

A Complete Bibliography of Publications in *Theory of Probability and its Applications*: 2010–2019

Nelson H. F. Beebe
University of Utah
Department of Mathematics, 110 LCB
155 S 1400 E RM 233
Salt Lake City, UT 84112-0090
USA

Tel: +1 801 581 5254
FAX: +1 801 581 4148

E-mail: beebe@math.utah.edu, beebe@acm.org, beebe@computer.org (Internet)
WWW URL: <http://www.math.utah.edu/~beebe/>

31 May 2024
Version 3.01

Title word cross-reference

(α, q) [Sza12, Sza13]. 2 [Pin15]. $6 - j$ [BM16d]. A [Yak10, Yak15]. α [Mal18a]. $\alpha, 0 < \alpha < 2$ [EK19]. $\beta \in (0, 0.5]$ [VT14]. \mathcal{B} [ACS17]. χ^2 [Ma17, Zac19]. d [Zai19]. δ [BP16]. $GI|G|\infty$ [AR13]. I [VK18]. ∞ [Aib17]. K [AM19a]. \mathbf{L}_+^0 [Kra16]. L^f [CJJ11]. L^p [Jaj10]. L_2 [Roz19b]. M [Lin18, Vol11, WHV18]. \mathbf{a} [Fel10]. \mathbf{R}^+ [Maz12]. \mathbf{Z}^4 [HTV12]. \mathcal{R} [YYZ13]. $M \ll N$ [GH11]. N [Mal18a, Prz15]. $N/M \rightarrow 0$ [Bao15]. $p \geq 2$ [BN19]. Q [Rao18, Rok19, Sza12, Sza13]. R [Shu17]. R_Φ [Gap11]. ρ [WH19]. s [CJJ11]. S_w [Gap11]. t [Sav15, Shv15]. U [Vol11, Yan12, Yan13]. V [BV16]. Z [WH14]. Z^1 [PP17]. Z^d [PR19].

-Adic [Fel10]. **-Branching** [Mal18a].
-Demimartingales [Prz15]. **-Dependent** [Vol11]. **-Differenced** [AM19a]. **-Distance** [Zac19]. **-Distribution** [Sav15, Shv15].
-Estimators [Lin18]. **-Free** [ACS17].
-Function [VK18]. **-Independence** [Rao18]. **-Invariant** [YYZ13]. **-Learning** [Rok19]. **-Mapping** [Yak15]. **-Mixing** [WH19]. **-NOD** [WHV18]. **-Norm** [Roz19b].
-Optimal [BP16]. **-Ornstein** [Sza13, Sza12].
-Permutations [Yak10]. **-Recurrent** [Shu17]. **-Risk** [Zai19]. **-Selfdecomposable** [CJJ11]. **-Smooth** [Pin15]. **-Spaces** [Jaj10].
-Stable [Mal18a]. **-Statistics** [BV16, Vol11, Yan12, Yan13]. **-Weakly** [Maz12]. **-Wiener** [Sza12, Sza13].
100th [PSM14].

2014 [Yas15]. **2nd** [Ali18c, Ali18a].

3rd [SP19].

60th [Kha13c].

70th [Kha14a]. **75th** [Kha10].

80th

[Kha12c, Kha13d, Mol12, Poz13, Vat11a].

85th [Kha17b, Shi18b].

A. [Kha10, Kha12c, Kha13d, Kha16b, Kha17b, Mol12]. **Abel** [Yas15]. **Abelian** [Fel17, Fel18, Fel19, Yak19]. **Absence** [KP12, KP13, Nag12, Nag15a]. **Absolute** [KS10, Nag10, Yam12]. **Abstracts** [Ali18a, SPTS17, SP19, Ali18c].

Academician [Shi18b]. **Accumulation** [Kas16, PP17]. **Accuracy**

[Nov14, Sak10, She13, She14b]. **Achieving** [Lyu12]. **Action** [Bak15]. **Active** [Zhu14].

Additional [WF18]. **Additive** [ZK18].

Adic [Fel10]. **Advanced** [SU11]. **Aeppli** [Ruk10]. **Affine** [Ser11]. **Aggregate**

[BNB18]. **Aleksander** [Kha14a]. **Aleksei** [Kha15]. **Algorithm** [CPC13]. **Algorithms** [HY16]. **Almost** [Var19, ZN11].

Alternatives [NN12]. **among**

[Ma13, Pin18]. **Amounts** [BNB18].

Analogues [Sen10b]. **Analysis**

[AR13, BNB18, CK19, Dor10, KL11, Pal18, SU11, SW11, Tyu11b, WF18]. **Analytic**

[ISF17a, Kuz11a]. **Analytical** [ZG17].

Anatolii [Ibr12]. **Angular** [CO11].

Annuities [ZG17]. **Anomalous** [Pal19].

Any [Lyk18]. **Application**

[AP18, Pal18, She18b]. **Applications**

[AR13, BNB18, BL12, Bor14, HM12, HM13, Lin18, MM13, NR16, Pin19a, Sak15,

WHV18, WH19, Yam12]. **Approach**

[DP13, Har16, LR10, SW11, Sta15, ZP18].

Appropriate [BK12, BK13a].

Approximate [Kud19]. **Approximating**

[BL12]. **Approximation**

[Bor15, GH11, HZ11, ISF19a, Osm10, Sen10a, Sen11, Sen15, Ser10, She13, She14b, Var15, VUC13, VP10, ZP18, ZG17].

Approximations

[GS12, GH14, KV13, WF18, ZKKS17]. **Arak**

[GEZ18]. **Arbitrary** [Bor17b]. **Areas**

[VK16]. **Array** [Bor10]. **Arrays**

[Wu15, Yon12]. **Arrow** [Kra16]. **ASCLTs**

[ADES19]. **Asian** [NAKL17]. **Asian-Type**

[NAKL17]. **Asset** [CKT16]. **Assignments**

[CLS15]. **Associated**

[Bak10, DP18b, Dem14, ISF19b, Nez11].

Assumption [Shk11b]. **Assumptions**

[Roz18b]. **Asymmetric** [CS17].

Asymmetry [Kuz11c]. **Asymptotic** [Aly17, Bao15, BK17, BV16, DM13, GIKP15, KL11, Lin18, NK13, Osm10, Pal18, PG14, Pol18, Rag10, Sen12, Sen13, SS13, Sen16, Sha15, SCN12, SCN13, Syu10a, Syu14, TPP12].

Asymptotically

[DSW19, PGU18, She11, WD16, Zai19].

Asymptotics [AA18, HZ11, KS15, Leb10, Lot15, NP16, NP13, Pus11, Roz19b, Sak15, WD16, Yak11, Yar18, vDZP10].

Asynchronous [VL13]. **Attaining**

[Afa10, Afa11b]. **Autoregression**

[Bol13, Bol19]. **Availability** [BK17].

Average [Kar13, Kar14]. **Averages**

[Sid10, Tyu10]. **Averaging** [Khi14a, Sha15].

Award [CDD15, Kha16a].

B [Yas16]. **B.**

[Bin14, Kha14b, PSM14, VZ16]. **Backward**

[Bah10, Gla16, HO16]. **Balking** [Bel12].

Ball [NP16]. **Banach**

[Fat14, Mam12, Mam13, Mam17, Pin15].

Band [JSS16]. **Banded** [BL12]. **Bandit**

[Sav19]. **Bang** [YYZ13]. **Barrier**

[AKG16, ZX19]. **Barycenters** [PST17].

Based [BN19, NSB10, PP10, SP18]. **Basket**

[NAKL17]. **Bayesian** [Lis19, ZS13a]. **Be**

[GU16]. **Becker** [Mas12]. **Behavior**

[Aly17, BK17, GIKP15, Pal18, PG14, Rag10].

Behavioral [RRV16]. **Belong** [Syu14]. **Benchmarks** [YYZ13]. **Benes** [KL14]. **Bergström** [Syu10a, Syu10b]. **Bergström-Chebyshev** [Syu10a]. **Bernoulli** [Che11, Chi16, IMV15, NBS13, Zai15]. **Bernstein** [Fel12, GGW14]. **Bernstein-type** [GGW14]. **Berry** [ADES19, DM13, KS12, KS10, She11, WH19]. **Besov** [Rad10]. **Beta** [VP10]. **Beta-Distribution** [VP10]. **between** [BN19, BKS18, Iva15, Khi14b, Rok19, Sav17, Zac19, ZKK12, ZKK13]. **Bibliography** [Kho13]. **Bifractional** [Ma13]. **Binomial** [HZ11, Ma17, NC12, She18b, VUC13, WN11, Yak11, Zac19, ZS13b]. **Binomial-** [Ma17]. **Binomial-Type** [WN11]. **Birth** [vDZP10]. **Birth-Death** [vDZP10]. **Birthday** [Ali18b, Kha10, Kha12c, Kha13d, Kha13c, Kha14a, Kha17b, Mol12, Poz13, PSM14, Shi18b, Vat11a]. **Blockwise** [Nez11]. **Boolean** [Ser11]. **Bootstrap** [GH11]. **Boris** [Kov14]. **Borovkov** [Kha12c, Kha13d, Kha17b]. **Bougerol** [Vak12]. **Bound** [Kar14, KS10, Leb19, NC12, Pin19b, WH19, Yas10]. **Boundaries** [DSW19, Kaj17, Rag10]. **Boundary** [Afa19, BRU10, Bor17b, ISF14, ISF15, ISF17b, ISF18, RA13, Rai13, WD16]. **Bounded** [GM19, ISF17b, ISF18, Prz15, Var15]. **Bounds** [ADES19, BC10, Kar13, KD18, NAKL17, Pin19a, PGU18, Rok10, Rok12, Sak10, WF18, Yan12, Yan13, ZKKS17, Zha12, vDZP10]. **Boxes** [IMV15]. **Branching** [Afa10, AGGR15, Bul11, Bul15, Che15, Dya12, HTV12, KY19, Koz10, Leb10, Leb13, LV19, Mal18a, PR19, VW10, Vat11c, VL13, Vat15, Vat16, VD18a, VD18b, WH14, Yar11, Yar18]. **Bridge** [Lis19]. **Bridges** [BBE17]. **Brings** [Khi14a]. **Bronius** [Kha15]. **Brownian** [Afa11a, AB16b, AL19, BS11, BBE17, GP17, GU16, Lis19, Ma13, Mur11, NP13, NKL14, Sau19, Shi17a, Sin12, Spi12, Vak12, ZM13, ZS14]. **BSDEs** [NR16]. **Bucy** [BBD11]. **Can** [GU16, Roz18a]. **Canonical** [BV16, BB19, KT14, Vol11, WF18]. **Capacity** [Hol18]. **Carlo** [Kud19, Moh14]. **Case** [Bor18b, GM19, Kuz11c, Lin16, NKL14, PST17, Sta15, VD18b, BCG13, VD18a]. **Cases** [Osm10]. **Catalytic** [Bul11, Bul15]. **Cauchy** [CO11, Pla17, Sha12b]. **Causes** [PF12]. **Censored** [Top10]. **Central** [Bao15, Bul17, KS18, PG14, RMC14, Sen15, BS11, KP12, KP13, MS13, NS13, Sen11, Sen12, Sen13, SS13]. **Certain** [Mak17, MR15, NN11]. **Chain** [CPC13, Lyu12, PS10c, RA13, Shu14]. **Chains** [BC10, But14, ZKKS17]. **Chance** [AKG16]. **Change** [Asg14, Dar12, Dar14, Pol18, SS17]. **Change-Point** [Asg14, Dar12, Dar14, Pol18]. **Changepoint** [TPP12]. **Channel** [Hol18]. **Channels** [KH14, KH15]. **Chaos** [ZP18]. **Characteristic** [PGU18, Zha12]. **Characteristics** [Khi14a, Sav17]. **Characterization** [BP15, BCG13, Fel18, Fel19, Gus11, Hol17, LG11]. **Characterizations** [Rao18]. **Chebyshev** [BM12a, Sen10b, Syu10a, Syu10b]. **Chebyshev-Type** [BM12a]. **Chernoff** [ZM13]. **Chervonenkis** [Kha15]. **Chung** [PL10]. **Chung-Type** [PL10]. **Claim** [BNB18]. **Claims** [Kha13a, Rok12, ZX19]. **Class** [CJJ11, EST11, SZK13, SCN12, SCN13]. **Classes** [Gap11, GNT15]. **Classical** [Hol18, Sok14]. **Classification** [Bul15, Gla16]. **Claude** [Kha16a]. **Clearing** [KME18]. **Close** [Rod19]. **Closed** [GP10]. **Closer** [Khi14a]. **CLT** [BX16, Roz19a, She18a, She18b]. **Clusters** [Gol14]. **Coalescing** [Kon11a]. **Coding** [KH14, KH15]. **Coefficient** [Kry19].

Coefficients [GZ12, GZ13, SF11]. **Coherent** [Kon10, Kon11b]. **Collector** [DP18a]. **Colored** [AGGR15]. **Colorings** [Sem19]. **Common** [Roz16, Roz18b, Roz18a]. **Communications** [Bor19]. **Commutant** [Mal17]. **Compact** [Fel18, Gol13]. **Compactness** [HS16, Kha18a]. **Compensated** [TE16]. **Compensated-Covariation** [TE16]. **Compensator** [Gus18]. **Complete** [Bul15, KMM15, ZS13b]. **Completeness** [GS19]. **Complex** [GZ12, GZ13]. **Complexity** [Ser10]. **Component** [Tim19]. **Components** [Il'10, Yak15]. **Compound** [BM16b, BM16c, Bor18a, Bor19, She14b, She18a]. **Computable** [WF18]. **Concentration** [BS14, EZ13, GW14, GEZ18, KD18, Tol17]. **Condition** [PST17, SL13]. **Conditional** [Afa14, Bul17, Kuz11b, Son16]. **Conditions** [AB12, AB13, AT19, Bah10, BX16, GNT18, Gri10, KV13, KD18, Nag11, Roz13, Sid10, Yam12]. **Conference** [Ali18a, Ali18c, Dor10, SPTS17, SP19]. **Congratulations** [Kha12a, Kha16b]. **Connected** [Sav15]. **Connection** [Iva15]. **Consistency** [GH11]. **Constant** [DM13, Gri19, KL11, KS10, ZX19]. **Constants** [She11]. **Constructing** [LB18]. **Construction** [Sen16]. **Consumption** [BP16]. **consumptions** [Kra16]. **Containing** [GD15]. **Contingent** [Kha13a, Rok12]. **Continuity** [CV10, Kru10, Yam12]. **Continuous** [DP13, LaG13a, Pol18, Var19, WN11, ZKKS17]. **Continuous-Time** [ZKKS17]. **Contrast** [RMC14]. **Control** [Bah10, HY16, Pal18]. **Convergence** [AKG16, BK12, BK13a, Deh13, FV10, Gap11, GT10, GP10, ISF15, IMV15, Kar17, KS11, KP12, KP13, Nag10, NS13, Roz13, Sak11, SZK13, She18a, She18b, Shu14, Su15, Tim18, Tyu11a, Var15, Var19, Yas10, Yas11, Yon12, vDZP10]. **Converging** [FKZ14, Lin16]. **Convolution** [Syu14]. **Copulas** [Sav15]. **Corollaries** [HS16]. **Correlated** [AL17b, Kas12, MR15]. **Correlation** [Suk10, WF18]. **Cost** [Sav19]. **Costs** [NR16]. **Cosy** [Lau11]. **Countable** [PST17]. **Coupon** [DP18a]. **Covariance** [BS11, Bao15, Dem14, GT10, ORS14, Yas18]. **Covariances** [SK11]. **Covariation** [TE16]. **Cramér** [BCG13, Koz14]. **Cramér-Type** [BCG13]. **Criteria** [Kha18a, RRV16, Sav17, Yar11]. **Criterion** [HS16, Irk11]. **Critical** [Afa10, Afa11b, GIKP15, LV19, VW10, VL13, VD18a, VD18b]. **Cross** [Bel17]. **Crossing** [Rag10, RA13, WD16]. **Crossings** [BN12, SK11]. **Cubic** [EST11]. **Cumulative** [Aly17]. **Current** [GS19]. **Curved** [WD16]. **Customer** [Gri19]. **Customers** [AB12, AB13]. **CUSUM** [Shi17a]. **Cycle** [Yak10, Yak18]. **Cycles** [Tim17]. **Cylinders** [MF15]. **Dalang** [Rok10]. **Darmois** [Ibr13]. **Data** [KPP14]. **Death** [vDZP10]. **Debreu** [Kra16]. **Decayed** [Kaj17]. **Decomposable** [Vat15, Vat16]. **Decomposition** [Shi19a]. **Decompositions** [PP10, Sau19]. **Decorrelation** [AM19b]. **Decrease** [Roz18b, Roz18a]. **Decreases** [Roz16]. **Decreasing** [Roz15, Zai15]. **Dedicated** [Hol16]. **Defect** [Zai15]. **Defined** [Kas16]. **Definition** [ISF17a]. **Deformed** [PN15]. **Degenerate** [Koz17, Sha12a]. **Degrees** [Shv15]. **Delayed** [ZX19]. **Delocalization** [GNT18]. **Demimartingales** [Prz15]. **Densities** [Ale10, Bor18b, Koz17, NSB10, Rok10]. **Density** [BN19, Khi10, Mal17, Mum11, Mum12, Sak15, Yak19]. **Department** [Shi18a]. **Dependence** [Gri10, Maz18, Ser10]. **Dependent** [GNT15, Leb19, Sha15, Tyu10, Vol11, Wu15]. **Description** [CM17]. **Detection** [BK13b, Dar14, Pol18, SS17, TPP12, YMW15]. **Determinate** [Lyk18]. **Determined**

