok09, Ano00h].  
**Moderate** [CG03, CG04, Erm04, Erm07, Fat04].  
**Modification** [DR02]. **Moduli** [AL08, Ost02]. **Moiseevich** [Ht09].  
**Moment** [Cek00, Lou03, Mak03, MO01, Nag01, Nag07b, Shi01, Uru05]. **Moments** [GV07, Kon02, Roz03a, Zai01, Zai02a, Zai02b]. **Monge** [Lip06, RR01].  
**Monge-Kantorovitch** [RR01]. **Monin** [Ano02a]. **Monograph** [PS09]. **Monotone** [Di 04, Roz02]. **Morton** [Rok05]. **Mosco** [Pug09b]. **Motion** [BFS09, CS04, DSY00, GPS01, GSY07, HM06, HP09, KO02, Lob06b, Lob06a, Mol00, Mol03, SC00, SY04, Shi09c, Sui02, Uru05].  
**Motions** [Bak00, DW06, OE09]. **Moving** [ABM08, PS08]. **Multi** [KLP08].  
**Multi-Index** [KLP08]. **Multidimensional** [Bak02, BB05a, BM01a, Gam01, GZ09, Kul08, Nag07a, PCMG09, Rag06b, Sen09, Tim03, Yen05, Zai01, Zai02a, Zai02b].  
**Multifractal** [GT07b]. **Multimodal** [GP05, Vak02]. **Multinomial** [Kho02, Roo02]. **Multiple** [HM06, IK08a, Ryb01a]. **Multiplicative** [LS02]. **Multiplicativity** [AH03].  
**Multistability** [GDLH03]. **Multitype** [FV01]. **Multivariate** [Cek03, Ibr04, Ibr07, Osm09, PT01, Roo03].  
**Mutual** [SS00].  
**N** [Kol04a, PS09, tbYGS05]. **Nash** [GHKT07, Pes09]. **Natascha** [Nir03].  
**Necessary** [Mor00, Sho05]. **Necessity** [Kru08]. **Negative** [BK09, Kor02, Mor04, PVK06]. **Negatively** [CHLV08, CHL02]. **Neighborhood** [Har01].  
**Neighborhoods** [Rot08]. **Networks** [OK02]. **Newman** [Sha06a]. **News** [Ano00a, Ano00b, Ano01d, Ano01e, Ano02d, Ano03c, Ano04d, Ano05d, Ano07d, Ano07e, CB06, Che08a, SM08, Shi09b]. **Nikolai** [Ano02e]. **No** [Rok08]. **No-Arbitrage** [Rok08]. **Noise** [BB06, Leb03a, Leb08]. **Non** [Bor00]. **Non-Markovian** [Bor00].  
**Nonclassical** [PL07, Yar09].  
**Noncorrelated** [BG04]. **Nonformation** [BN00]. **Nongradient** [LMS01].  
**Nonhomogeneous** [Vin07].  
**Nonidentically** [Bor06]. **Nonlinear** [Bak03, Bel05b, BK06b, Fat03, KLP08, Mas04b, Mas05, MR00, Rag06a, Yar07].  
**Nonlinearity** [Dok04]. **Nonnegative** [AR06, Leb06, Pet09]. **Nonparametric** [BK03, LL03, RS01]. **Nonpredictable** [Shi09c]. **Nonrandom** [BB06].  
**Nonrandomized** [FP06]. **Nonsmooth** [Dok04]. **Nonstationary** [Ans06, PSV08].  
**Nonuniform** [Bog03]. **Nonzero** [Pet03].  
**Norm** [Fat03]. **Normal** [Bor01, Gri00, HM08, KS06a, KS06b, Kru04, Kru08, PN03, Sun08, Zhu00a].  
**Normalization** [Roz09a]. **Normalized** [MP08, Nag05, Nov05]. **Normed**

[Kon02, Kov02]. **Note** [Bor04a, Bor09a, Bor03b, Chr04, DW06, Lip06, PS02]. **Notion** [Gus08]. **NPPs** [Mas07]. **Number** [ALL<sup>+</sup>03, AB06, Bor09a, Imh03, Kly03, Kop01, Lan07, Mik02, Mik03, Mik09, NZ09, Sze06, Tim04, Vin07, Yak08]. **Numbers** [Afa04, DM08, FK01, GW00, IK08a, Kol04b, Kru03, Lev01, Mas01, Min00, Pet09, Roz04a, Sha06b, Shi02, Roz05]. **Numerical** [Rom01].