[Jaj10]. **Developments** [AL17a]. **Deviation** [Aib17, BM12b, BM13a, BM13b, BM14a, BM14b, BM16b, BM16c, Mum11, Mum12, NBS13, NP13, Roz10, Roz15, Roz18b, Roz18a, Shk11b]. **Deviations** [AB16a, AL17b, BN19, Bak15, BCS11, Bor10, Bor19, CL10, Koz10, Koz14, Pus11, Roz14, Roz16, Roz19b, Shk11a, Var15, Zan13, dRdC17]. **Diagonally** [KT14]. **Difference** [Fel17]. **Differenced** [AM19a]. **Different** [Lyu12]. **Differentiability** [Mor12]. **Differentiable** [Son16]. **Differential** [BK16, BE14, BK12, BK13a, Mam12, Mam13, Mam17, MZ18, Pal18, Sha12a]. **Differentiation** [GD15]. **Diffusing** [Kon11a]. **Diffusion** [Ark15, Bel17, BK12, BK13a, CL10, GD15, Har16, ISF17a, IS12, Mak17, Noa10, RRV16, Sak10, Sak11, Sta15, DP18b]. **Diffusion-Type** [CL10]. **Diffusions** [BKS18, Hol19, Koz17, MPR10, Pal19]. **Dilations** [Gre10]. **Dimension** [Ser10]. **Dimensional** [Ark15, BE14, Bul11, Hol19, ISF14, IMV15, Kuz11b, Mal17, Sta15, Vat15, WF18]. **Discontinuous** [Bor18b, Per12]. **Discounting** [Sav19]. **Discrete** [ADES19, AKG16, Fel19, Gre10, KPP14, Nov11, PR11, Rok12, ZP18]. **Discrete-Time** [Nov11]. **Discrimination** [Rod18, Rod19]. **Disintegrations** [LaG13a]. **Disorder** [Ali13, Shi17a, ZS13a, ZS14]. **Dispersion** [SCN12, SCN13]. **Distance** [AP18, Bur16, Ser11, Zac19, Zhu11]. **Distances** [BKS18, Sav17]. **Distributed** [Bar13, Bor10, GM15, SF11]. **Distribution** [AKG16, Aly17, BN19, Bar13, BN12, BD13, Bor15, Bor17b, Bys15, FV10, GZ12, GZ13, Har16, HZ11, Koz10, Kru14, Lyu12, Mal17, Maz18, Maz12, Mum11, Mum12, Mur11, NSB10, NC12, PMS19, Rod19, Roz16, Roz18b, Roz18a, Ruk10, Sak19, Sav15, Ser11, Shv15, Son16, VK18, VP10, ZS13b]. **Distributions** [BRKF11, BKS18, BV16, BB19, CJJ11, Fel19, Gam18, IMV15, Il'10, Kha18a, Khi10, Kor14, Kor17, Leb10, Moh14, Noa10, Nov14, Rao18, Rod18, She13, She14b, She18a, SCN12, SCN13, SL13, Syu14, Tim18, VT14, Vat15, WN11, Yak11, Yam12, YB11, Zac19, Zha12]. **Disturbed** [BK12, BK13a]. **Dividend** [ZX19]. **Divisibility** [JGM16]. **Divisible** [BRKF11, Yak11, Yam12]. **Domain** [AL19, GD15, ISF17b, ISF18, RMC14]. **Doubly** [Kor17]. **Drift** [ADES19, BE14, BN12, Bor15, Mur11, Sin12, ZM13]. **Driven** [MZ18, NR16, Rad15]. **Dual** [Gus11]. **Duality** [IS12]. **Dynamical** [Dor10]. **Dynkin** [Yas16]. **Dyson** [BBP18].

E. [Yas16]. **Editors** [Fat15, Kha16c, Prz16, Shu12]. **Effect** [Zai15]. **Efficiency** [Kar13, Kar14]. **Eigenvalue** [Bao15, JSS16]. **eigenvalues** [BBP18]. **Elasticity** [KL11]. **Elementary** [Kry16]. **Elements** [KT14, Tyu10, Uly16]. **Ellipticity** [Sak19]. **Embedded** [GU16]. **Embedding** [JKV14]. **Empirical** [Bak15, BK17, Deh13, FV10, Mum11, Mum12, SP18]. **Empty** [IMV15]. **Enough** [Roz18a]. **Ensembles** [HS16]. **Entries** [GNT15, ORS14]. **Entropy** [BO13, Kuz11b]. **Environment** [Afa10, Afa13, Afa14, Afa17, Afa19, CL10, Dya12, Koz10, VW10, Vat11c, VD18a, VD18b]. **Environments** [VL13]. **Epidemic** [Mas12, Yas10, Zhu14]. **Equation** [BK12, BK13a, Mam12, Mam13, Pal18, Sha12b]. **Equations** [BK16, BE14, BKS18, But14, DP18b, Gla16, GS19, LR10, Mam17, MZ18, Pla17, Rad15, Rai13, Sha12c, Sha12a]. **equilibria** [Kra16]. **Equivalent** [FP10]. **Erdos** [BO13]. **Ergodic** [AKG16, ACS17, But14, Jaj10]. **Ergodicity** [Bel12, CPC13]. **Erratum** [Ali18c, VD18a]. **Error** [WF18]. **Esseen** [ADES19, DM13, KS12, KS10, She11, WH19]. **Esseen-Katz** [She11]. **Estimate** [Bul16, Dem14, KS11, Kry19, Zac19].

Estimates [Ale10, EZ13, Gap11, KP12, KP13, NSB10, NS13, Sen11, Sen13, Sen15, Sha15, She13, She18a, She18b, Shi19a, Sok14, Syu10b, Zai19]. **Estimating** [Osm10]. **Estimation** [AB16b, Bor18b, KPP14, RMC14, Sak10, Sta15, YMW15]. **Estimator** [ADES19, NBS13]. **Estimators** [BN19, Deh13, GL13, Lin16, Lin18, LB18, NK13, NKL14, Sak15]. **Euclidean** [Mal17]. **Euler** [MZ18]. **Evolution** [ISF19a, LR10, Pla17, Rad15]. **Evolutions** [Gre10]. **Evolving** [VL13]. **Exact** [NP13, Pin19a, Roz19b, She11, WD16]. **Exactness** [Osm10, Sen10a, Sen11, Sen15]. **Exciting** [Ali13]. **Excursions** [HKP16, KPH14, Pit18]. **Existence** [Kra16, PST17]. **Exit** [AL19, GD15, KP19]. **Expansion** [Bao15, Rad18, Sen12, Syu10b]. **Expansions** [BV16, Osm10, Sen13, SS13, Sen16, Syu10a, Syu14]. **Expectation** [Nag15a]. **Expectations** [ISF15, ISF19a]. **Expected** [Leb19, SF11, Vos17]. **Explicit** [BM16a, CM17, LB18]. **Explosion** [Aly17]. **Exponential** [BNB18, BK12, BB19, BM12a, Bys15, CV10, Iva15, KL14, Mak17, SV18, Vos17, Yar11, BK13a]. **Exponentially** [Kaj17, Roz15]. **Exponentials** [GM19, Shu17]. **Extended** [BNB18, BNP12, Var19]. **Extension** [KL14]. **Extensions** [Mal18b, VK18]. **Extinction** [Top10, VW10]. **Extremal** [Gol14, Sav17]. **Extremes** [Leb13, Zhd16, ZP18].

factorial [AP18]. **Factorization** [CJJ11, Fel12, Kud19, Kuz11a]. **Faculty** [Shi18a]. **Families** [HS16, ISF19b, TE16, VD17]. **Family** [GL13, Sav19]. **Fast** [Roz18a]. **Faster** [Roz16]. **Fatou** [FKZ14]. **Federation** [CDD15]. **Field** [Bul16, MS13, Sha16]. **Fields** [AM19a, Bak10, BS14, DP13, DP19, KS18, Ma17, Pit18, Pus11, Roz19b, RMC14, Sak15, Ser10, Sha15]. **Filtered** [ZS13a]. **Filtrations** [Jaj10, Kru10, Lau11]. **Final** [Har16, Mas12, Vat11c]. **Financial** [CKT16, KS16, KS17, KME18]. **Finetti** [MS19]. **Finite** [IMV15, Il'10, Kas16, Lyk18, Tim18, Vat15]. **Finite-Dimensional** [IMV15, Vat15]. **First** [AL19, Bor17b, DSW19, GD15, Kaj17]. **First-Passage** [DSW19]. **Fisher** [Lin16]. **Fit** [NSB10, SP18]. **Fitting** [Maz18]. **Fixed** [Lyu12]. **Flow** [AT14, AB16a, AT19, AA18, Kry19]. **Flows** [GS19]. **Fluctuation** [Cor11]. **Fluctuations** [JSS16, ORS14]. **Fokker** [BKS18, Sha12b]. **Follower** [Rok19]. **Forms** [BKNP15, SS13]. **Formula** [EK19, Khi10, Per12]. **Formulation** [BRU10]. **Forward** [Bah10, CM17]. **Four** [VK16]. **Fourier** [Rad18]. **Fractal** [RMC14]. **Fractional** [ADES19, AB16b, AL19, BCS11, CK19, DP18b, Ma13, NKL14]. **Free** [ACS17, BRU10]. **Freedom** [Shv15]. **Frequencies** [Ruk10]. **Function** [BK17, Boy12, FV10, Gus11, Mor12, Mum11, Mum12, NN11, Roz18a, Ser11, Son16, VK18, ZS13b]. **Functional** [KS18, Kas16, MS13, Sha16, Vat16]. **Functionals** [BRU10, BC10, GP17, GD15, ISF15, ISF19a, Lyu10, NP13, SV18, SP18]. **Functions** [Dem14, EZ13, Gol13, GEZ18, Kel10, KD18, Li15, Naz10, ORS14, Pal19, Per12, PGU18, Rad10, Ser11, Yak16, Zha12, Zor15]. **Fundamental** [CKT16]. **Funding** [NR16].

G [Aib17]. **Galton** [Afa11b, Dya12, GIKP15, Nag15b, Top10]. **Game** [Rok19]. **Gamma** [YB11]. **Gaps** [Khi14b, ZKK12, ZKK13]. **Gas** [Lag13b]. **Gaussian** [AL17b, BKNP15, Bys15, Fat14, Fel12, Hol17, Hol18, HKP16, Il'10, KP19, KPH14, KT14, LaG13a, Maz18, MS13, Moh14, Naz10, Pit18, Roz19b, Sak15, Sha16, SK11, VC10, Zan13, Zhd16, ZP18, ZN11]. **General** [BX16, GL13, HO16, Ker16, Rad15, Shi18a].

Generalization

[Bor17a, GP10, Sza12, Sza13]. **Generalized** [AKG16, BE14, BS18, CJJ11, HS16, JKV14, Khi10, Kor14, Mam12, Mam13, Roz13, Sak19, TPP12, Zac19]. **Generated** [GS19]. **Generating** [Yak16]. **Generators** [Hol19]. **Genetic** [CPC13]. **Geometric** [GU16, Koz10, Tyu11b]. **Geometry** [Zor15, Zor18]. **Gittins** [Sav19]. **Given** [Ali18a, Ali18c, Sav17, SP19, Tim19]. **Global** [MPR10, PF12, Sak11, She18a, She18b]. **Gnedenko** [Bin14, Ker16, Kov14, PSM14]. **Goodness** [NSB10, SP18]. **Goodness-of-Fit** [NSB10, SP18]. **Governed** [Pal19]. **Graphs** [Bur16, EK18, Zhu11]. **Grigelionis** [Kha15]. **Group** [PP10]. **Groups** [Fel17, Fel18, Fel19, Gol13, Shu17]. **Growth** [Yar11].

Half [PMS19]. **Half-Line** [PMS19].

Hamiltonian [LMM13]. **Hamming** [Ser11].

HARA [CM17]. **Hardy** [SL13]. **Having**

[HKP16, KPH14, Roz18b]. **Hawkes** [EK18].

Heat [Shi19a]. **Heavy** [BD13, GZ12, GZ13,

Maz18, Nov14, SW11, VT14]. **Heavy-Tailed**

[Nov14, GZ12, GZ13]. **Heavy-Traffic**

[SW11]. **Hedging** [IS12, Kha13a]. **Hermite**

[AM19b, Sen10b]. **Hermitian** [BX16].

Heston [BM16a]. **Heterogeneous** [BNB18].

Heyde [Fel18]. **hierarchical** [BBP18]. **High**

[AB12, AB13, Afa10, Afa11a, Afa11b, Afa13,

Afa17, Sen16, Top10, WF18, Zhd16, ZP18].

High-Dimensional [WF18]. **Higher**

[Ale10, KP12, KP13, Rod19]. **Hilbert**

[NP16, Rad15]. **Himself** [Pro18]. **Hitting**

[CO13, Vak12]. **Holevo** [Kha14a].

Homogeneity [BN19]. **Homogeneous**

[Kru12, Kru13]. **Hopf** [Kud19, Kuz11a].

Hybrid [KH14, KH15]. **Hyperbolic**

[CO13, Kor14]. **Hypergraph** [Sem19].

Hypersphere [HZ10]. **Hypotheses**

[Bol13, LS19, Rod19, Sav17, ZM13].

Hypothesis [Bol19, NN12].

I-Cosy [Lau11]. **I.** [Poz13]. **I.I.D.** [BCG13].

Ibragimov [Poz13, Shi18b]. **Identically**

[Bar13, GM15, SF11]. **Identity**

[Kru14, Kuz11a, Vak12]. **II**

[BM13b, BM16c, HKP16, ISF18, KH15,

Mum12, Roz15, Shu11, Vat16]. **III**

[BM14a, Shu13]. **Imaging** [Sak10, Sak11].

Immigration [GIKP15]. **Impatient**

[AB12, AB13]. **Improved** [She13].

Improvement [KP12, KP13].

Improvements [Com18]. **Improving**

[VP10]. **Incomplete** [RRV16]. **Increasing**

[Kaj17]. **Incremental** [BNHS17].

Increments [BM14b, Khi10, Khi14a, Kru10,

Kru12, Kru13, SV18]. **Independence**

[BP15, Rao18]. **Independent**

[BN19, BM14b, EZ13, Fel10, Fel17, GM15,

ISF15, ISF19a, Kha18a, Khi10, Khi14a,

Kru10, Kru12, Kru13, Kru14, Kuz11c, MF15,

NN12, Roz14, Roz15, Roz16, Roz18b,

Roz18a, Roz19a, SV18, SF11, She13]. **Index**

[EK19, Sav19]. **Indicator** [Dem14]. **Indices**

[Gol14]. **Induced** [KPZ18]. **Inequalities**

[BS14, BB19, BM12a, Bys15, CLS15,

GGW14, GEZ18, Kol13, Li15, Mak17,

Nag15b, Pin15, Tol17, WHV18, ZS13b].

Inequality [AM19b, KS10, She11, She18b].

Inference [Nov14]. **Infinite**

[Bor15, JGM16, Kon11a, Kuz11b].

Infinite-Dimensional [Kuz11b]. **Infinitely**

[BRKF11, Yak11, Yam12]. **Infinity** [Yak11].

Influence [Bin14, LMM13]. **Information**

[Asg14, CS17, Dar14, Shi18a, Vos17, WF18].

Inhomogeneous [ZKKS17]. **Initial**

[ISF14, ISF15, ISF17b, ISF18, Lin16, Rai13].

Initial-Boundary [ISF14, ISF15, Rai13].

Input [AT14, AB16a, AA18, Kry19].

Insider [BZ17]. **Insurance** [BNB18].

Integer [Gam15]. **Integrability**

[Shu11, Shu13]. **Integral**

[BRU10, GP17, Kol12, LR10, NBS13, RA13].

Integrals [Bys15, KS18, Sha16].

Integrating [Bys15]. **Integration** [BOGP14, Kry16]. **Integro** [BK16, Bor10, Bor17a, Bor18a, Roz19a]. **Integro-Differential** [BK16]. **Integro-Local** [Bor10, Bor17a, Bor18a, Roz19a]. **Intensity** [BK13b, KY19]. **Interaction** [Bul16]. **Interference** [AKG16]. **International** [Ali18a, Ali18c, Dor10, SP19, SPTS17]. **Interpretation** [Bel17]. **Interruptions** [AT19]. **Intervals** [BBE17, DM13]. **Intrinsic** [WH14]. **Introduction** [IKS18]. **Invariance** [Afa10, Afa11b, Bor14]. **Invariant** [YYZ13]. **Inverse** [BL12]. **Investment** [BP16, BM16a, CS17, RRV16]. **Irreducible** [PP10, Shu14]. **Isotropic** [Pit18]. **IT-Copulas** [Sav15]. **Itô** [Per12]. **Iterated** [Prz15].

Japanese [SU11]. **Joint** [Gus18, PP17, Ruk10, YMW15]. **Jointly** [KMM15]. **Jump** [Afa11a]. **Jumps** [HO16].

Kac [NP16]. **Kagi** [Spi12]. **Kalman** [BBD11]. **Katz** [She11]. **Kendall** [Leb19]. **Kernel** [BN19, Ma13, NSB10, Sak15, Shi19a]. **Kernel-Type** [NSB10]. **Key** [VT14]. **Khinchine** [JGM16]. **Kiefer** [NP16]. **Known** [Leb19, Sza12, Sza13]. **Kolmogorov** [BKS18, Gla16, Sha12b]. **Kullback** [Bak15].

Lamperti [DP19]. **Lamperti-Type** [DP19]. **Laplace** [Fat14, Zha12]. **Large** [AB16a, Aib17, Bak15, BCS11, Bor10, BM12b, BM13a, BM13b, BM14a, BM14b, BM16b, BM16c, Bor19, Chi16, CKT16, Gap11, HKP16, KP19, Koz10, Koz14, KPH14, Sen10a, Shk11a, Shk11b, Var15, Yas10, Zan13, Zhu14, dRdC17]. **Lattice** [Bul11]. **Law** [Che11, Chi16, Fel12, Gap11, GNT18, Gus18, PL10, Prz15, Ruk10, Sen10a, Yas10, Zhu11, Zhu14, ZS13b]. **Laws** [BM16d, Gol13, Kor14, NN11, Syu14, Tyu10].

Leader [Rok19]. **Leading** [Che15]. **Learning** [Rok19]. **Leftmost** [Che15]. **Lemma** [FKZ14]. **Lengths** [Tim17, Yak10]. **Letter** [Fat15, Prz16]. **Letters** [Shu12]. **Level** [Afa10, Afa11b, Afa13, Afa17, MS13, Sha16, Top10]. **Levels** [Lyu12]. **Lévy** [CV10, Cor11, Gla16, ISF19b, Iva15, JGM16, Kaj17, Khi14a, Kud19, Ma13, Mal18b, MZ18, NN11, Vos17]. **Lévy-Driven** [MZ18]. **Life** [Bor12, Bor13, Bul18, Dor10, Kha12b, Kha13b, Kha17a, Kha18b, KMS14, Kov14, Man15, Mol12, Nik13, PS14, PS10a, PS10b, She14a, Shi11, Shi15b, Shi15a, Shi18a, Su13, Vat11b]. **Life-Information** [Shi18a]. **Like** [Shi19a]. **Likelihood** [MS19]. **Limit** [AB12, AB13, Afa14, Bak10, BS11, Bao15, Bor18a, BS18, Bul17, Che15, DP13, EST11, Gam15, GNT15, GM15, GM19, Gri10, ISF15, ISF17a, ISF17b, ISF18, KS18, KY19, Kon10, Kon11b, KP12, KP13, Kor14, Kor17, Kuz11c, MS13, Mum11, Mum12, NS13, Nez11, RA13, RMC14, Sav15, Sen11, Sen12, Sen13, SS13, Sen15, Ser11, Sha16, Shk11b, Shu11, Shu13, Tim18, Vat16, Vol11, Wu15, Yak10, Yan12, Yan13, ZK18, ZN11]. **Limiting** [NN11]. **Line** [BOGP14, PMS19]. **Linear** [Bao15, BX16, BP15, DP13, Fel10, Gol14, GL13, ISF19b, JSS16, KS15, LMM13, Mam17, MF15, Pal18, Sta15]. **Liouville** [Pla17]. **Liptser** [Shi19b]. **Littlewood** [GEZ18]. **Load** [AB12, AB13]. **Local** [Bor10, Bor17a, Bor18a, Deh13, Gam15, GNT18, Khi14a, Khi14b, KV13, Nag15a, PR11, Rag10, Roz19a, Sha15, ZKK12, ZKK13]. **Locally** [Fel18, MR15, Nov11, NN12]. **Log** [LG11]. **Log-Normal** [LG11]. **Logarithm** [PL10, Prz15]. **Logarithmic** [Iva15]. **Long** [SF11, VD17]. **Long-Tailed** [SF11]. **Loss** [BRU10]. **Lower** [Kar13, Kar14, Rok10, Sak10]. **LR** [WF18]. **Lyapunov** [KS11, Li15, Tyu11a, Tyu12, Tyu13].

M [Aib17]. **M/G/1/** [Aib17]. **Many**

[VD17, Zor15]. **Mapping** [Var19, Yak15]. **Mappings** [Tim19]. **Marc** [JS15]. **Market** [RRV16, Rok12]. **Markets** [BP16, CKT16, NR16]. **Markov** [BC10, BM16d, Bul16, But14, CPC13, GGW14, Gre10, Har16, Kas16, Kel10, Khi14b, Lyu12, Mas12, Nov11, PS10c, RA13, Sav19, Shu14, ZKKS17]. **Markovian** [Dya12, SZK13]. **Marshall** [BNB18]. **Martingale** [KL14, Kol12, PST17, PMS19, Rok10]. **Martingales** [NR16, Pin15, PR11, TE16]. **Maruyama** [Mag10]. **Mass** [Kol13]. **Massive** [HKP16, KPH14, Pit18]. **Matching** [AP18]. **Matérn** [Pus11]. **Mathematical** [HM12, HM13]. **Mathematician** [Yas15]. **Mathematics** [KS16, KS17, Shi18a]. **Matrices** [Bao15, BX16, BL12, GT10, GNT15, JSS16, ORS14, Yas18]. **Matrix** [Asg14, ORS14, Pal18, Shv15, Suk10]. **Matrix-Variate** [Shv15]. **Max** [Lyu10]. **Max-Type** [Lyu10]. **Maxima** [Khi14b, Kuz11c, Shk11b, ZKK12, ZKK13]. **Maximal** [AGGR15, Leb10, Mak17, Mum11, Mum12, Yon12]. **Maximization** [Gus11, Iva15, Mor12, Vos17]. **Maximum** [Afa14, Bor15, CLS15, Koz14, MS19, Mur11, NN11, Roz10, Sav15, SW11, WN11]. **Maxwell** [Moh14]. **McKean** [But14]. **Mean** [GH11, Pin19a]. **Means** [GH14]. **Measurability** [Kol12]. **Measurable** [Bak15]. **Measure** [BO13, NBS13, Rok10, Yak19]. **Measures** [Bak15, CJJ11, Fat14, Fel12, Kaj17, Kon10, Kon11b, KPZ18, MS13, PST17, Rad10, Rad15, Rad18, Sha12c, Su15]. **Mechanics** [Shi18a]. **Medium** [Lag13b]. **Members** [Yak10]. **Memoriam** [Kha14b, Kha14c, Kha15]. **Memory** [Chi19, Hol16, JS15, Shi19b, VZ16, Yas16, Ibr12]. **Merging** [Faz12, Faz13]. **Meta** [BNP12]. **Meta-Times** [BNP12]. **Method** [Fat14, ISF14, KP19, KL14, MS19, Pit18]. **Methods** [Boy12, Kud19, Ali18a, Ali18c, SPTS17, SP19]. **Microscopic** [LMM13]. **Middle** [Yak10]. **Miller** [AL17a]. **Minimal** [Dar14, Gri10, Pin18, Roz18b, Zai19]. **Minimax** [BK13b, Shi17a]. **Minimaxity** [Pol18]. **Minimum** [Leb19, RMC14]. **Miscellanea** [GvZ13, PF12]. **Mises** [Vol11]. **Mixed** [ADES19, CK19, She18a]. **Mixing** [BK12, BK13a, KS18, KV13, Mag10, Sid10, WH19]. **Mixtures** [Il'10, YB11]. **Model** [AS16, BM16a, Iva15, Kas12, KL11, Lag13b, Sak11, WH19, Zhu14, BBP18]. **Modeling** [CPC13, Maz18]. **Models** [AR13, CV10, GM15, HM12, HM13, IS12, RRV16, Rok12, SU11, SCN12, SCN13, Vos17, Yar11]. **Moderate** [Bor19, CL10]. **Moderately** [BM14b]. **Modern** [KS16, KS17]. **Modigliani** [AL17a]. **Modulated** [PS10c]. **Moment** [AP18, Aly17, BX16, GNT18, KS11, KD18, LG11, Lyk18, Roz18b, She13, She18b, SL13, WD16, WHV18]. **Moment-Type** [KS11, She13]. **Moments** [KP19, KP12, KP13, Lyk18, Nag12, NKL14, Pit18]. **Monotone** [PG14]. **Monte** [Kud19, Moh14]. **Morton** [Rok10]. **Moscow** [Shi18a]. **Most** [Nov11, NN12]. **Motion** [AL19, GP17, GU16, Ma13, Mur11, NKL14, Shi17a, Sin12, Spi12, Vak12, ZM13, ZS14]. **Moving** [DSW19, HM12, HM13, Sid10]. **Multichannel** [AT14, Bel12, Kry19]. **Multicomponent** [MR15]. **Multidimensional** [NR16, Rag10, Zor15]. **Multiparameter** [Ker16]. **Multipath** [Asg14]. **Multiple** [BB19, Bys15, FR13, Yak16, Yas11]. **Multiplicative** [Su15]. **Multiscale** [SS17]. **Multiserver** [Gri19]. **Multitype** [Dya12, GIKP15, Vat11c, VD18b, VD18a]. **Multivariate** [Kas12, Leb13, Ruk10, Sak19, Sen10b, Tyu11b, Yam12]. **N** [Kha10, Kha16b]. **Naive** [Rok19]. **National** [CDD15]. **Natural** [Kru10]. **Near** [Pol18]. **Near-Minimaxity** [Pol18]. **Nearly**

[GIKP15]. **Necessary** [Bah10, Zai15].
Negative
 [Bor15, Sin12, VUC13, WN11, Yak11].
Negatively [Nez11, Wu15]. **Neighborhood**
 [Bul16]. **Networks** [KME18]. **News**
 [Bor12, Bor13, Bul18, Dor10, Kha12b,
 Kha13b, Kha17a, Kha18b, KMS14, Man15,
 Mol12, Nik13, PS14, PS10a, PS10b, She14a,
 Shi11, Shi15b, Shi15a, Shi18a, Su13, Vat11b].
Nikolai [Kha15]. **No** [BRU10, Sav19].
No-Loss [BRU10]. **NOD** [WHV18]. **Noise**
 [AB16b, BK12, BK13a, Hol18, KPP14].
Noncentral [EST11]. **Noncoincidence**
 [PST17]. **Noncollinearity** [Pin18].
Nonhomogeneous [CPC13].
Nonidentically [Bor10]. **Nonimprovable**
 [Sen13]. **Nonlattice** [Roz19a]. **Nonlinear**
 [BKS18, But14, LB18, Rag10, RA13].
Nonnegative [Gus18, Roz14].
Nonorthogonal [Yas11]. **Nonparametric**
 [Ale10, NBS13, WH19]. **Nonrandomized**
 [FP10, Zai15]. **Nonruin** [BK16].
Nonstationary [Sta15]. **Nonsymmetric**
 [Bor14]. **Nonuniform**
 [NS13, Sen11, Sen15, Syu10b]. **Norm**
 [NP16, Pus11, Roz19b]. **Normal** [Bor10,
 LG11, NC12, PGU18, She13, She14b, Su15].
Normality [Sha15]. **Normalization**
 [PG14]. **Note**
 [HZ10, Mag10, PMS19, Prz15, Var15].
Nowak [KPZ18]. **Number** [BN12, Gri19,
 IMV15, Moh14, SF11, Yak15, Zhu14].
Numbers [ACS17, Chi16, Gap11, Sen10a,
 Yar11, Yas10, Zhu14].
O. [Chi19]. **Obituaries** [Kha15].
Observation [Kas12]. **Observations**
 [ADES19, NN12, Vol11]. **Offord** [GEZ18].
Olkin [BNB18]. **One** [Ark15, BN19, BE14,
 Fel12, Gam18, GP17, Hol19, ISF14, Irk11,
 Kon11b, KS15, Kru14, Lin16, Lin18, NC12,
 NN12, Sen12, Sta15, Zhu11].
One-Dimensional
 [Ark15, BE14, Hol19, ISF14].

One-Parameter [KS15]. **One-Sided**
 [NN12]. **One-Step** [Lin16, Lin18]. **Only**
 [HTV12]. **Operator** [ISF19a]. **Operators**
 [GS12, Hol17, ISF19b, Jaj10, Pla17].
Optimal [Ark15, AB16b, BBD11, Bah10,
 BZ17, BRU10, BP16, BM16a, CM17, Dem14,
 FR13, HY16, Pin19b, PS10c, RRV16, Sak11,
 Sin12, ZS14]. **Optimality**
 [Bah10, Shi17a, TPP12]. **Option**
 [CV10, Vos17]. **Optional** [PN15]. **Options**
 [NAKL17]. **Order**
 [Ale10, Bol13, BV16, Bor15, GH14, KS15,
 PG14, Rod19, Shi19a, Yak18, TPP12].
Ordered [Yak10]. **Ordering** [BNB18].
Origin [HTV12]. **Ornstein**
 [Sza13, ADES19, BCS11, BD13, CK19, LS19,
 Pal19, Sza12, Vak12, dRdC17]. **Orthant**
 [Yak19]. **Our** [Shi17b]. **Outer** [Var19].
Overtake [HM12, HM13].
Pairwise [Wu15]. **Parabolic**
 [AL19, Bel17, Gla16, Rai13, Sha12c].
Parameter
 [ADES19, GM15, Kol12, KS15, Shu14, VP10].
Parameter-Measurability [Kol12].
Parameters [BP16, Bor18b, Sta15]. **Partial**
 [BB19, Roz10, Yon12]. **Partially** [KMM15].
Particle [Che15, Kar17]. **Particles** [HM12,
 HM13, Kon11a, Leb13, VL13, Yar11, Zhu14].
Partitions [Su15]. **Pass** [Kon10]. **Passage**
 [Bor17b, DSW19, Kaj17]. **Path**
 [Che15, Zan13]. **Paths** [BN12]. **Pathwise**
 [Sau19]. **Pattern** [Ruk10]. **Payoff** [FR13].
Pecherskii [Kuz11a]. **Penalization** [NN11].
Penetration [Lag13b]. **Performance**
 [YYZ13]. **Periodic** [PR19]. **Periodically**
 [MR15]. **Permutation** [Yak18].
Permutations [Tim17, Yak10].
Persistence [AM19b]. **Perspective**
 [CKT16]. **Perspectives** [VK16]. **Perturbed**
 [AB16b, Koz17]. **Phase** [GM15]. **Physical**
 [BK12, BK13a]. **Pitman** [NK13, NKL14].
Plachky [Com18]. **Planar** [Vak12]. **Planck**
 [BKS18, Sha12b]. **Point**

- [Asg14, Dar12, Dar14, Pol18, SS17]. **Points** [Pin18]. **Pointwise** [Jaj10]. **Poisson** [Bak10, BBP18, BK13b, HZ11, She14b, She18a, She18b, WN11]. **Poisson-Binomial** [HZ11, She18b]. **Pollak** [Pol18]. **Polling** [Vat11c]. **Pölya** [Ruk10]. **Polyharmonic** [Kel10]. **Polynomial** [Osm10, SF11]. **Polynomials** [GZ12, GZ13, Sen10b, Uly16]. **Populations** [LV19]. **Porous** [Lag13b]. **Portfolios** [BNB18, CM17]. **Portmanteau** [GP10]. **Positive** [PMS19, Roz16, Roz18a]. **Possible** [PF12]. **Posteriori** [Kry16]. **Potential** [Bak15]. **Power** [Iva15, Nag12, Roz16, Roz18b, Tim18]. **Power-Series** [Tim18]. **Powerful** [Nov11, NN12]. **Powers** [PGU18]. **Precision** [Sen16]. **Predictable** [TE16]. **Premium** [Irk11]. **Price** [Kha13a, Rok12]. **Prices** [CV10]. **Pricing** [CKT16, NAKL17]. **Prime** [Tim17]. **Principle** [Afa10, Afa11b, Bor14, Irk11, IS12, YYZ13]. **Principles** [BM12b, BM13a, BM13b, BM14a, BM14b, BM16b, BM16c, Bor19]. **Prior** [Dar14]. **Prize** [Yas15]. **Probabilistic** [Boy12, ISF14, ISF17b, ISF18, Nag15b, Pla17, Rai13]. **Probabilities** [AB16a, Aib17, AA18, AM19b, BK16, FP10, FKZ14, KP19, Kry16, Mas12, MPR10, Rag10, Roz10, Roz15, Roz16, Roz18b, Roz18a]. **Probability** [BL12, Fel19, Gre10, Il'10, KPZ18, Lot15, MM13, PST17, Pin19b, Rao18, Sha12b, Shi18a, Sok14, SL13, VD18a, VD18b, Zai15, Zha12, Zhd16, ZS13a, Zor15, Zor18]. **Problem** [Afa19, AP18, Ali13, Ark15, BBD11, BZ17, Dar12, GEZ18, Gus11, ISF14, JKV14, Lis19, LG11, Lyk18, Mor12, Pal18, Pla17, Rai13, Sha12b, SL13, ZM13]. **Problems** [Asg14, Bah10, BCG13, ISF15, ISF17b, ISF18, Iva15, KS16, KS17, Kaj17, LB18, Shi17a, ZS13a, ZS14]. **Procedure** [Pol18]. **Procedures** [Kar13, Kar14, TPP12]. **Process** [Afa10, Afa11b, ADES19, Ali13, AM19b, AGGR15, BCS11, BN12, BK13b, CL10, CK19, FV10, GD15, Har16, Kas16, Kel10, Khi10, Koz14, LS19, Mal18b, Mas12, Pal19, Sta15, VW10, VL13, Yas10, ZX19, ZK18, dRdC17].
- Processes** [AKG16, Ark15, AM19b, BRKF11, BB19, BD13, BM14b, BM16b, BM16c, Bor18a, Bor19, BM16d, Bul15, BS18, Bys15, CO11, Cor11, DP13, Dya12, EK19, EST11, Faz12, Faz13, GGW14, Gla16, GU16, GIKP15, HKP16, ISF17a, ISF19b, Kaj17, Khi14a, KP19, Kor17, Koz10, KPH14, Kru10, Kru12, Kru13, Kud19, LaG13a, Leb10, Leb13, LV19, Mak17, Mam12, Mam13, MR15, Nag15b, NP16, NN11, Noa10, Nov11, PP10, Pus11, SV18, Sau19, Sav19, Shi19a, SK11, SP18, Sza12, Sza13, Top10, Vak12, Vat11c, Vat15, Vat16, VD18a, VD18b, Vos17, Zan13, Zhd16, ZP18, vDZP10]. **Product** [FV10, Vat11c, Zhd16]. **Products** [GS12]. **Progeny** [Koz10]. **Prokhorov** [GvZ13, Hol16, Kha14c, Pro18, Vat11a, VK16]. **Proof** [Kru12, Kru13, Kuz11a, Nag10, ZS13b]. **Properties** [ACS17, BKNP15, But14, CV10, ISF17a, Kor17, Leb13, Lin18, MPR10, Sha12c, SCN12, SCN13, Spi12, Uly16, Yon12]. **Property** [Cor11, CJJ11, Gam18, Mur11, TE16, Var15]. **Proximity** [NC12]. **Pseudogolden** [BO13]. **Pseudoweak** [GP10]. **Pulse** [KPP14].
- Quadratic** [BN19, BKNP15, Pus11, Wu15]. **Qualitative** [Sha12c]. **Quantifying** [Pin18]. **Quantity** [CS17]. **Quantum** [Gre10, Hol18, Hol19, Kuz11b]. **Quasi** [PMS19, Sen11, Syu10b]. **Quasi-Nonuniform** [Sen11, Syu10b]. **Quasi-stationary** [PMS19]. **Quasilinear** [Bel17]. **Quaternion** [VC10]. **Queue** [AB16a, AA18]. **Queueing** [AR13, AT14, AT19, Bel12, Gri19, Koz14, Kry19, SZK13].