**Obituary** [Ano02e]. **Observable** [Shi09c]. **Observations** [BG04, Sha03]. **Observed** [CDT01]. **Occupation** [Fat09, Mas01]. **Ocone** [JP09]. **One** [ALL<sup>+</sup>03, BK01, BK02b, Gne06, Hes04, IK08b, Mak00, Mak04, Mat04, Nos02, PSV00, Rag06b, Sen08, Ser06, Ste03]. **One-Dimensional** [BK01, BK02b, Mak00, Mak04, Nos02, PSV00]. **One-Sided** [Ste03]. **Online** [KL03]. **Open** [BK02a]. **Operator** [Kov02, MY02]. **Operator-Self-Similar** [MY02]. **Operators** [Amo05, Di 04, Jaj06, Shu01]. **Optimal** [AS09, BL01, BK06a, Dom02, HM06, KR04, LRT00, MP04, MO01, NS05, Nov09, Pes09, Ruz02, Sal03, Shi09d, Sof02, Uru05, Sof05]. **Optimality** [BKP04, BR06b, BR06c, BFS09, BT08a, BT08b, Ryb01a, Tar09]. **Optimization** [Bog01]. **Option** [Kam09]. **Optional** [GS07]. **Options** [CS04, Chr04]. **Order** [BO03, BY04, Ber09, BP03, BFS09, Fat03, PCMG09, Roz03a]. **Order-Unit** [Ber09]. **Ordering** [Zie01]. **Orders** [Ryc03]. **Oriented** [GPL08]. **Ornstein** [BN01, BR02, Fat09, Nov04]. **Orthogonal** [Kho02, KTT08, OE09]. **Orthogonality** [BB06]. **Overshooting** [BF00].

**P.** [SC00]. **Pairs** [Mik09]. **Pairwise** [Kru07, Lan07]. **Parabolic** [Bel05b, BRS06, Dok04, KNP03]. **Parameter** [DS03, Hol05, KR06, KR01a]. **Parameters** [BR06a, Pus03]. **Parity** [PS02]. **Part** [Arc03]. **Partial** [ABM08, Eic01, IK00, IK01, Koz02]. **Particle** [BDG<sup>+</sup>07, DDP07, LMS01, PSV00]. **Particles** [FVW03, Gaa08, Kal02, Kal03, KS07c, Lan07, Man09, MS07a, Sta02, Tim01, Tim05, Vys06, Yar07]. **Partitions** [FVY00, Tsi00]. **Parts** [KP04, KPK06a]. **Passage** [Nov04, Nov09]. **Path** [MY02]. **Pathways** [MMZ07]. **Pathwise** [Che02b, Nas00]. **Pattern** [Ruk07]. **Patterns** [Mik02, Mik03]. **Paul** [Ano04a]. **Payment** [Vin07]. **Pearson** [CF04, Kru01]. **Periodically** [MMSS08]. **Periodogram** [PCMG09]. **Permutation** [Yak08]. **Permutations** [IM03, Rya01]. **Perturbations** [Amo05, Amo06]. **Phase** [MM06, Mas04a]. **Phenomena** [Ale04, Bor06, Sak05]. **phi** [AR06]. **phi-Inequalities** [AR06]. **Physics** [Mas04a]. **Pickands** [Deb06]. **Piterbarg** [Rom01]. **Planar** [KO02]. **Poetry** [KR00]. **Poincaré** [Joh04]. **Point** [Bor09b, HM06, Har01, Sof02, Sof05]. **Pointwise** [Jaj06]. **Poisson** [AS02, AS05, Bor04a, Bur09, Cek00, Gaa08, JP09, Kar05, KL05, Kru04, KM00, Leb00b, LS02, Mik02, Mik03, Mik09, Roo01, Roo03, Roo04, Sho05]. **Poisson-Type** [Mik09, Mik03]. **Polling** [Ser06]. **Polyhedrons** [DW06]. **Polynomial** [NZ09, Sal03, Sen08, Ver00, Ver01, Zap06]. **Polynomials** [Bob01, Imh03, Kho02, Osm09, PK08, RR05]. **Populations** [VD07]. **Portfolio** [Rok05]. **Posed** [CGLT04]. **Position