R. [Shi19b]. **Radial** [dRdC17]. **Radius** [Bul16, Tim18]. **Ramachandran** [Ibr13]. **Random** [Afa10, Afa13, Afa14, Afa17, Afa19, AM19a, Aly17, Bak10, Bar13, BBE17, BS14, BP15, BKNP15, BN12, Bor14, Bor10, BM12a, BM12b, BM13a, BM13b, BM14a, BM14b, Bor15, Bor17b, Bor17a, Bul11, Bul16, Bur16, CO11, Che15, Che11, CL10, Dar14, DP13, DP19, Dem14, Dor10, Dya12, EZ13, Fel17, Gam15, Gol13, GZ12, GZ13, GNT15, GM15, GM19, GP10, Gri19, HTV12, ISF15, ISF19a, JSS16, KS18, Kha18a, KY19, Kor14, KD18, Koz10, Koz14, Kru14, Kuz11c, KT14, Lau11, Leb13, Leb19, LMM13, Lyk18, Lyu10, Ma17, Mal18a, Mal17, Mam12, Mam13, MS13, Moh14, Naz10, Nez11, ORS14, PP17, Pin18, Pin19b, PR19, PS10c, Rag10, Roz14, Roz15, Roz16, Roz18b, Roz18a, Roz19b, Roz19a, RMC14]. **Random** [Sav15, Sem19, Ser10, Ser11, Sha15, Sha16, SF11, She13, She18b, Shk11b, SW11, Shu17, Son16, Su15, Tim17, Tim19, Tyu10, Uly16, VC10, VW10, Vat11c, VL13, VD18a, VD18b, WD16, WH14, WHV18, WH19, Wu15, Yak10, Yak15, Yak18, Yar11, Yar18, Yas11, YB11, Yon12, Zhu11, ZKK12, ZKK13]. **Randomization** [Zai15]. **Randomized** [Pol18]. **Ranking** [Kar14]. **Rarefied** [Kor17]. **Rate** [BK12, BK13a, Gap11, GT10, Kar17, KS11, KP12, KP13, NS13, Sak11, SZK13, She18a, She18b, Tyu11a, Yas10, vDZP10]. **Rates** [PL10]. **Ratio** [BO13, Shu11, Shu13]. **Reaching** [Afa13, Afa17]. **Readers** [Shi17b]. **Real** [BOGP14, SF11]. **Rearrangements** [CLS15]. **Recurrence** [Rok12]. **Recurrent** [Shu17]. **Recursive** [Gol14]. **Reduced** [LV19, Vat15, Vat16]. **Reducibility** [Irk11]. **Refinement** [Bor17a, Kuz11c, Lin16, Tyu12, Tyu13]. **Refinements** [Sok14]. **Reflected** [HO16, Shi19a]. **Reflecting** [AKG16, ISF19b]. **Regenerative** [AT14, AB16a, AT19, AA18, Kry19]. **Region** [KP19]. **Regression** [KPP14, KS15, Lin18, LB18, Mum11, Mum12, NBS13, WH19]. **Regular** [ORS14]. **Regularity** [Kol13, Mal18b, Sha12c]. **Regularly** [Yak19]. **Related** [CO11, KT14]. **Relation** [Kon11b]. **Relations** [Rok12]. **Relationships** [Ma13]. **Relative** [Kha18a]. **Relaxed** [KD18]. **Remainder** [Tyu12, Tyu13]. **Remarks** [BK17]. **Remote** [Bor17b]. **Renewal** [BM16b, BM16c, Bor18a, Bor19, BS18, Kor17, Nag12, Nag15a, VT14]. **Renko** [Spi12]. **Replacement** [Tol17]. **Replacements** [ZK18]. **Representation** [GP17, JGM16, Pla17, Rai13, TE16]. **Representations** [ISF17b, ISF18, Kel10, Lyu10, PP10]. **Rescaled** [FV10]. **Residuals** [KS15, Syu10b]. **Respect** [Bys15, GP10, Kol12, YYZ13]. **Result** [RMC14]. **Results** [BNB18]. **Reviews** [Kho13]. **Revisited** [KPZ18, NK13]. **Riemann** [Boy12, Pla17]. **Rigidity** [GNT18]. **Risk** [Kon10, Kon11b, Zai19, ZX19]. **Roberts** [Pol18, TPP12]. **Robust** [Bol19, Gus11, Mor12]. **Robustness** [Bol13]. **Rogozin** [Kuz11a]. **Root** [Bol19]. **Roots** [GZ12, GZ13]. **Rosenblatt** [AM19b]. **Rosenthal** [Pin15]. **Rosenthal-Type** [Pin15]. **Rotations** [Mal17]. **Rowwise** [Wu15, Yon12]. **Ruin** [KL11, Lot15]. **Rule** [GL13]. **Russian** [CDD15, SU11, Yas15]. **Sample** [Bao15, GT10, Kar13, Kar14, ORS14, Rad10, Yas18, Zai15, Zan13]. **Samples** [BN19, Tol17]. **Sampling** [Moh14, PN15]. **Satisfying** [PST17]. **Scaling** [Che15, Cor11]. **Scheme** [BBD11, Bor10, MZ18]. **Schoenberg** [Ma13]. **Science** [CDD15]. **Scientific** [Bor12, Bor13, Bul18, Dor10, Kha12b, Kha13b, Kha17a, Kha18b, KMS14, Man15, Mol12, Nik13, PS14, PS10a, PS10b, She14a, Shi11, Shi15b, Shi15a, Shi18a, Su13, Vat11b].

SDE [KV13]. **SDEs** [HO16]. **Second** [Bor15, GH14, KP12, KP13]. **Segment** [ZS14]. **Selection** [GL13, Kar13]. **Self** [Ali13, AS16, EST11]. **Self-Exciting** [Ali13]. **Self-Similar** [AS16, EST11]. **Selfdecomposable** [CJJ11]. **Semenovich** [Kha14a]. **Semi** [Har16, Kas16]. **Semi-Markov** [Har16, Kas16]. **Semicircle** [GNT18]. **Semimartingale** [Khi14a, Shi19a]. **Semimartingales** [Khi10]. **Seminar** [Hol16, Shi18a]. **Semistable** [Faz12, Faz13]. **Semistationary** [Sau19]. **Sense** [Fel12]. **Sequence** [Dar12, Dar14, Khi14b]. **Sequences** [AL17b, BS11, Gap11, Gol14, Gri10, Nez11, PS10c, Sid10, Tyu10, ZKK12, ZKK13, ZN11]. **Sequential** [BP16, Kar13, Kar14, Lis19, LS19, Nov11, NN12, YMW15]. **Series** [Maz18, Nag10, Rad18, Roz13, Roz14, Tim18, Yak16, Yas18]. **Server** [Aib17, AA18]. **Servers** [Gri19]. **Service** [Gri19]. **Set** [Kas16, Naz10, Ser11, Tim19]. **Sets** [GP10, Sha16]. **Sevast'yanov** [VZ16, Kha14b]. **Sh** [Shi19b]. **Shannon** [Kha16a]. **Shape** [HKP16, KPH14]. **Sharp** [BCS11, BC10]. **Shepp** [Shk11a]. **Shiryaev** [JKV14, Kha10, Kha16b, Pol18, PMS19, TPP12]. **Short** [Bor19, HZ10]. **Siblings** [DP18a]. **Sided** [NN12]. **Sieve** [IMV15]. **Sign** [Bol13, Bol19]. **Signal** [AB16b]. **Signs** [CLS15]. **Similar** [AS16, EST11]. **Similarity** [BNHS17]. **Simple** [DP13, Kru12, Kru13, NN12, Sav19]. **Simplest** [BN12, Bor14]. **Simultaneous** [Gri19]. **Single** [AA18, Moh14]. **Single-Server** [AA18]. **Singular** [MPR10]. **Singularities** [Asg14]. **Size** [Kar13, Kar14, Zai15]. **Sizes** [Tim19]. **Skew** [Sak19]. **Skitovich** [Ibr13]. **Skorokhod** [Ibr12, FV10, JKV14, LR10]. **Slightly** [GH14]. **Slowly** [Lin16]. **Small** [AL17b, Bur16, LV19, NP16, NP13, Pus11, Roz10, Roz14, Roz16, Roz18b, Roz18a, Roz19b, VP10, ZG17]. **Smooth** [BS14, Pin15, Roz14]. **Sobolev** [Kol13, Li15]. **Solenoids** [Fel10]. **Solution** [BM16a, BK12, BK13a, Pal18, Pla17, Rai13, Sha12b]. **Solutions** [BK16, DP18b, ISF15, ISF17b, ISF18, LG11, Sha12c, Sha12a]. **Solvability** [BKS18]. **Solving** [ISF14]. **Some** [BK17, Bor14, Fel18, Gap11, Lag13b, NSB10, NP13, Noa10, Roz19b, Spi12, Wu15, Yan12, Yan13]. **Sources** [KY19, PR19]. **Space** [Fat14, FV10, Mal17, Mam12, Mam13, Mam17, PST17, Rad15]. **Spaces** [AS16, Bak15, CO13, Jaj10, Pin15, Rad10, ZS13a]. **Spectra** [GT10]. **Spectral** [Ale10, Bak15, BX16, Yar18]. **Spectrum** [Yas18]. **Spent** [Lyu12]. **Spheres** [CO13]. **Spine** [Mal18a]. **Spitzer** [Nag10, Roz13]. **Square** [NBS13]. **Squared** [dRdC17]. **Squares** [Zan13]. **Stability** [AT19, BP15, BCG13, Koz17]. **Stable** [Cor11, DSW19, EK19, Mal18a, Maz12, Pal18, Shi19a, Syu14, TE16, WD16]. **Stable-Like** [Shi19a]. **Stackelberg** [Rok19]. **State** [AA18, Lyu12, Shi18a]. **States** [Kas16]. **Stationary** [AL17b, BS11, BKS18, Gap11, Gol13, Gri10, Hol18, KS18, Leb10, LS19, MR15, Noa10, Zan13, Zhd16, PMS19]. **Statistic** [Shi17a, WF18]. **Statistical** [ACS17, CK19, Kry19, Sav17, SU11, Tyu11b]. **Statistics** [Bao15, BX16, BP15, BL12, BV16, Fel10, JSS16, KMM15, KS15, MF15, PG14, PP17, Rod19, Shk11a, Vol11, Yan12, Yan13, BBP18]. **Steady** [AA18]. **Steinebach** [Com18]. **Step** [Lin16, Lin18]. **Stieltjes** [GNT18]. **Stitched** [BM16d]. **Stochastic** [Ali18a, Ali18c, AKG16, BOGP14, Bel17, BP16, BE14, But14, Bys15, DP18b, Dar12, Dor10, EST11, GS19, Gol14, HY16, Kar17, Kha18a, KL14, Kol12, Kru12, Kru13, LR10, Lyu10, Mam12, Mam13, Mam17, MZ18, Pal18, PP10, Rad10, Rad15, Rad18, Rok19, Sha12a, SU11, SPTS17, SP19]. **Stochastically** [Kor17]. **Stone** [Bor17a]. **Stopping** [Ark15, BBD11, BZ17, BRU10,

FR13, PS10c, Sin12, ZS14]. **Strategies** [Ark15, CS17, IS12, KPZ18, Spi12]. **Strictly** [Koz10]. **Strip** [BN12]. **Strong** [CPC13, Chi16, Gap11, Kol12, Maz18, Sha12a, Shu11, Shu13, Yas11]. **Strongly** [FP10]. **Structure** [Kas16, Khi14b, She13, Vat15, Vat16, WH14]. **Student** [Sav15]. **Studies** [VK16]. **Sub** [AS16]. **Sub-** [AS16]. **Subcritical** [Koz10]. **Subexponential** [AA18]. **Subexponentiality** [Nag11]. **Subexponentially** [Pal18]. **Subgraphs** [Bur16]. **Submartingale** [Gus18]. **Submartingales** [PN15]. **Subordination** [BNP12]. **Success** [Zai15]. **Sudden** [VW10]. **Sufficient** [Bah10, Irk11, KMM15, Nag11]. **Sum** [BB19, Che11, FR13, Fel17, Lyk18, Roz16, Roz18b, Roz18a]. **Sum-Payoff** [FR13]. **Summands** [BCG13, CLS15]. **Summation** [GM15]. **Sums** [AL17b, Bar13, Bor10, BM12a, Bor17a, EZ13, ISF15, ISF19a, Kha18a, Kor14, KD18, KS15, Kru14, Kuz11c, Pin19b, Roz10, Roz15, Roz19a, She13, She18b, Yas11, Yon12]. **Sup** [SP18]. **Sup-Functionals** [SP18]. **Supercritical** [KY19, Leb13, Yar18]. **Superdiffusion** [AS16]. **Superlarge** [Roz15]. **Support** [GM19]. **Supports** [Fel12]. **Suprema** [Sak15]. **Sure** [Var19, ZN11]. **Surfaces** [MS13]. **Survey** [Kov14]. **Survival** [VD18a, VD18b]. **Survive** [VD17]. **Switching** [HY16, Sav19]. **Symmetric** [EK19, GGW14, SF11, She13]. **Symmetrized** [Gam18]. **Symposium** [SU11]. **Synchronization** [Kar17]. **System** [Aib17, Bel12, Gri19, Kon11a, Kry19, Rai13]. **Systems** [AB12, AB13, AR13, AT14, AT19, Bah10, Bel17, Dor10, HY16, Kar17, Kuz11b, LMM13, SZK13, Vat11c].

Tail [AA18, Leb10, Pin19b, SCN12, SCN13, VT14]. **Tailed** [Nov14, SF11, GZ12, GZ13]. **Tails** [BC10, BD13, Bys15, Maz18, Rod18, Rod19, Roz15]. **Talks** [Ali18a, Ali18c, SP19].

Tanaka [EK19]. **Tau** [Leb19]. **Tauberian** [Yak16]. **Technology** [CDD15]. **Telegraph** [DP18b]. **Tempered** [BRKF11]. **Tensor** [Sak10, Sak11]. **Terminal** [Gus18]. **Test** [BN19, Bol19, Rod18, Zai15]. **Testing** [Bol13, Lis19, LS19, Sak19, Zai15, ZM13]. **Tests** [Bol13, NSB10, Nov11, NN12, SP18]. **Their** [AR13, BNB18, CM17, DP18b, HM12, HM13, Kor17, NN11, NR16, VK16, WHV18, Yam12]. **Them** [Khi14b]. **Theorem** [AL17a, Afa14, AKG16, Bao15, Bor17a, Bul17, CKT16, EST11, Fel18, Fel19, Gam15, GP10, Ibr13, KS18, Ker16, KY19, KS12, KS11, KPZ18, Kuz11c, Mag10, Nag12, PN15, Rok10, Sav15, Sen15, Sha16, Tyu11a, Tyu12, Tyu13, Var19, VT14, Yak10, Yak16, Yak19, ZK18, BS11, Com18, KP12, KP13, MS19, MS13, NS13, Sen11, Sen12, Sen13, SS13]. **Theorems** [AB12, AB13, Bor10, Bor18a, BS18, DP13, DP19, GNT15, GM15, GM19, Gri10, ISF15, ISF17a, ISF17b, ISF18, Jaj10, KH14, KH15, Nag15a, Nez11, RA13, Shk11b, Shu11, Shu13, Shu14, Tim18, Vat16, Vol11, Wu15, Yan12, Yan13, ZN11]. **Theory** [Boy12, Cor11, Kry16, MM13, Tyu11b]. **Third** [BV16, TPP12]. **Third-order** [TPP12]. **Three** [Mal17]. **Three-Dimensional** [Mal17]. **Threshold** [Ark15]. **Tilted** [Pin19a]. **Time** [Afa13, Afa17, AL19, Bor17b, DP13, Deh13, Gre10, Gri19, Lyu12, Maz18, Nov11, Pal19, Pol18, PR11, RA13, Rok12, Son16, Top10, VD17, Yas18, ZKKS17, ZP18]. **Time-Varying** [Pal19]. **Times** [BNP12, DSW19, GvZ13, Vak12]. **Timing** [CS17]. **Toeplitz** [GS12]. **Topological** [AS16]. **Total** [Sav17]. **Trace** [GS12]. **Trading** [Spi12]. **Traffic** [AR13, Kry19, SW11]. **Trajectories** [BM12a, BM12b, BM13a, BM13b, BM14a, BM14b, BM16b, BM16c, Bor19, HKP16, KPH14]. **Trajectory** [Kas16]. **Transfer** [Ker16]. **Transform** [GNT18].