** [Har01]. **Positive** [BRS09, Tsi00]. **Possible** [GPS01]. **Possibly** [BS05]. **Posterior** [NK09]. **Posteriori** [Sof05]. **Power** [BNS06, Kho02, Pin06, Wac08]. **Precise** [Fat04, Gap07]. **Predictable** [SS00]. **Prediction** [LB04]. **Predictor** [BD04]. **Premium** [Boi03]. **Prescribed** [Imh03]. **Presence** [KR06, Leb03a, Leb05, Leb08]. **Presman** [Roo04]. **Pressureless** [Der05]. **Prestationary** [BK01, BK02b]. **Pretest** [Mag00]. **Price** [Mas04b]. **Pricing**

[Che08b, Chr04]. **Principle** [Arc03, Arc04, ABM08, BD07, CSY03, GZ09, Lin00, Sha03, Zai01, Zai02a, Zai02b]. **Prize** [Bor08]. **Probabilistic** [Bel05b, BP01, Mat04, Pas05]. **Probabilistic-Statistical** [Pas05]. **Probabilities** [BRS08, BRS09, BK01, BK02b, BB02, BB05b, Erm04, Erm07, FMS08, KY05, Kor02, Mor04, Nag02b, Nag02a, RS01, Roz08, Wac08]. **Probability** [ASVV07, Ans06, BR06b, BR06c, BK05, BK02a, BRS06, Bor03a, Bor04b, Che02a, DD00, DSY00, Esq08, GK01, GL09, Ibr07, IK08b, Kal02, Kal03, Khr02, Khr07, KR00, Kol04a, Kul03, Lob06a, Mas00, Mas03, Mau04, Nag01, NV06a, Nag07b, Nov00b, Pet03, Rya01, SS00, Shi00, Tar09, Tim07, Ver04, Zub00]. **Problem** [Bel02, BP01, BFS09, Bur09, DS03, Dar05, DK06, Gap02, GE02, GSY07, Hol07, Klo07b, Kob05, KR01b, MmVT03, NS05, PU02, Rok06, Ryb01a, SY04, BKP04]. **Problems** [Ano00h, Ano01h, Ano02j, AS09, BAH01, BHA02, CGLT04, Fat03, IK00, IK01, Kor01, Lip06, Mol03, Nag07a, RS00, Shi09c, Shi09d, Tar09, Uru05]. **Procedures** [LN00, LS03, Rom01, Ruk01]. **Process** [Afa04, Afa08, Amo05, BK09, BR02, Boi03, Bur09, DB04, GK01, GL00, Har01, Kal02, Kal03, Kob05, KM00, Lan07, Mas05, MS07a, Mis06a, NV06b, NV06a, PS04, Shi01, Sta02, Vat04, Vin07, Wac08, Yar07]. **Processes** [Afa07, AK04, Amo06, Ans06, Arc03, Arc04, ABM08, AS09, AILvZ09, BN01, BR06b, BR06c, BD04, BK03, Ber09, BRS08, BRS09, Bor07, Bor00, Bor03b, CS04, Che01, DT03, Eic01, Fak09, Fat09, FV01, Fro05, FMS08, Gap07, GV07, Gra00, GDLH03, JP09, Jed08, Jed09, KV05, Klo07a, Kor01, KL05, KN02, Leb06, Li02, LS04, MMSS08, MT01, Mas07, Mol01, Mor04, NN05, Nov04, PKJ07, PSV08, PT09, SP06, Su02, Vat03, VD04, VD05, VD07, VWF08, VD08, VD09]. **Product** [PT01]. **Professor** [Ano03b]. **Progenies** [VWF08]. **Projections** [Kho06]. **Prokhorov** [Ano01a, Ano06c, Bob01, CSY03, GL09, Kru03, Kru06]. **Proof** [Bob03]. **Propagation** [DDP07]. **Properties** [BR06a, Deb06, Jed08, Jed09, KN08, KS07b, Kor00, Kor01, KM00, MY02, MP04, Mis06a, Nag07a, PCMG09, Shi08, SC00, ZN04, Kho06]. **Property** [BR06b, BR06c, Lip05, Mac06, Roz00a, Uru05]. **Proportions** [FV01]. **Publication** [PS09]. **Publications** [Shi00]. **Purely** [Min00, Min01]. **Put** [PS02].

**Quadrant** [Kal03]. **Quadratic** [GS05]. **Quantiles** [KS07b, Kor00, Ryc03]. **Quantization** [GL09]. **Quantized** [Mas01]. **Quantum** [AH03, Amo06, Hol04, Hol05, HS06, KS07c, Luo09, Mas03, Shi08]. **Quasi** [Gap07, LS02]. **Quasi-Invariant** [LS02]. **Quasi-Stationary** [Gap07]. **Queue** [Pec01]. **Queues** [GDLH03]. **Queuing** [Leb00b]. **Quickest** [BFS09, HP09, PT09, Shi09c, Shi09d, TV05].

**Random** [ALL<sup>+</sup>03, Afa04, Afa07, AK04, Ale04, Bak02, BB05a, BL01, Bor09a, BF00, BM01b, BB02, Bor03b, BB05b, Bor06, BM07a, BM07b, BM09a, BM09b, BD07, CHLV08, CSY03, CS01, Chu00, DB04, Esq08, Fak09, Fat03, Fat04, FVY00, Fro03, Fro04, Gaa08, GK01, GT07a, GPL08, HLRV03, IS02, Imh03, IM03, Jan03, Kal03, Kam07, KN03, KY05, KO02, Kol09, Kop01, Kor00, Kor02, Kov02, KB02, Kru07, KP04, KPK06a, Kva01, Leb00a, Leb02, Lev01, Lou02, Lou03, MP01, MY02, Mat03, Mat09, MmVT03, Min00, Min01, Mis06b, MP08, Nad07, Nag01, Nag02b, Nag02a, NZ09, Neu00, Nos02, NS05, Ost02, PKJ07, PL07, Pet02, Pet03, Pet09, PK03, PK08, Pus03, RS05, Rag06b, RS01, Roz03a, Roz04a]. **Random** [Roz04b, Roz05, Roz08, Roz09a, Ruz02, Rya01, Sak05, Sch03, Sha05, She00, Smo00, SP06, Su02, Sui02, Sun08, TC03,

Tem00, Tim04, Tsi00, Vat03, VD04, Vat04, VD05, VT05, VD07, VD08, VD09, Vis01, Vla05, Yak08, ZN04, Zap06, Zhu00a].  
**Randomized** [Dom02]. **Randomly** [DKF08]. **Randomness** [Ruk01, Ruk07].  
**Range** [BH08]. **Rank** [PT01]. **Rapidly** [VD06]. **Rarely** [CDT01]. **Rate** [GT03, GZ09, HLRV03, KTT08, KV05, Klo07a, Kon02, Kul03, Mal01b, PS08, RR00, Tim07, Ver00, VCH06]. **Rates** [DM08, Lou02]. **Ratio** [Afa04, BO07, BM01a, FJT02, Rog02, Shu01, Shu06].  
**Reaction** [MMZ07]. **Real** [Esq08, Imh03, Lev01, NZ09]. **Real-Valued** [Esq08]. **Rearrangements** [DT03].  
**Reconstructing** [Bel02, PU02]. **Reconstruction** [Bel05a]. **Records** [Ali00, LB04]. **Recovery** [Dar05, GK05].  
**Recurrence** [AK04]. **Recursive** [KR01a]. **Reduced** [Vat03, VD08, VD09]. **Refined** [Eic05]. **Reflecting** [DW06]. **Reflection** [KO02]. **Regina** [Ano02f]. **Regression** [Ibr04, KL03, LL03]. **Regular** [BL01, BB05b]. **Regularity** [BRS06, Web04]. **Regularly** [Leb03a, Leb08, PCMG09, BB02].  
**Related** [BNPA08, Li02, Shi08]. **Relation** [Kon02, Mas01]. **Relationship** [GDLH03].  
**Remainder** [Roz03a, Sen07]. **Remark** [Roz03b, Sze06]. **Remarks** [Klo07b].  
**Renewal** [BO03, Eng04, FMS08, Yen05]. **Renyi** [Koz02]. **Reparameterization** [Zie01]. **Replication** [KPT01].  
**Representation** [BK02a, BM01a, KS02, Khr07, Nas00, Zan04].  
**Representations** [GSY07, SY04, VT07]. **Reservoirs** [LMS01]. **Respect** [Kho02, KY05, LS02]. **Restrictions** [AB06, Cek00, Tim01, Tim05]. **Result** [Zai01, Zai02a, Zai02b]. **Results** [Bob01, FJT02, MP01]. **Retransmission** [GDLH03]. **Reviews** [Ano00d, Ano00e, Ano00f, Ano00g, Ano01f, Ano01g, Ano02g, Ano02h, Ano02i, Ano03d, Ano03e, Ano03f, Ano04g, Ano06d, Ano07g, Ano07h].  