- Transformations** [Bor14, Naz10]. **Transforms** [Zha12]. **Transient** [Afa17]. **Transition** [FP10, Hol17, MPR10]. **Transitions** [GM15]. **Transport** [Kol13]. **Transportation** [Kol13]. **Triangular** [Bor10]. **Tributes** [Ali18b]. **Trimmed** [GH11, GH14]. **True** [KL14, PR11]. **Truncated** [GS12, Pin19a]. **Truncated-Tilted** [Pin19a]. **Truncation** [ZKKS17]. **Truncations** [SZK13]. **Turbulence** [BNHS17]. **Two** [Afa19, BNB18, BKNP15, Bul11, GNT15, GM15, Kol12, LS19, Lyk18, Sem19, Shu14, Sta15, VL13, Zhd16]. **Two-Boundary** [Afa19]. **Two-Colorings** [Sem19]. **Two-Dimensional** [Bul11, Sta15]. **Two-Parameter** [Kol12]. **Type** [BCG13, BM12a, BD13, CL10, DP19, KPP14, KS11, Lyu10, NSB10, NAKL17, PL10, Pin15, Rod18, She13, WN11, GGW14]. **Types** [VL13].
- Uhlenbeck** [ADES19, BCS11, BD13, CK19, LS19, Pal19, Sza12, Sza13, Vak12, dRdC17]. **Unbounded** [MM13]. **Unboundedness** [Kru12, Kru13]. **Uncertain** [Dar12]. **Unified** [LR10, SW11, YYZ13]. **Uniform** [Gol13, HZ11, Shu11, Shu13, Tyu10]. **Uniformly** [Zai19]. **Uninformed** [Rok19]. **Uniqueness** [Sha12a, Sha12b, Kra16]. **Unit** [Bol19]. **Units** [Kas12]. **Universal** [ZS13b]. **University** [Shi18a]. **Unknown** [BP16]. **Unreliable** [Aib17]. **Until** [Lyu12]. **Upper** [Kha13a, KS10, Leb19, Pal19, Pin19b]. **Using** [LR10, Moh14, Rod19]. **Utilities** [CM17]. **Utility** [Gus11, Iva15, Mor12, Vos17].
- V** [Bin14, Chi19, Hol16, Kha14c, PSM14, Vat11a, VK16]. **V.** [Kha13c]. **Vakhania** [Kha15]. **Validity** [Per12]. **Value** [Gus11, ISF14, ISF15, ISF17b, ISF18, Mor12, Rai13]. **Values** [Gus18, VP10]. **Variable** [Aly17, Lyk18, Shi19a, ZG17]. **Variables** [Bar13, BP15, BKNP15, Bor10, Che11, Dem14, EZ13, Fel17, GM15, ISF15, ISF19a, Kha18a, Kru14, Lau11, Leb19, Lyk18, Nez11, Pin19b, PGU18, Roz14, Roz15, Roz16, Roz18b, Roz18a, Sav15, She13, VC10, WHV18, WH19, Wu15, Yas11, Yon12, Zor15, ZKK12, ZKK13]. **Variance** [Bor15, KL11, NK13]. **Variate** [Shv15]. **Variation** [EST11, Sav17]. **Variations** [KS12]. **Varying** [KY19, Pal19, Yak19]. **Vasilyevich** [GvZ13]. **Vatutin** [Kha13c]. **Vector** [AM19a, KP19, Ma17, Shv15]. **Vectors** [BKNP15, BM12a, Bor17a, Gam15, Roz19a]. **Velocities** [GS19]. **Vershikian** [Lau11]. **Version** [Ker16]. **Versions** [WN11]. **Very** [Zor15]. **via** [NAKL17, Vak12]. **Viscosity** [BK16]. **Visits** [PP17]. **Viskov** [Chi19]. **Vladimirovich** [Ibr12, Kov14]. **Vlasov** [But14]. **Volatility** [BP16, ZG17]. **Volume** [HZ10]. **vs** [NN12].
- Walk** [Afa13, Afa14, Afa17, Afa19, BM12b, BM13a, BM13b, BM14a, Bor15, Bor17b, Bul11, Che15, HTV12, Koz14, Lyu10, Mal18a, PP17, Rag10, Shk11b, WD16, WH14, Yar18]. **Walks** [BN12, Bor14, BM12a, BM14b, CO11, DSW19, KY19, PR19, SW11, Shu17, Yar11, YB11]. **Wang** [Irk11]. **Warming** [PF12]. **Watson** [Afa11b, Dya12, GIKP15, Nag15b, Top10]. **Wavelet** [RMC14]. **Weak** [AKG16, CPC13, FV10, Gri10, HS16, IMV15, JGM16, MZ18, Var15, Var19, Yas10, Zhu11]. **Weakened** [PST17]. **Weakly** [FKZ14, Sha15, Maz12]. **Weibull** [Rod18]. **Weibull-Type** [Rod18]. **Weighted** [EZ13, Lin18, Pus11, Roz16, Roz18b, Roz18a, Sak15, SP18]. **Weights** [Roz14, Yak18]. **Which** [Syu14]. **White** [BK12, BK13a]. **Wiener** [Sza12, BN12, Kud19, Kuz11a, Sza13]. **Wigner** [BX16]. **Willinger** [Rok10].

Wilson [BM16d]. **Winding** [Vak12]. **Wins** [Yas15]. **Withdrawal** [ZG17]. **within** [WH14]. **without** [HM12, HM13, Tol17]. **Wolfowitz** [NP16]. **Work** [Bin14]. **Works** [Kov14]. **Worldwide** [Bin14].

Yor [JS15]. **Yu.** [Hol16, Kha14c, Vat11a, VK16]. **Yuri** [GvZ13, Pro18]. **Yushkevich** [Mol12].

Zero [Fel12, Kuz11c, Roz16, Roz18b, Roz18a, SK11, Zhu11]. **Zero-One** [Fel12, Zhu11]. **Zeros** [SF11]. **Zeta** [Boy12]. **Zeta-Function** [Boy12].

References

[AA18] S. Z. Aibatov and L. G. Afanasyeva. Subexponential asymptotics for steady state tail probabilities in a single-server queue with regenerative input flow. *Theory of Probability and its Applications*, 62(3):339–355, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aibatov:2018:SAS

[AB12] L. G. Afanas'eva and T. N. Belorusov. Limit theorems for systems with impatient customers under high load conditions. *Theory of Probability and its Applications*, 56(4):674–682, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanaseva:2012:LTS

[AB13] L. G. Afanas'eva and T. N. Belorusov. Limit theorems for systems with impatient customers under high load conditions. *Theory*

Afanaseva:2013:LTS

[AB16a] L. G. Afanasyeva and E. E. Bash-tova. Probabilities of large deviations for a queue with regenerative input flow. *Theory of Probability and its Applications*, 60(1):120–126, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyeva:2016:PLD

[AB16b] A. V. Artemov and E. V. Burnaev. Optimal estimation of a signal perturbed by a fractional Brownian noise. *Theory of Probability and its Applications*, 60(1):126–134, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Artemov:2016:OES

[ACS17] M. Avdeeva, F. Cellarosi, and Ya. G. Sinai. Ergodic and statistical properties of \mathcal{B} -free numbers. *Theory of Probability and its Applications*, 61(4):569–589, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Avdeeva:2017:ESP

[ADES19] F. Alazemi, S. Douissi, and Kh. Es-Sebaiy. Berry–Esseen bounds and ASCLTs for drift parameter estimator of mixed fractional Ornstein–Uhlenbeck process with discrete observations. *Theory of Probability and its Applications*, 64

Alazemi:2019:BEB

(3):401–420, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2010:IPC

- [Afa10] V. I. Afanasyev. Invariance principle for the critical branching process in a random environment attaining a high level. *Theory of Probability and its Applications*, 54(1):1–13, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2011:BHJ

- [Afa11a] V. I. Afanasyev. Brownian high jump. *Theory of Probability and its Applications*, 55(2):183–197, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p183_s1.

Afanasyev:2011:IPC

- [Afa11b] V. I. Afanasyev. Invariance principle for a critical Galton–Watson process attaining a high level. *Theory of Probability and its Applications*, 55(4):559–574, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p559_s1.

Afanasyev:2013:ATR

- [Afa13] V. I. Afanasyev. About time of reaching a high level by a random walk in a random environment. *Theory of Probability and its Applications*, 57(4):

547–567, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2014:CLT

- [Afa14] V. I. Afanasyev. Conditional limit theorem for the maximum of a random walk in random environment. *Theory of Probability and its Applications*, 58(4):525–545, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2017:TRH

- [Afa17] V. I. Afanasyev. On the time of reaching a high level by a transient random walk in a random environment. *Theory of Probability and its Applications*, 61(2):178–207, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyev:2019:TBP

- [Afa19] V. I. Afanasyev. Two-boundary problem for a random walk in a random environment. *Theory of Probability and its Applications*, 63(3):339–350, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aydogmus:2015:CMB

- [AGGR15] O. Aydogmus, A. P. Ghosh, S. Ghosh, and A. Roitershtein. Colored maximal branching process. *Theory of Probability and its Applications*, 59(4):663–672, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aibatov:2017:LDP

- [Aib17] S. Aibatov. Large deviation probabilities for the system $M/G/1/\infty$ with an unreliable server. *Theory of Probability and its Applications*, 61(2):321–326, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aliyev:2016:WCT

- [AKG16] R. Aliyev, T. Khaniyev, and B. Gever. Weak convergence theorem for ergodic distribution of stochastic processes with discrete interference of chance and generalized reflecting barrier. *Theory of Probability and its Applications*, 60(3):502–513, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aboura:2017:NDM

- [AL17a] S. Aboura and E. Lepinette. New developments on the Modigliani–Miller theorem. *Theory of Probability and its Applications*, 61(1):3–14, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aurzada:2017:SDS

- [AL17b] F. Aurzada and M. A. Lifshits. Small deviations of sums of correlated stationary Gaussian sequences. *Theory of Probability and its Applications*, 61(4):540–568, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Aurzada:2019:FET

- [AL19] F. Aurzada and M. A. Lifshits. The first exit time of fractional

Brownian motion from a parabolic domain. *Theory of Probability and its Applications*, 64(3):490–497, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Alekseev:2010:NEH

- [Ale10] V. G. Alekseev. On nonparametric estimates of higher order spectral densities. *Theory of Probability and its Applications*, 54(3):499–504, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p499_s1.

Aliev:2013:DPS

- [Ali13] A. Aliev. Disorder problem for self-exciting process. *Theory of Probability and its Applications*, 57(3):512–520, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Alimov:2018:ATG

- [Ali18a] A. Alimov. Abstracts of talks given at the 2nd International Conference on Stochastic Methods. *Theory of Probability and its Applications*, 62(4):640–674, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). See erratum [Ali18c].

Alimov:2018:BT

- [Ali18b] A. R. Alimov. Birthday tributes. *Theory of Probability and its Applications*, 62(1):173, 2018.

- CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AP18] **Alimov:2018:EAT**
A. R. Alimov. Erratum: Abstracts of Talks Given at the 2nd International Conference on Stochastic Methods. *Theory of Probability and its Applications*, 63(2):337, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). See [Ali18a].
- [Aly17] **Aly:2017:MEA**
S. M. Aly. From moment explosion to the asymptotic behavior of the cumulative distribution for a random variable. *Theory of Probability and its Applications*, 61(3):357–374, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AM19a] **Alsultan:2019:DVR**
R. Alsultan and C. Ma. K -differenced vector random fields. *Theory of Probability and its Applications*, 63(3):393–407, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AM19b] **Aurzada:2019:PPD**
F. Aurzada and C. Mönch. Persistence probabilities and a decorrelation inequality for the Rosenblatt process and Hermite processes. *Theory of Probability and its Applications*, 63(4):664–670, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Afendras:2018:FMD**
G. Afendras and N. Papadatos. A factorial moment distance and an application to the matching problem. *Theory of Probability and its Applications*, 62(3):496–504, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AR13] **Afanasyeva:2013:QST**
L. G. Afanasyeva and I. V. Rudenko. $GI|G|_\infty$ queueing systems and their applications to the analysis of traffic models. *Theory of Probability and its Applications*, 57(3):375–395, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Ark15] **Arkin:2015:TSO**
V. I. Arkin. Threshold strategies in optimal stopping problem for one-dimensional diffusion processes. *Theory of Probability and its Applications*, 59(2):311–319, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AS16] **Arkashov:2016:MSS**
N. S. Arkashov and V. A. Seleznev. On a model of sub- and superdiffusion on self-similar topological spaces. *Theory of Probability and its Applications*, 60(2):173–186, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Asg14] **Asgharian:2014:SIM**
M. Asgharian. On the singularities of the information ma-

- trix and multipath change-point problems. *Theory of Probability and its Applications*, 58(4): 546–561, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AT14] L. G. Afanasyeva and A. V. Tkachenko. Multichannel queueing systems with regenerative input flow. *Theory of Probability and its Applications*, 58(2): 174–192, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [AT19] L. G. Afanasyeva and A. V. Tkachenko. Stability conditions for queueing systems with regenerative flow of interruptions. *Theory of Probability and its Applications*, 63(4):507–531, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Bah10] S. Bahlali. Necessary and sufficient conditions of optimality for optimal control problems of forward and backward systems. *Theory of Probability and its Applications*, 54(4):553–570, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Bak10] Yu. Bakhtin. Poisson limit for associated random fields. *Theory of Probability and its Applications*, 54(4):678–681, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Bak15] V. I. Bakhtin. Spectral potential, Kullback action, and large deviations of empirical measures on measurable spaces. *Theory of Probability and its Applications*, 59(4):535–544, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Bao15] Z. Bao. On asymptotic expansion and central limit theorem of linear eigenvalue statistics for sample covariance matrices when $N/M \rightarrow 0$. *Theory of Probability and its Applications*, 59(2):185–207, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Bar13] A. G. Barseghyan. On distribution of sums of identically distributed random variables. *Theory of Probability and its Applications*, 57(1):132–135, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [BB19] I. S. Borisov and A. A. Bystrov. Exponential inequalities for the distributions of canonical multiple partial sum processes. *Theory of Probability and its Applications*, 64(2):171–185, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Babilua:2011:OSP

- [BBD11] P. Babilua, I. Bokuchava, and B. Dochviri. The optimal stopping problem for the Kalman–Bucy scheme. *Theory of Probability and its Applications*, 55(1):110–119, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p110_s1.

Bedini:2017:BBR

- [BBE17] M. L. Bedini, R. Buckdahn, and H.-J. Engelbert. Brownian bridges on random intervals. *Theory of Probability and its Applications*, 61(1):15–39, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bendikov:2018:PSE

- [BBP18] A. Bendikov, A. Braverman, and J. Pike. Poisson statistics of eigenvalues in the hierarchical Dyson model. *Theory of Probability and its Applications*, 63(1):94–116, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bertail:2010:SBT

- [BC10] P. Bertail and S. Cléménçon. Sharp bounds for the tails of functionals of Markov chains. *Theory of Probability and its Applications*, 54(3):505–515, ??? 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p505_s1.

Bobkov:2013:SPC

- [BCG13] S. G. Bobkov, G. P. Chistyakov, and F. Götze. Stability problems in Cramér-type characterization in case of I.I.D. summands. *Theory of Probability and its Applications*, 57(4):568–588, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bercu:2011:SLD

- [BCS11] B. Bercu, L. Coutin, and N. Savy. Sharp large deviations for the fractional Ornstein–Uhlenbeck process. *Theory of Probability and its Applications*, 55(4):575–610, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p575_s1.

Borovkov:2013:OUT

- [BD13] K. Borovkov and G. Decrouez. Ornstein–Uhlenbeck type processes with heavy distribution tails. *Theory of Probability and its Applications*, 57(3):396–418, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Blei:2014:ODS

- [BE14] S. Blei and H.-J. Engelbert. One-dimensional stochastic differential equations with generalized drift. *Theory of Probability and its Applications*, 58(3):345–357, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belorusov:2012:EMQ

- [Bel12] T. N. Belorusov. Ergodicity of a multichannel queueing system with balking. *Theory of Probability and its Applications*, 56(1):120–126, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p120_s1.

Belopolskaya:2017:SIQ

- [Bel17] Ya. I. Belopolskaya. Stochastic interpretation of quasilinear parabolic systems with cross diffusion. *Theory of Probability and its Applications*, 61(2):208–234, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bingham:2014:WIW

- [Bin14] N. H. Bingham. The worldwide influence of the work of B. V. Gnedenko. *Theory of Probability and its Applications*, 58(1):17–24, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bondarev:2012:RCS

- [BK12] B. V. Bondarev and S. M. Kozyr. On the rate of convergence of solution of differential equation disturbed by “Physical” white noise to a solution of appropriate diffusion equation. exponential mixing. *Theory of Probability and its Applications*, 56(4):562–578, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bondarev:2013:RCS

- [BK13a] B. V. Bondarev and S. M. Kozyr. On the rate of convergence of solution of differential equation disturbed by “Physical” white noise to a solution of appropriate diffusion equation. Exponential mixing. *Theory of Probability and its Applications*, 56(4):562–578, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Burnashev:2013:MDP

- [BK13b] M. V. Burnashev and Y. A. Kutoyants. On minimax detection of Poisson process intensity. *Theory of Probability and its Applications*, 57(2):183–195, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belkina:2016:VSI

- [BK16] T. Belkina and Yu. Kabanov. Viscosity solutions of integro-differential equations for nonruin probabilities. *Theory of Probability and its Applications*, 60(4):671–679, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bevrani:2017:SRA

- [BK17] H. Bevrani and V. Yu. Korolev. Some remarks on the asymptotic behavior of the empirical availability function. *Theory of Probability and its Applications*, 61(2):327–335, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bogachev:2015:TPV

- [BKNP15] V. I. Bogachev, E. D. Kosov, I. Nourdin, and G. Poly. Two properties of vectors of quadratic forms in Gaussian random variables. *Theory of Probability and its Applications*, 59(2):208–221, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bogachev:2018:DBS

- [BKS18] V. I. Bogachev, A. I. Kirillov, and S. V. Shaposhnikov. Distances between stationary distributions of diffusions and solvability of nonlinear Fokker–Planck–Kolmogorov equations. *Theory of Probability and its Applications*, 62(1):12–34, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bickel:2012:AIB

- [BL12] P. Bickel and M. Lindner. Approximating the inverse of banded matrices by banded matrices with applications to probability and statistics. *Theory of Probability and its Applications*, 56(1):1–20, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p1_s1.

Borovkov:2012:CTE

- [BM12a] A. A. Borovkov and A. A. Mogulskii. Chebyshev-type exponential inequalities for sums of random vectors and for trajectories of random walks. *Theory of Probability*

and its Applications, 56(1):21–43, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p21_s1.

Borovkov:2012:LDP

- [BM12b] A. A. Borovkov and A. A. Mogulskii. Large deviation principles for random walk trajectories. I. *Theory of Probability and its Applications*, 56(4):538–561, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2013:LDPa

- [BM13a] A. A. Borovkov and A. A. Mogulskii. Large deviation principles for random walk trajectories. I. *Theory of Probability and its Applications*, 56(4):538–561, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2013:LDPc

- [BM13b] A. A. Borovkov and A. A. Mogulskii. Large deviation principles for random walk trajectories. II. *Theory of Probability and its Applications*, 57(1):1–27, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2014:LDP

- [BM14a] A. A. Borovkov and A. A. Mogulskii. Large deviation principles for random walk trajectories. III. *Theory of Probability and its Applications*, 58(1):25–37, 2014.

CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2014:MLD

- [BM14b] A. A. Borovkov and A. A. Mogulskii. Moderately large deviation principles for the trajectories of random walks and processes with independent increments. *Theory of Probability and its Applications*, 58(4):562–581, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Boguslavskaya:2016:ESO

- [BM16a] E. Boguslavskaya and D. Muravey. An explicit solution for optimal investment in Heston model. *Theory of Probability and its Applications*, 60(4):679–688, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2016:LDPa

- [BM16b] A. A. Borovkov and A. A. Mogulskii. Large deviation principles for trajectories of compound renewal processes. I. *Theory of Probability and its Applications*, 60(2):207–224, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2016:LDPb

- [BM16c] A. A. Borovkov and A. A. Mogulskii. Large deviation principles for trajectories of compound renewal processes. II. *Theory of Probability and its Applications*, 60(3):349–366, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bryc:2016:WLS

- [BM16d] W. Bryc and W. Matysiak. Wilson’s $6 - j$ laws and stitched Markov processes. *Theory of Probability and its Applications*, 60(2):225–245, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2012:DNC

- [BN12] I. S. Borisov and N. N. Nikitina. The distribution of the number of crossings of a strip by paths of the simplest random walks and of a Wiener process with drift. *Theory of Probability and its Applications*, 56(1):126–132, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p126_s1.

Babilua:2019:OHT

- [BN19] P. K. Babilua and E. A. Nadaraya. On one homogeneity test based on quadratic deviations between kernel estimators of a distribution density in $p \geq 2$ independent samples. *Theory of Probability and its Applications*, 63(4):532–544, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Barmalzan:2018:ORA

- [BNB18] G. Barmalzan, A. T. Payandeh Najafabadi, and N. Balakrishnan. Ordering results for aggregate claim amounts from two heterogeneous Marshall–Olkin extended exponential portfolios and their

applications in insurance analysis. *Theory of Probability and its Applications*, 62(1):117–131, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Barndorff-Nielsen:2017:IST

- [BNHS17] O. E. Barndorff-Nielsen, E. Hede-
vang, and J. Schmiegel. Incremental
similarity and turbulence. *Theory of Probability and its Applications*, 61(3):482–489, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Barndorff-Nielsen:2012:MTE

- [BNP12] O. E. Barndorff-Nielsen and
J. Pedersen. Meta-times and extended
subordination. *Theory of Probability and its Applications*, 56(2):319–327, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bezhaeva:2013:EEM

- [BO13] Z. I. Bezhaeva and V. I. Oseledets.
The entropy of the Erdős measure
for the pseudogolden ratio. *Theory of Probability and its Applications*, 57(1):135–144, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Basse-O'Connor:2014:SIR

- [BOGP14] A. Basse-O'Connor, S.-E. Gra-
versen, and J. Pedersen. Stochastic
integration on the real line. *Theory of Probability and its Applications*, 58(2):193–215, 2014. CODEN TPRBAU. ISSN

0040-585X (print), 1095-7219
(electronic).

Boldin:2013:RST

- [Bol13] M. V. Boldin. Robustness of sign
tests for testing hypotheses about
order of autoregression. *Theory of Probability and its Applications*, 57(4):663–670, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Boldin:2019:RST

- [Bol19] M. V. Boldin. Robust sign test
for the unit root hypothesis of
autoregression. *Theory of Probability and its Applications*, 63(3):351–363, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2010:ILL

- [Bor10] A. A. Borovkov. Integro-local
and local theorems on normal
and large deviations of the sums
of nonidentically distributed ran-
dom variables in the triangular
array scheme. *Theory of Probability and its Applications*, 54(4):571–587, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2012:NSL

- [Bor12] I. S. Borisov. News of scien-
tific life. *Theory of Probability and its Applications*, 56(4):711, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2013:NSL

- [Bor13] I. S. Borisov. News of scientific life. *Theory of Probability and its Applications*, 56(4):711, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2014:TSN

- [Bor14] I. S. Borisov. Transformations of the simplest nonsymmetric random walks and some applications of the invariance principle. *Theory of Probability and its Applications*, 58(2):323–329, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2015:SOA

- [Bor15] A. A. Borovkov. Second order approximation for the distribution of the maximum of a random walk with negative drift and infinite variance. *Theory of Probability and its Applications*, 59(1):3–22, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2017:GRI

- [Bor17a] A. A. Borovkov. Generalization and refinement of the integro-local Stone theorem for sums of random vectors. *Theory of Probability and its Applications*, 61(4):590–612, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2017:DFP

- [Bor17b] A. A. Borovkov. On the distribution of the first passage time

of a random walk to an arbitrary remote boundary. *Theory of Probability and its Applications*, 61(2):235–254, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2018:ILL

- [Bor18a] A. A. Borovkov. Integro-local limit theorems for compound renewal processes. *Theory of Probability and its Applications*, 62(2):175–195, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2018:EPC

- [Bor18b] A. A. Borovkov. On estimation of parameters in the case of discontinuous densities. *Theory of Probability and its Applications*, 63(2):169–192, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borovkov:2019:SCM

- [Bor19] A. A. Borovkov. Short communications moderate large deviations principles for trajectories of compound renewal processes. *Theory of Probability and its Applications*, 64(2):324–333, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Boyarinov:2012:PMT

- [Boy12] R. N. Boyarinov. Probabilistic methods in the theory of the Riemann zeta-function. *Theory of Probability and its Applications*, 56(2):181–192, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Belomestny:2015:SCI

- [BP15] D. V. Belomestny and A. V. Prokhorov. Stability of characterization of the independence of random variables by the independence of linear statistics. *Theory of Probability and its Applications*, 59(4):672–677, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Berdjane:2016:SOC

- [BP16] B. Berdjane and S. Pergamenschikov. Sequential δ -optimal consumption and investment for stochastic volatility markets with unknown parameters. *Theory of Probability and its Applications*, 60(4):533–560, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bianchi:2011:TID

- [BRKF11] M. L. Bianchi, S. T. Rachev, Y. S. Kim, and F. J. Fabozzi. Tempered infinitely divisible distributions and processes. *Theory of Probability and its Applications*, 55(1):2–26, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p2_s1.

Belomestny:2010:OSI

- [BRU10] D. V. Belomestny, L. Rüschendorf, and M. A. Urusov. Optimal stopping of integral functionals and a “No-Loss” free boundary formulation. *Theory of Probability and its Applications*, 54(1):14–28, 2010. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

Bakirov:2011:BCC

- [BS11] N. K. Bakirov and G. J. Székely. Brownian covariance and Central Limit Theorem for stationary sequences. *Theory of Probability and its Applications*, 55(3):371–394, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p371_s1.

Belomestny:2014:CIS

- [BS14] D. Belomestny and V. Spokoiny. Concentration inequalities for smooth random fields. *Theory of Probability and its Applications*, 58(2):314–323, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bulinskaya:2018:LTG

- [BS18] E. V. Bulinskaya and A. I. Sokolova. Limit theorems for generalized renewal processes. *Theory of Probability and its Applications*, 62(1):35–54, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bulinskaya:2011:CBR

- [Bul11] E. V. Bulinskaya. Catalytic branching random walk on a two-dimensional lattice. *Theory of Probability and its Applications*, 55(1):120–126, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL <http://>

epubs.siam.org/tvp/resource/
1/tprbau/v55/i1/p120_s1.

Bulinskaya:2015:CCC

- [Bul15] E. Vl. Bulinskaya. Complete classification of catalytic branching processes. *Theory of Probability and its Applications*, 59 (4):545–566, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bulinski:2016:EIN

- [Bul16] A. V. Bulinski. Estimate of the interaction neighborhood radius for a Markov random field. *Theory of Probability and its Applications*, 60(2):313–318, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bulinski:2017:CCL

- [Bul17] A. V. Bulinski. Conditional central limit theorem. *Theory of Probability and its Applications*, 61 (4):613–631, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bulinskii:2018:NSL

- [Bul18] A. V. Bulinskii. News of scientific life. *Theory of Probability and its Applications*, 63 (1):164–167, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Burkin:2016:SSR

- [Bur16] A. V. Burkin. Small subgraphs in random distance graphs. *Theory of Probability and its Applications*, 60(3):367–382, 2016. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Butkovsky:2014:EPN

- [But14] O. A. Butkovsky. On ergodic properties of nonlinear Markov chains and stochastic McKean–Vlasov equations. *Theory of Probability and its Applications*, 58 (4):661–674, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Borisov:2016:AED

- [BV16] I. S. Borisov and N. V. Volodko. Asymptotic expansions for the distributions of canonical V -statistics of third order. *Theory of Probability and its Applications*, 60(1):1–18, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bao:2016:CLS

- [BX16] Z. Bao and J. Xie. CLT for linear spectral statistics of Hermitian Wigner matrices with general moment conditions. *Theory of Probability and its Applications*, 60(2):187–206, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Bystrov:2015:EID

- [Bys15] A. A. Bystrov. Exponential inequalities for the distribution tails of multiple stochastic integrals with respect to Gaussian integrating processes. *Theory of Probability and its Applications*, 59 (1):128–136, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

- [BZ17] **Bayraktar:2017:OSP** E. Bayraktar and Zh. Zhou. On an optimal stopping problem of an insider. *Theory of Probability and its Applications*, 61(1):129–133, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CDD15] **Chebotarev:2015:RFN** A. M. Chebotarev, V. G. Danilov, and S. Yu. Dobrokhotov. The Russian Federation National Award in Science and Technology. *Theory of Probability and its Applications*, 59(2):181–184, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Che11] **Chevallier:2011:LSB** N. Chevallier. Law of the sum of Bernoulli random variables. *Theory of Probability and its Applications*, 55(1):27–41, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p27_s1.
- [Che15] **Chen:2015:SLP** X. Chen. Scaling limit of the path leading to the leftmost particle in a branching random walk. *Theory of Probability and its Applications*, 59(4):567–589, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Chi16] **Chibisov:2016:BLL** D. M. Chibisov. Bernoulli’s law of large numbers and the strong law of large numbers. *Theory of Probability and its Applications*, 60(2):318–319, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Chi19] **Chibisov:2019:MOV** D. M. Chibisov. In memory of O. V. Viskov (02.02.1937–21.06.2018). *Theory of Probability and its Applications*, 63(4):671, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CJJ11] **Czyzewska-Jankowska:2011:FPG** A. Czyzewska-Jankowska and Z. J. Jurek. Factorization property of generalized s -selfdecomposable measures and class L^f distributions. *Theory of Probability and its Applications*, 55(4):692–698, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p692_s1.
- [CK19] **Chigansky:2019:SAM** P. Chigansky and M. Kleptsyna. Statistical analysis of the mixed fractional Ornstein–Uhlenbeck process. *Theory of Probability and its Applications*, 63(3):408–425, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CKT16] **Cuchiero:2016:NPF** C. Cuchiero, I. Klein, and J. Teichmann. A new perspective on the fundamental theorem of asset pricing for large financial mar-

- kets. *Theory of Probability and its Applications*, 60(4):561–579, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CL10] P. Chigansky and R. Liptser. Moderate deviations for a diffusion-type process in a random environment. *Theory of Probability and its Applications*, 54(1):29–50, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CLS15] S. Chobanyan, S. Levental, and H. Salehi. Maximum inequalities for rearrangements of summands and assignments of signs. *Theory of Probability and its Applications*, 59(4):677–684, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CM17] T. Choulli and J. Ma. Explicit description of HARA forward utilities and their optimal portfolios. *Theory of Probability and its Applications*, 61(1):57–93, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [CO11] V. Cammarota and E. Orsingher. Angular processes related to Cauchy random walks. *Theory of Probability and its Applications*, 55(3):395–410, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p395_s1.
- [CO13] V. Cammarota and E. Orsingher. Hitting spheres on hyperbolic spaces. *Theory of Probability and its Applications*, 57(3):419–443, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Com18] H. Comman. Improvements of Plachky–Steinebach Theorem. *Theory of Probability and its Applications*, 63(1):117–134, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Cor11] F. Cordero. On the scaling property in fluctuation theory for stable Lévy processes. *Theory of Probability and its Applications*, 55(4):683–691, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p683_s1.
- [CPC13] V. S. M. Campos, A. G. C. Pereira, and J. A. Rojas Cruz. Modeling the genetic algorithm by a nonhomogeneous Markov chain: Weak and strong ergodicity. *Theory of Probability and its Applications*, 57

(1):144–151, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Cui:2017:ITQ

[CS17] X. Cui and T. Shibata. Investment timing and quantity strategies under asymmetric information. *Theory of Probability and its Applications*, 61(1):151–159, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Cawston:2010:CPO

[CV10] S. Cawston and L. Vostrikova. On continuity properties for option prices in exponential Lévy models. *Theory of Probability and its Applications*, 54(4):588–608, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Darkhovsky:2012:UCP

[Dar12] B. S. Darkhovsky. Uncertain change-point problem for stochastic sequence. *Theory of Probability and its Applications*, 56(1):44–56, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p44_s1.

Darkhovsky:2014:CPD

[Dar14] B. S. Darkhovsky. Change-point detection in random sequence under minimal prior information. *Theory of Probability and its Applications*, 58(3):488–493, 2014. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dehay:2013:LTC

[Deh13] D. Dehay. Local time and convergence of empirical estimators. *Theory of Probability and its Applications*, 57(2):196–208, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Demichev:2014:OEC

[Dem14] V. P. Demichev. An optimal estimate for the covariance of indicator functions of associated random variables. *Theory of Probability and its Applications*, 58(4):675–683, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dinev:2013:ABE

[DM13] T. Dinev and L. Mattner. The asymptotic Berry–Esseen constant for intervals. *Theory of Probability and its Applications*, 57(2):323–325, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Dorogovtsev:2010:NSL

[Dor10] A. A. Dorogovtsev. News of scientific life: International conference “Stochastic Analysis and Random Dynamical Systems”. *Theory of Probability and its Applications*, 54(4):733, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

- [DP13] Yu. Davydov and V. Paulauskas. A simple approach in limit theorems for linear random processes and fields with continuous time. *Theory of Probability and its Applications*, 57(4):589–606, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [DP18a] A. V. Doumas and V. G. Papanicolaou. The siblings of the coupon collector. *Theory of Probability and its Applications*, 62(3):444–470, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [DP18b] M. D’Ovidio and F. Polito. Fractional Diffusion–Telegraph equations and their associated stochastic solutions. *Theory of Probability and its Applications*, 62(4):552–574, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [DP19] Yu. Davydov and V. Paulauskas. Lamperti-type theorems for random fields. *Theory of Probability and its Applications*, 63(3):426–446, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [dRdC17] M. du Roy de Chaumaray. Large deviations for the squared radial Ornstein–Uhlenbeck process. *Theory of Probability and its Applications*, 61(3):408–441, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [DSW19] D. Denisov, A. Sakhanenko, and V. Wachtel. First-passage times over moving boundaries for asymptotically stable walks. *Theory of Probability and its Applications*, 63(4):613–633, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Dya12] E. E. Dyakonova. Multitype Galton–Watson branching processes in Markovian random environment. *Theory of Probability and its Applications*, 56(3):508–517, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [EJ18] P. Embrechts and M. Kirchner. Hawkes graphs. *Theory of Probability and its Applications*, 62(1):132–156, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [EJ19] H.-J. Engelbert and V. P. Kurenok. The Tanaka formula for symmetric stable processes with index $\alpha, 0 < \alpha < 2$. *Theory of Probability and its Applications*, 63(3):426–446, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

- 64(2):264–289, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [Faz12]
- Es-Sebaiy:2011:NLT**
- [EST11] K. Es-Sebaiy and C. A. Tudor. Noncentral limit theorem for the cubic variation of a class of self-similar stochastic processes. *Theory of Probability and its Applications*, 55(3):411–431, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p411_s1. [Faz13]
- Eliseeva:2013:ECF**
- [EZ13] Yu. S. Eliseeva and A. Yu. Zaitsev. Estimates of the concentration functions of weighted sums of independent random variables. *Theory of Probability and its Applications*, 57(4):670–678, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [Fel10]
- Fatalov:2014:LMG**
- [Fat14] V. R. Fatalov. On the Laplace method for Gaussian measures in a Banach space. *Theory of Probability and its Applications*, 58(2):216–241, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [Fel12]
- Fatalov:2015:LE**
- [Fat15] V. R. Fatalov. Letter to the Editors. *Theory of Probability and its Applications*, 59(2):357–358, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [Fel17]
- Fazekas:2012:MSP**
- I. Fazekas. Merging to semistable processes. *Theory of Probability and its Applications*, 56(4):621–633, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Fazekas:2013:MSP**
- I. Fazekas. Merging to semistable processes. *Theory of Probability and its Applications*, 56(4):621–633, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Feldman:2010:ILS**
- G. M. Feldman. Independent linear statistics on \mathfrak{a} -adic solenoids. *Theory of Probability and its Applications*, 54(3):375–388, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p375_s1.
- Feldman:2012:GMS**
- G. M. Feldman. Gaussian measures in the sense of Bernstein: Factorization, supports, zero-one law. *Theory of Probability and its Applications*, 56(3):359–375, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Feldman:2017:IRV**
- G. M. Feldman. Independent random variables in Abelian groups with independent sum and difference. *Theory of Probability and*

its Applications, 61(2):335–345, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Feldman:2018:HCT

- [Fel18] G. M. Feldman. Heyde’s characterization theorem for some locally compact Abelian groups. *Theory of Probability and its Applications*, 62(3):399–412, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Feldman:2019:CTP

- [Fel19] G. M. Feldman. On a characterization theorem for probability distributions on discrete Abelian groups. *Theory of Probability and its Applications*, 63(4):594–612, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Feinberg:2014:FLW

- [FKZ14] E. A. Feinberg, P. O. Kasyanov, and N. V. Zadoianchuk. Fatou’s lemma for weakly converging probabilities. *Theory of Probability and its Applications*, 58(4):683–689, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Feinberg:2010:SEN

- [FP10] E. A. Feinberg and A. B. Pionovskiy. On strongly equivalent nonrandomized transition probabilities. *Theory of Probability and its Applications*, 54(2):300–307, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL <http://>

epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p300_s1.