**Rhythm** [KR00]. **Risk** [BK03, Che08b, GS07, KR01a, Kul08, Orl09, Vin07].  
**Robustness** [BR06a]. **Role** [KN03]. **Roots** [NZ09]. **Rosenthal** [IS02]. **Rotation** [Web06, Web07]. **Rotations** [Jan03].  
**Rough** [DK01]. **Row** [CHLV08, Ryb01b]. **Row-Finite** [Ryb01b]. **Row-Wise** [CHLV08]. **Ruin** [BK03, IK08b, Kob05, Mor04, Vin07]. **Rule** [HP09, Ryb01a]. **Rules** [HM06]. **Russian** [Kam09, KR00, Shi00].  
**Sakhanenko** [Zai01, Zai02a, Zai02b].  
**Sample** [Bor09b, CDT01, Ibr07, Kor00, MY02].  
**Samples** [BM01a, Kor00]. **Sampling** [Erm07]. **Sazonov** [Ano03b]. **scale** [BR06a].  
**Scaled** [VG08]. **Scheme** [Gaa08, Kru05, Sha06b, Tim01]. **Schemes** [MS07b, Sal03]. **Sciences** [Shi00]. **Scientific** [Ano00a, Ano00b, Ano01d, Ano01e, Ano02d, Ano03c, Ano04d, Ano05d, Ano07d, Ano07e, CB06, Che08a, SM08, Shi09b]. **SDE** [Ver03].  
**SDEs** [Ver01]. **Second** [BO03, BY04, BP03, BFS09, PCMG09].  
**Second-Order** [BO03, BY04, BP03]. **Sector** [IK08a]. **Selection** [Rok06]. **Self** [MY02, Nag05, Nov05, Shu01]. **Self-Adjoint** [Shu01]. **Self-normalized** [Nag05, Nov05].  
**Semicircle** [KTT08]. **Semicircular** [GT03]. **Semicontinuous** [Neu00]. **Semigroup** [Ver03]. **Semigroups** [Jan03, Li02].  
**Semimartingale** [DW06, MT01, MO01]. **Semimartingales** [Mor00, Zan04].  
**Seminar** [Ano00h, Ano01h, Ano02j]. **Semistable** [CM03, TC03]. **Separating** [CU04]. **Sequence** [KY05, Noq00, PN03, Pet02]. **Sequences** [Gap02, Gap09, GS05, Gri00, Gri03, KR01b, KR04, Leb00b, Mik09, Min00, Min01, Nov09, Ruk07, Sal03, Shi02, TC03, VD06, Vla05].  
**Sequential** [BD08, BD09, Ste03]. **Sergeevich** [Ano02a]. **Series**

[Kva01, Pin06, VK07, Vak02]. **Service** [Pec01]. **Set** [Gap07, KS07a]. **Sets** [KP03, Sch03, Tim04, Zub00]. **Setting** [Bur09]. **Sevastyanov** [Ano04e, Kha09]. **Seventy** [PS09]. **Seventy-Five** [PS09]. **Several** [Sal03]. **Severely** [CGLT04]. **Sharp** [BB05a, BR02, BT08a, BT08b, CGLT04, DDP07, Ryc03]. **Sharpening** [She07]. **Sheets** [LS04]. **Shepp** [BK09]. **Shift** [Hol05]. **Shiryayev** [BK09, tbYGS05]. **Short** [Bog03, Kru05]. **Shot** [Leb03a, Leb08]. **Shot-Noise** [Leb03a, Leb08]. **Sided** [HP09, Ste03]. **Sign** [BS05]. **Signed** [Kar05, Roo04]. **Signs** [Rya01]. **Similar** [MY02]. **Simple** [Ing01, Mis06b, SP06]. **Simplest** [MmVT03]. **Simulation** [Erm07]. **Simultaneous** [Ans06]. **Sinai** [Ano07f]. **Since** [PS09]. **Singularity** [SS00]. **Size** [Tim01, Tim05]. **Sizes** [Kor00]. **Skew** [Li02]. **Skip** [Vis01]. **Skip-Free** [Vis01]. **Skitovich** [Fel01, FG05]. **Skorokhod** [Ano01b, BK02a]. **Slow** [Bak00]. **Small