Faller:2013:OMS

- [FR13] A. Faller and L. Rüschendorf. Optimal multiple stopping with sum-payoff. *Theory of Probability and its Applications*, 57(2):325–336, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ferger:2010:WCE

- [FV10] D. Ferger and D. Vogel. Weak convergence of the empirical process and the rescaled empirical distribution function in the Skorokhod product space. *Theory of Probability and its Applications*, 54(4):609–625, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gamkrelidze:2015:LLT

- [Gam15] N. G. Gamkrelidze. On a local limit theorem for integer random vectors. *Theory of Probability and its Applications*, 59(3):494–499, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gamkrelidze:2018:OPS

- [Gam18] N. G. Gamkrelidze. On one property of symmetrized distributions. *Theory of Probability and its Applications*, 62(1):55–57, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gaposhkin:2011:ECR

- [Gap11] V. F. Gaposhkin. On estimates of the convergence rate in the strong law of large numbers for stationary sequences (in some classes S_w and R_Φ). *Theory of Probability and its Applications*, 55(4):699–709, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p699_s1.

Gusev:2015:DFC

- [GD15] S. A. Gusev and N. G. Dokuchaev. On differentiation of functionals containing the first exit of a diffusion process from a domain. *Theory of Probability and its Applications*, 59(1):136–144, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2018:AIC

- [GEZ18] F. Götze, Yu. S. Eliseeva, and A. Yu. Zaitsev. Arak inequalities for concentration functions and the Littlewood–Offord problem. *Theory of Probability and its Applications*, 62(2):196–215, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gao:2014:BTC

- [GGW14] F. Gao, A. Guillin, and L. Wu. Bernstein-type concentration inequalities for symmetric Markov processes. *Theory of Probability and its Applications*, 58(3):358–382, 2014. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gribkova:2011:CBA

- [GH11] N. V. Gribkova and R. Helmers. On the consistency of the $M \ll N$ bootstrap approximation for a trimmed mean. *Theory of Probability and its Applications*, 55(1):42–53, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p42_s1.

Gribkova:2014:SOA

- [GH14] N. V. Gribkova and R. Helmers. Second order approximations for slightly trimmed means. *Theory of Probability and its Applications*, 58(3):383–412, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gyorfi:2015:ABM

- [GIKP15] L. Györfi, M. Ispány, P. Kevei, and G. Pap. Asymptotic behavior of multitype nearly critical Galton–Watson processes with immigration. *Theory of Probability and its Applications*, 59(4):590–610, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Goldenshluger:2013:GSR

- [GL13] A. V. Goldenshluger and O. V. Lepski. General selection rule from a family of linear estimators. *Theory of Probability and its Applications*, 57(2):209–226, 2013.

CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Glau:2016:CLP

- [Gla16] K. Glau. Classification of Lévy processes with parabolic Kolmogorov backward equations. *Theory of Probability and its Applications*, 60(3):383–406, ??? 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Grabchak:2015:LTP

- [GM15] M. Grabchak and S. A. Molchanov. Limit theorems and phase transitions for two models of summation of independent identically distributed random variables with a parameter. *Theory of Probability and its Applications*, 59(2):222–243, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Grabchak:2019:LTR

- [GM19] M. Grabchak and S. A. Molchanov. Limit theorems for random exponentials: The bounded support case. *Theory of Probability and its Applications*, 63(4):634–647, ??? 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2015:LTT

- [GNT15] F. Götze, A. A. Naumov, and A. N. Tikhomirov. Limit theorems for two classes of random matrices with dependent entries. *Theory of Probability and its Applications*, 59(1):23–39, ??? 2015. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2018:LSL

- [GNT18] F. Götze, A. A. Naumov, and A. N. Tikhomirov. Local semicircle law under moment conditions: The Stieltjes transform, rigidity, and delocalization. *Theory of Probability and its Applications*, 62(1):58–83, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Golosov:2013:ULS

- [Gol13] A. O. Golosov. Uniform laws for stationary random functions on compact groups. *Theory of Probability and its Applications*, 57(2):336–342, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Goldaeva:2014:EIC

- [Gol14] A. A. Goldaeva. Extremal indices and clusters in the linear recursive stochastic sequences. *Theory of Probability and its Applications*, 58(4):689–698, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Grbic:2010:GPT

- [GP10] T. Grbić and E. Pap. Generalization of portmanteau theorem with respect to the pseudoweak convergence of random closed sets. *Theory of Probability and its Applications*, 54(1):51–67, ??? 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Glonti:2017:OIR

- [GP17] O. A. Glonti and O. G. Purtukhia. On one integral representation of functionals of Brownian motion. *Theory of Probability and its Applications*, 61(1):133–139, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gregoratti:2010:DQP

- [Gre10] M. Gregoratti. Dilations à la quantum probability of Markov evolutions in discrete time. *Theory of Probability and its Applications*, 54(1):140–150, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Grin:2010:MCW

- [Gri10] A. G. Grin'. On minimal conditions of the weak dependence in limit theorems for stationary sequences. *Theory of Probability and its Applications*, 54(2):307–317, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p307_s1.

Grishunina:2019:MQS

- [Gri19] S. A. Grishunina. Multiserver queueing system with constant service time and simultaneous service of a customer by random number of servers. *Theory of Probability and its Applications*, 64(3):456–460, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ginovyan:2012:TAP

- [GS12] M. S. Ginovyan and A. A. Sahakyan. Trace approximations of products of truncated Toeplitz operators. *Theory of Probability and its Applications*, 56(1):57–71, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p57_s1.

Gliklikh:2019:CSF

- [GS19] Yu. E. Gliklikh and T. A. Shchichko. On the completeness of stochastic flows generated by equations with current velocities. *Theory of Probability and its Applications*, 64(1):1–11, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2010:RCS

- [GT10] F. Götze and A. N. Tikhomirov. The rate of convergence of spectra of sample covariance matrices. *Theory of Probability and its Applications*, 54(1):129–140, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gushchin:2016:PCE

- [GU16] A. A. Gushchin and M. A. Urusov. Processes that can be embedded in a geometric Brownian motion. *Theory of Probability and its Applications*, 60(2):246–262, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gushchin:2011:DCV

- [Gus11] A. A. Gushchin. Dual characterization of the value function in the robust utility maximization problem. *Theory of Probability and its Applications*, 55(4):611–630, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p611_s1.

Gushchin:2018:JLT

- [Gus18] A. A. Gushchin. The joint law of terminal values of a nonnegative submartingale and its compensator. *Theory of Probability and its Applications*, 62(2):216–235, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2013:MTY

- [GvZ13] F. Götze and W. R. van Zwet. Miscellanea — the times of Yuri Vasilyevich Prokhorov. *Theory of Probability and its Applications*, 57(2):306–322, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2012:DCR

- [GZ12] F. Götze and D. Zaporozhets. On the distribution of complex roots of random polynomials with heavy-tailed coefficients. *Theory of Probability and its Applications*, 56(4):696–703, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Gotze:2013:DCR

- [GZ13] F. Götze and D. Zaporozhets. On the distribution of complex roots of random polynomials with heavy-tailed coefficients. *Theory of Probability and its Applications*, 56(4):696–703, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Harlamov:2016:FDD

- [Har16] B. P. Harlamov. Final distribution of a diffusion process: Semi-Markov approach. *Theory of Probability and its Applications*, 60(3):444–459, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Husler:2016:STG

- [HKP16] J. Hüsler, E. V. Kremena, and V. I. Piterbarg. On the shape of trajectories of Gaussian processes having large massive excursions. II. *Theory of Probability and its Applications*, 60(3):513–520, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Hajiyev:2012:MMM

- [HM12] A. H. Hajiyev and T. Sh. Mammadov. Mathematical models of moving particles without overtake and their applications. *Theory of Probability and its Applications*, 56(4):579–589, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Hajiyev:2013:MMM

- [HM13] A. H. Hajiyev and T. Sh. Mammadov. Mathematical models of

- moving particles without overtake and their applications. *Theory of Probability and its Applications*, 56(4):579–589, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Hamadene:2016:RBS**
- [HO16] S. Hamadène and Y. Ouknine. Reflected backward SDEs with general jumps. *Theory of Probability and its Applications*, 60(2):263–280, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Holevo:2016:SDM**
- [Hol16] A. S. Holevo. Seminar dedicated to the memory of Yu. V. Prokhorov. *Theory of Probability and its Applications*, 60(2):312, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Holevo:2017:CGT**
- [Hol17] A. S. Holevo. On a characterization of Gaussian transition operators. *Theory of Probability and its Applications*, 61(4):712–718, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Holevo:2018:CCC**
- [Hol18] A. S. Holevo. On the classical capacity of a channel with stationary quantum Gaussian noise. *Theory of Probability and its Applications*, 62(4):534–551, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Holevo:2019:GQO**
- [Hol19] A. S. Holevo. Generators of quantum one-dimensional diffusions. *Theory of Probability and its Applications*, 64(2):249–263, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Holevo:2016:CWC**
- [HS16] A. S. Holevo and M. E. Shirokov. Criterion of weak compactness for families of generalized ensembles and its corollaries. *Theory of Probability and its Applications*, 60(2):320–325, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Hu:2012:BRW**
- [HTV12] Y. Hu, V. A. Topchii, and V. A. Vatutin. Branching random walk in \mathbf{Z}^4 with branching at the origin only. *Theory of Probability and its Applications*, 56(2):193–212, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Hinz:2016:AOC**
- [HY16] J. Hinz and N. Yap. Algorithms for optimal control of stochastic switching systems. *Theory of Probability and its Applications*, 60(4):580–603, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Ham:2010:SNV**
- [HZ10] W. Ham and K. Zhou. A short note on the volume of hypersphere. *Theory of Probability and*

its Applications, 54(4):682–686, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Hwang:2011:UAP

- [HZ11] H.-K. Hwang and V. Zacharovas. Uniform asymptotics of Poisson approximation to the Poisson-binomial distribution. *Theory of Probability and its Applications*, 55(2):198–224, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p198_s1. [II'10]

Ibragimov:2012:MAV

- [Ibr12] I. A. Ibragimov. In memory of Anatolii Vladimirovich Skorokhod (1930–2011). *Theory of Probability and its Applications*, 56(1):116–119, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p116_s1. [IMV15]

Ibragimov:2013:SDR

- [Ibr13] I. A. Ibragimov. On the Skitovich–Darmois–Ramachandran theorem. *Theory of Probability and its Applications*, 57(3):368–374, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [Irk11]

Ibragimov:2018:I

- [IKS18] I. A. Ibragimov, V. Yu. Korolev, and A. N. Shiryaev. Introduction. [IS12]

Theory of Probability and its Applications, 62(1):1, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ilinskii:2010:GCF

A. I. Il'inskii. On Gaussian components of finite mixtures of probability distributions. *Theory of Probability and its Applications*, 54(4):687–693, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Iksanov:2015:WCF

A. M. Iksanov, A. V. Marynych, and V. A. Vatutin. Weak convergence of finite-dimensional distributions of the number of empty boxes in the Bernoulli sieve. *Theory of Probability and its Applications*, 59(1):87–113, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Irkhina:2011:OSR

N. A. Irkhina. On one sufficient reducibility criterion for Wang's premium principle. *Theory of Probability and its Applications*, 55(1):126–134, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p126_s1.

Ivanov:2012:DPH

R. V. Ivanov and A. N. Shiryaev. On duality principle for hedging strategies in diffusion models. *Theory of Probability and*

its Applications, 56(3):376–402, ??? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2014:PMS

- [ISF14] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. On a probabilistic method of solving a one-dimensional initial-boundary value problem. *Theory of Probability and its Applications*, 58(2):242–263, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2015:LTC

- [ISF15] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. Limit theorems on convergence of expectations of functionals of sums of independent random variables to solutions of initial-boundary value problems. *Theory of Probability and its Applications*, 59(2):244–259, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2017:ADP

- [ISF17a] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. Analytic diffusion processes: Definition, properties, limit theorems. *Theory of Probability and its Applications*, 61(2):255–276, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2017:IBV

- [ISF17b] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. Initial boundary value problems in

a bounded domain: Probabilistic representations of solutions and limit theorems. I. *Theory of Probability and its Applications*, 61(4):632–648, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2018:IBV

- [ISF18] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. Initial boundary value problems in a bounded domain: Probabilistic representations of solutions and limit theorems II. *Theory of Probability and its Applications*, 62(3):356–372, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2019:AEO

- [ISF19a] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. Approximation of the evolution operator by expectations of functionals of sums of independent random variables. *Theory of Probability and its Applications*, 64(1):12–26, ??? 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ibragimov:2019:RLP

- [ISF19b] I. A. Ibragimov, N. V. Smorodina, and M. M. Faddeev. Reflecting Lévy processes and associated families of linear operators. *Theory of Probability and its Applications*, 64(3):335–354, ??? 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ivanov:2015:CBP

- [Iva15] M. Yu. Ivanov. On a connection between power and logarithmic utility maximization problems in the exponential Lévy model. *Theory of Probability and its Applications*, 59(4):684–693, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Jajte:2010:OSD

- [Jaj10] R. Jajte. Operators on L^p -spaces determined by filtrations and pointwise ergodic theorems. *Theory of Probability and its Applications*, 54(3):389–402, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p389_s1.

Jasiulis-Goldyn:2016:WLK

- [JGM16] B. H. Jasiulis-Goldyn and J. K. Misiewicz. Weak Lévy–Khintchine representation for weak infinite divisibility. *Theory of Probability and its Applications*, 60(1):45–61, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Jaimungal:2014:GSP

- [JKV14] S. Jaimungal, A. Kreinin, and A. Valov. The generalized Shiryaev problem and Skorokhod embedding. *Theory of Probability and its Applications*, 58(3):493–502, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Jeanblanc:2015:MMY

- [JS15] M. Jeanblanc and A. Shiryaev. In memory of Marc Yor. *Theory of Probability and its Applications*, 59(1):180, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Jana:2016:FLE

- [JSS16] I. Jana, K. Saha, and A. Soshnikov. Fluctuations of linear eigenvalue statistics of random band matrices. *Theory of Probability and its Applications*, 60(3):407–443, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kaji:2017:FPP

- [Kaj17] Sh. Kaji. First passage problems over increasing boundaries for Lévy processes with exponentially decayed Lévy measures. *Theory of Probability and its Applications*, 61(1):140–151, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kareev:2013:LBA

- [Kar13] I. A. Kareev. Lower bounds for average sample size and efficiency of sequential selection procedures. *Theory of Probability and its Applications*, 57(2):227–242, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kareev:2014:LBA

- [Kar14] I. A. Kareev. Lower bound for the average sample size and

the efficiency of ranking sequential procedures. *Theory of Probability and its Applications*, 58 (3):503–509, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Karpushin:2017:CRS

- [Kar17] V. V. Karpushin. Convergence rate in stochastic particle systems with synchronization. *Theory of Probability and its Applications*, 61 (2):345–355, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kashitsyn:2012:MMC

- [Kas12] P. A. Kashitsyn. Multivariate model with correlated observation units. *Theory of Probability and its Applications*, 56 (3):517–521, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kashtanov:2016:SFA

- [Kas16] V. A. Kashtanov. The structure of the functional of accumulation defined on a trajectory of semi-Markov process with a finite set of states. *Theory of Probability and its Applications*, 60 (2):281–294, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Korolev:2018:BCF

- [KD18] V. Yu. Korolev and A. V. Dorofeeva. Bounds for the concentration functions of random sums under relaxed moment conditions. *Theory of Probability and its Applications*, 62(1):84–97, 2018.

CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kelbert:2010:MPR

- [Kel10] M. Kelbert. Markov process representations for polyharmonic functions. *Theory of Probability and its Applications*, 54(2):317–322, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p317_s1.