** [AILvZ09, FMS08, Har01, NN05]. **Smooth** [AILvZ09, BD04, KL03]. **Smoothness** [AL08, Shi02]. **Solution** [Bak03, Bel05b, BE06, NS05]. **Solutions** [Bak02, BRS06, BER05, BE08, DK01, Kop01, KNP03, Leb03b, Mak00]. **Some** [Bel05a, Bob01, Bob03, BAH01, BHA02, Che01, CSY03, Deb06, GW00, Gap02, Gap09, GZ05, Klo07b, Kol04b, Kor01, Lin00, Lou02, MP01, Mis06b, Osm09, Pas05, RR00, Roz00a, Sen09, SC00, Uru05, Vla05, Web04, NN05]. **Space** [Bog03, GT07b, HLRV03, KL08, KS08, Khr07, Ma09, Mas00, MS07b, RS05, Roz09b, SS00, Sha05, Shi02, Yen05]. **Spaced** [PCMG09]. **Spaces** [Ber09, CU04, Kva01, MP01, Pug09a, RS00, Tem00, VK07]. **Sparse** [KLP08]. **Spatial** [BD04]. **SPDEs** [KNP03]. **Special** [Bor07]. **Spectra** [GT07a, Tim07, Vak02]. **Spectral** [MMSS08]. **Spectrally** [BK09]. **Spectrum** [GZ05]. **Sphere** [Kho06]. **Spheres** [PT01]. **Square** [FJT02, Gap00]. **Squares** [FJT02].

**SRPT** [Pec01]. **Stability** [Ano00h, Ano01h, Ano02j, Mit06, OK02, Yar07]. **Stable** [BH08, Gab01, Jed08, Jed09, KP05, MP01, Mol01, Mor00, Nag07a, Roz04a, Roz05, Sha06b, Smo00, VD06, Zan04, Zie01]. **Stable-Type** [BH08]. **Standard** [DSY00]. **Star** [Ryc03]. **State** [AK04, Bor07, Fak09, Hol05, PSV00]. **State-Dependent** [AK04, Fak09]. **States** [Sze06]. **Stationary** [Amo05, Amo06, AILvZ09, Bak03, BRS08, CHL02, Gap02, Gap07, Gap09, GS05, Gri00, Gri03, GL00, Kob05, Ma09, PSV00, PN03, TC03, Tsi00]. **Statistic** [BP03, CG03, CG04, CF04, Kru01, Nov05]. **Statistical** [Erm04, FP06, GP05, Mas04a, Pas05, Ruk01]. **Statistics** [AB02, Bel05a, BK05, Bor01, Eic05, Gad04, Mas03, MF08, Sha03]. **Statulevicius** [Ano00c, Ano05b]. **Stein** [ASVV07]. **Step** [AB06, BO07]. **Sticky** [Vys06]. **Stochastic** [Amo05, Amo06, Ano00h, Ano01h, Ano02j, Arc03, Arc04, Bak03, BNS08, BK09, BKP04, Boi03, BB06, BER05, BE06, BE08, CFS08, Che02b, Dar05, DR02, Gra00, GSY07, IK00, IK01, KN08, KS02, LMS01, LN00, Leb02, Leb03b, LRT00, Mak00, Mak04, MM09, Mal01b, Man09, Mas04a, MS07b, Nas00, Nas07, OK02, RS00, Ryb01b, SY04, Shi09d, VM00, Ver00, Vys06, Yar07]. **Stock** [Mas04b]. **Stopped** [DKF08]. **Stopping** [AS09, BL01, Dom02, GPS01, HP09, KR04, MP04, NS05, Nov09, Pes09, Uru05]. **Strategies** [MO01]. **Strengthening** [Kru06]. **Strict** [FVY00]. **Strictly** [CHL02, Smo00]. **String** [Pus03]. **Strip** [Bor09a]. **Strong** [BE06, FK01, GZ09, Gri00, IK08a, Kol04b, Kru03, Min01, Pet09, Rot08, Sha06b, Shi02, Shu06, Min00]. **Strongly** [Sun08]. **Structural** [Eng04]. **Structure** [GT07a, KK06]. **Structures** [Rot08]. **Student** [BK05, BP03, CG03, CG04, KN08, Nov05].

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