Kern:2016:GMV

- [Ker16] P. Kern. A general multiparameter version of Gnedenko’s transfer theorem. *Theory of Probability and its Applications*, 60 (1):134–142, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kuznetsova:2014:CTH

- [KH14] A. A. Kuznetsova and A. S. Holevo. Coding theorems for hybrid channels. *Theory of Probability and its Applications*, 58 (2):264–285, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kuznetsova:2015:CTH

- [KH15] A. A. Kuznetsova and A. S. Holevo. Coding theorems for hybrid channels. II. *Theory of Probability and its Applications*, 59 (1):145–154, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2010:BS

- [Kha10] Marina Khatuntseva. On the 75th birthday of A. N. Shiryaev. *Theory of Probability and its Applications*, 54(4):677, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2012:C

- [Kha12a] M. V. Khatuntseva. Congratulations. *Theory of Probability and its Applications*, 56(2):318, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2012:NSL

- [Kha12b] M. V. Khatuntseva. News of scientific life. *Theory of Probability and its Applications*, 56(3):536, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2012:BB

- [Kha12c] M. V. Khatuntseva. On the 80th birthday of A. A. Borovkov. *Theory of Probability and its Applications*, 56(4):537, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khasanov:2013:UHP

- [Kha13a] R. V. Khasanov. On the upper hedging price of contingent claims. *Theory of Probability and its Applications*, 57(4):607–618, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2013:NSL

- [Kha13b] M. V. Khatuntseva. News of scientific life. *Theory of Probability and its Applications*, 57(4):721–724, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2013:BVV

- [Kha13c] M. V. Khatuntseva. On the 60th birthday of V. A. Vatutin. *Theory of Probability and its Applications*, 57(1):181, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2013:BB

- [Kha13d] M. V. Khatuntseva. On the 80th birthday of A. A. Borovkov. *Theory of Probability and its Applications*, 56(4):537, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2014:BAS

- [Kha14a] M. Khatuntseva. On the 70th birthday of Aleksander Semenovich Holevo. *Theory of Probability and its Applications*, 58(4):660, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2014:MBS

- [Kha14b] M. V. Khatuntseva. In memoriam: B. A. Sevastyanov (29.09.1923–30.08.2013). *Theory of Probability and its Applications*, 58(3):487, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2014:MYV

- [Kha14c] M. V. Khatuntseva. In memoriam: Yu. V. Prokhorov (15.12.1929–16.07.2013). *Theory of Probability and its Applications*, 58(2):173, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2015:MOB

- [Kha15] M. V. Khatuntseva. In memoriam: [obituaries of Bronius Grigelionis, Nikolai Vakhania, and Aleksei Chervonenkis]. *Theory of Probability and its Applications*, 59(3):532–534, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2016:CSA

- [Kha16a] M. V. Khatuntseva. The Claude E. Shannon Award. *Theory of Probability and its Applications*, 60(3):501, ??? 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2016:CS

- [Kha16b] M. V. Khatuntseva. Congratulations to A. N. Shiryaev. *Theory of Probability and its Applications*, 60(4):670, ??? 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2016:E

- [Kha16c] M. V. Khatuntseva. From the Editors. *Theory of Probability and its Applications*, 60(3):529, ??? 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2017:NSL

- [Kha17a] M. V. Khatuntseva. News of scientific life. *Theory of Probability and its Applications*, 61(2):356, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2017:BB

- [Kha17b] M. V. Khatuntseva. On the 85th birthday of A. A. Borovkov. *Theory of Probability and its Applications*, 61(2):177, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khartov:2018:CRS

- [Kha18a] A. A. Khartov. Criteria of relative and stochastic compactness for distributions of sums of independent random variables. *Theory of Probability and its Applications*, 63(1):57–71, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khatuntseva:2018:NSL

- [Kha18b] M. V. Khatuntseva. News of scientific life. *Theory of Probability and its Applications*, 63(2):336, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khikhol:2010:FGD

- [Khi10] S. A. Khikhol. A formula for the generalized density process of the distributions of semimartingales with independent increments. *Theory of Probability and its Applications*, 54(4):

- 626–637, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [KL14]
- Khikhol:2014:ALC**
- [Khi14a] S. A. Khikhol. Averaging the local characteristics brings a semimartingale with independent increments closer to Lévy processes. *Theory of Probability and its Applications*, 58(3):413–429, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Khil:2014:MSS**
- [Khi14b] E. V. Khil. Markov structure of the sequence of local maxima and the gaps between them. *Theory of Probability and its Applications*, 58(3):430–441, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Khokhlov:2013:RB**
- [Kho13] Yu. S. Khokhlov. Reviews and bibliography. *Theory of Probability and its Applications*, 57(4):718–720, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Klebaner:2011:AAR**
- [KL11] F. Klebaner and R. Liptser. Asymptotic analysis of ruin in the constant elasticity of variance model. *Theory of Probability and its Applications*, 55(2):291–297, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p291_s1.
- Klebaner:2014:WSE**
- F. Klebaner and R. Liptser. When a stochastic exponential is a true martingale. Extension of the Benes method. *Theory of Probability and its Applications*, 58(1):38–62, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Kabanov:2018:CFN**
- [KME18] Yu. M. Kabanov, R. Mokbel, and Kh. El Bitar. Clearing in financial networks. *Theory of Probability and its Applications*, 62(2):252–277, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Kagan:2015:PCS**
- [KMM15] A. M. Kagan, Y. Malinovsky, and L. Mattner. Partially complete sufficient statistics are jointly complete. *Theory of Probability and its Applications*, 59(3):359–374, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Korolyuk:2014:NSL**
- [KMS14] V. S. Korolyuk, Yu. S. Mishura, and L. M. Sakhno. News of scientific life. *Theory of Probability and its Applications*, 58(1):172, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Kolodii:2012:PMS**
- [Kol12] N. A. Kolodii. On parameter-measurability of the stochastic integral with respect to the

two-parameter strong martingale. *Theory of Probability and its Applications*, 56(1):132–140, ??? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p132_s1.

Kolesnikov:2013:SRM

- [Kol13] A. V. Kolesnikov. On Sobolev regularity of mass transport and transportation inequalities. *Theory of Probability and its Applications*, 57(2):243–264, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Konovalov:2010:CRM

- [Kon10] L. A. Konovalov. Coherent risk measures and a limit pass. *Theory of Probability and its Applications*, 54(3):403–423, ??? 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p403_s1.

Konarovskii:2011:ISD

- [Kon11a] V. V. Konarovskii. On infinite system of diffusing particles with coalescing. *Theory of Probability and its Applications*, 55(1):134–144, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p134_s1.

Konovalov:2011:OLR

- [Kon11b] L. A. Konovalov. On one limit relation for coherent risk measures. *Theory of Probability and its Applications*, 55(1):144–153, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p144_s1.

Korolev:2014:GHL

- [Kor14] V. Yu. Korolev. Generalized hyperbolic laws as limit distributions for random sums. *Theory of Probability and its Applications*, 58(1):63–75, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Korolev:2017:LDD

- [Kor17] V. Yu. Korolev. Limit distributions for doubly stochastically rarefied renewal processes and their properties. *Theory of Probability and its Applications*, 61(4):649–664, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kovalenko:2014:LWB

- [Kov14] I. N. Kovalenko. The life and works of Boris Vladimirovich Gnedenko: a survey. *Theory of Probability and its Applications*, 58(1):4–16, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kozlov:2010:LDS

- [Koz10] M. V. Kozlov. On large deviations of strictly subcritical

- branching processes in a random environment with geometric distribution of progeny. *Theory of Probability and its Applications*, 54(3):424–446, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p424_s1.
- [Koz14] M. V. Kozlov. On large deviations of maximum of a Cramér random walk and the queueing process. *Theory of Probability and its Applications*, 58(1):76–106, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Koz17] A. A. Kozhina. Stability of densities for perturbed degenerate diffusions. *Theory of Probability and its Applications*, 61(3):489–499, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [KP12] V. Yu. Korolev and S. V. Popov. An improvement of convergence rate estimates in the Central Limit Theorem under absence of moments higher than the second. *Theory of Probability and its Applications*, 56(4):682–691, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [KP13] V. Yu. Korolev and S. V. Popov. An improvement of convergence rate estimates in the Central Limit Theorem under absence of moments higher than the second. *Theory of Probability and its Applications*, 56(4):682–691, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [KP19] A. O. Kleban and V. I. Piterbarg. Method of moments for exit probabilities of Gaussian vector processes from a large region. *Theory of Probability and its Applications*, 63(4):545–555, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [KPH14] E. V. Kremena, V. I. Piterbarg, and J. Hüsler. On the shape of trajectories of Gaussian processes having large massive excursions. *Theory of Probability and its Applications*, 58(4):582–600, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [KPP14] V. V. Konev, S. M. Pergamenschchikov, and E. A. Pchelintsev. Estimation of a regression with the pulse type noise from discrete data. *Theory of Probability and its Applications*, 58(3):442–457, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Korolev:2013:ICR

Kozlov:2014:LDM

Kleban:2019:MME

Kozhina:2017:SDP

Kremena:2014:STG

Korolev:2012:ICR

Konev:2014:ERP

- [KPZ18] **Kurushima:2018:NTP**
A. Kurushima, A. Piunovskiy, and Y. Zhang. Nowak's theorem on probability measures induced by strategies revisited. *Theory of Probability and its Applications*, 62(2):328–334, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kra16] **Kramkov:2016:EUA**
D. Kramkov. Existence and uniqueness of Arrow–Debreu equilibria with consumptions in \mathbf{L}_+^0 . *Theory of Probability and its Applications*, 60(4):688–695, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kru10] **Kruglov:2010:CNF**
V. M. Kruglov. On the continuity of natural filtrations of processes with independent increments. *Theory of Probability and its Applications*, 54(4):693–699, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kru12] **Kruglov:2012:SPU**
V. M. Kruglov. A simple proof of the unboundedness of homogeneous stochastic processes with independent increments. *Theory of Probability and its Applications*, 56(4):691–693, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kru13] **Kruglov:2013:SPU**
V. M. Kruglov. A simple proof of the unboundedness of homogeneous stochastic processes with independent increments. *Theory of Probability and its Applications*, 56(4):691–693, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kru14] **Kruglov:2014:OID**
V. M. Kruglov. On one identity for distribution of sums of independent random variables. *Theory of Probability and its Applications*, 58(2):329–331, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kry16] **Kryazhimskiy:2016:PIP**
A. V. Kryazhimskiy. A posteriori integration of probabilities. Elementary theory. *Theory of Probability and its Applications*, 60(1):62–87, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Kry19] **Krylova:2019:SET**
G. A. Krylova. Statistical estimate of the traffic coefficient for a multi-channel queueing system with regenerative input flow. *Theory of Probability and its Applications*, 64(3):461–464, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [KS10] **Korolev:2010:UBA**
V. Yu. Korolev and I. G. Shevtsova. On the upper bound for the absolute constant in the Berry–Esseen inequality. *Theory of Probability and its Applications*, 54(4):638–658, 2010. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Korolev:2011:NMT

- [KS11] V. Yu. Korolev and I. G. Shevtsova. A new moment-type estimate of convergence rate in the Lyapunov theorem. *Theory of Probability and its Applications*, 55(3):505–509, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p505_s1.

Klartag:2012:VBE

- [KS12] B. Klartag and S. Sodin. Variations on the Berry–Esseen theorem. *Theory of Probability and its Applications*, 56(3):403–419, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kovalevskii:2015:ASR

- [KS15] A. P. Kovalevskii and E. V. Shatalin. Asymptotics of sums of residuals of one-parameter linear regression on order statistics. *Theory of Probability and its Applications*, 59(3):375–387, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kabanov:2016:MPF

- [KS16] Y. Kabanov and A. Shiryaev. Modern problems of financial mathematics. *Theory of Probability and its Applications*, 60(4):531–532, 2016. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kabanov:2017:MPF

- [KS17] Yu. M. Kabanov and A. N. Shiryaev. Modern problems of financial mathematics. *Theory of Probability and its Applications*, 61(1):1–2, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kampf:2018:FCL

- [KS18] J. Kampf and E. Spodarev. A functional central limit theorem for integrals of stationary mixing random fields. *Theory of Probability and its Applications*, 63(1):135–150, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kvaratskhelia:2014:DCR

- [KT14] V. V. Kvaratskhelia and V. I. Tarieladze. Diagonally canonical and related Gaussian random elements. *Theory of Probability and its Applications*, 58(2):286–296, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kudryavtsev:2019:AWH

- [Kud19] O. E. Kudryavtsev. Approximate Wiener–Hopf factorization and Monte Carlo methods for Lévy processes. *Theory of Probability and its Applications*, 64(2):186–208, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Kuznetsov:2011:APP

- [Kuz11a] A. Kuznetsov. Analytic proof of Pecherskii–Rogozin identity and Wiener–Hopf factorization. *Theory of Probability and its Applications*, 55(3):432–443, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p432_s1.

Kuznetsova:2011:CEI

- [Kuz11b] A. A. Kuznetsova. Conditional entropy for infinite-dimensional quantum systems. *Theory of Probability and its Applications*, 55(4):709–717, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p709_s1.

Kuznetsova:2011:RLT

- [Kuz11c] T. V. Kuznetsova. Refinement of the limit theorem for maxima of independent random sums in the case of zero asymmetry. *Theory of Probability and its Applications*, 55(2):298–302, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p298_s1.

Klokov:2013:LMC

- [KV13] S. A. Klokov and A. Yu. Veretenikov. On local mixing conditions for SDE approximations. *Theory of Probability and its Applications*,

57(1):110–131, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Khristolyubov:2019:LTS

- [KY19] I. I. Khristolyubov and E. B. Yarovaya. A limit theorem for supercritical random branching walks with branching sources of varying intensity. *Theory of Probability and its Applications*, 64(3):365–384, ??? 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

LaGatta:2013:CDG

- [LaG13a] T. LaGatta. Continuous disintegrations of Gaussian processes. *Theory of Probability and its Applications*, 57(1):151–162, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lagutin:2013:SMG

- [Lag13b] M. B. Lagutin. Some model of gas penetration into porous medium. *Theory of Probability and its Applications*, 57(2):342–346, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Laurent:2011:VCR

- [Lau11] S. Laurent. On Vershikian and I-cosy random variables and filtrations. *Theory of Probability and its Applications*, 55(1):54–76, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p54_s1.

- Linke:2018:CEE**
- [LB18] Yu. Yu. Linke and I. S. Borisov. Constructing explicit estimators in nonlinear regression problems. *Theory of Probability and its Applications*, 63(1):22–44, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Lebedev:2010:TAS**
- [Leb10] A. V. Lebedev. Tail asymptotics for stationary distributions of maximal branching processes. *Theory of Probability and its Applications*, 54(4):699–702, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Lebedev:2013:MER**
- [Leb13] A. V. Lebedev. Multivariate extremes of random properties of particles in supercritical branching processes. *Theory of Probability and its Applications*, 57(4):678–683, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Lebedev:2019:UBE**
- [Leb19] A. V. Lebedev. Upper bound for the expected minimum of dependent random variables with known Kendall’s Tau. *Theory of Probability and its Applications*, 64(3):465–473, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Lopez-Garcia:2011:CSL**
- [LG11] M. López-García. Characterization of solutions to the log-normal moment problem. *Theory of Probability and its Applications*, 55(2):303–307, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p303_s1.
- Li:2015:LFS**
- [Li15] L. Li. From Lyapunov functions to Sobolev inequalities. *Theory of Probability and its Applications*, 59(4):693–699, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Linke:2016:RFO**
- [Lin16] Yu. Yu. Linke. Refinement of Fisher’s one-step estimators in the case of slowly converging initial estimators. *Theory of Probability and its Applications*, 60(1):88–102, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Linke:2018:APO**
- [Lin18] Yu. Yu. Linke. Asymptotic properties of one-step weighted M -estimators with applications to regression. *Theory of Probability and its Applications*, 62(3):373–398, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Lisovskii:2019:BST**
- [Lis19] D. I. Lisovskii. Bayesian sequential testing problem for a Brownian bridge. *Theory of Probability and its Applications*, 63

- (4):556–579, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [LMM13] A. A. Lykov, V. A. Malyshev, and S. A. Muzychka. Linear Hamiltonian systems under microscopic random influence. *Theory of Probability and its Applications*, 57(4):684–688, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Lot15] V. I. Lotov. On the asymptotics of the ruin probability. *Theory of Probability and its Applications*, 59(1):154–163, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [LR10] S. V. Lototsky and B. L. Rozovskii. A unified approach to stochastic evolution equations using the Skorokhod integral. *Theory of Probability and its Applications*, 54(2):189–202, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p189_s1.
- [LS19] D. I. Lisovskii and A. N. Shiryaev. Sequential testing of two hypotheses for a stationary Ornstein–Uhlenbeck process. *Theory of Probability and its Applications*, 63(4):580–593, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [LV19] M. Liu and V. Vatutin. Reduced critical branching processes for small populations. *Theory of Probability and its Applications*, 63(4):648–656, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Lyu10] Ya. A. Lyulko. Stochastic representations of max-type functionals of a random walk. *Theory of Probability and its Applications*, 54(3):516–525, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p516_s1.
- [Lyu12] Ya. A. Lyulko. On the distribution of time spent by a Markov chain at different levels until achieving a fixed state. *Theory of Probability and its Applications*, 56(1):140–149, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lykov:2013:LHS**Liu:2019:RCB****Lotov:2015:ARP****Lykov:2018:RVF****Lototsky:2010:UAS****Lyulko:2010:SRM****Lisovskii:2019:STT****Lyulko:2012:DTS**

- (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p140_s1. [Ma17]
- Ma:2013:SLK**
- [Ma13] C. Ma. The Schoenberg–Lévy kernel and relationships among fractional Brownian motion, bifractional Brownian motion, and others. *Theory of Probability and its Applications*, 57(4):619–632, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Ma:2017:BVR**
- [Ma17] C. Ma. Binomial- χ^2 vector random fields. *Theory of Probability and its Applications*, 61(3):375–388, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Magdziarz:2010:NMM**
- [Mag10] M. Magdziarz. A note on Maruyama’s mixing theorem. *Theory of Probability and its Applications*, 54(2):322–324, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p322_s1.
- Makasu:2017:MEI**
- [Mak17] C. Makasu. Maximal exponential inequalities for certain diffusion processes. *Theory of Probability and its Applications*, 61(1):159–167, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Malyshev:2017:DDC**
- [Mal17] F. M. Malyshev. The distribution density of the commutant of random rotations of a three-dimensional Euclidean space. *Theory of Probability and its Applications*, 61(2):277–294, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mallein:2018:BRW**
- [Mal18a] B. Mallein. N -branching random walk with α -stable spine. *Theory of Probability and its Applications*, 62(2):295–318, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Maller:2018:ERL**
- [Mal18b] R. A. Maller. Extensions of regularity for a Lévy process. *Theory of Probability and its Applications*, 62(4):575–603, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mamporia:2012:SDE**
- [Mam12] B. Mamporia. Stochastic differential equation for generalized random processes in a Banach space. *Theory of Probability and its Applications*, 56(4):602–620, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mamporia:2013:SDE**
- [Mam13] B. Mamporia. Stochastic differential equation for generalized random processes in a Banach space. *Theory of Probability and*

- its Applications*, 56(4):602–620, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mamporia:2017:LSD**
- [Mam17] B. Mamporia. Linear stochastic differential equations in a Banach space. *Theory of Probability and its Applications*, 61(2):295–308, ??? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Manita:2015:NSL**
- [Man15] A. D. Manita. News of scientific life. *Theory of Probability and its Applications*, 59(4):707–710, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mastikhin:2012:FPB**
- [Mas12] A. V. Mastikhin. Final probabilities for Becker epidemic Markov process. *Theory of Probability and its Applications*, 56(3):521–527, ??? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mazurkiewicz:2012:BWS**
- [Maz12] G. Mazurkiewicz. On \mathbf{R}^+ -Weakly stable distribution. *Theory of Probability and its Applications*, 56(1):149–154, ??? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p149_s1.
- Mazur:2018:MFT**
- [Maz18] A. E. Mazur. Modeling and fitting of time series with heavy distribution tails and strong time dependence by Gaussian time series. *Theory of Probability and its Applications*, 63(1):151–154, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Myronyuk:2015:ILS**
- [MF15] M. V. Myronyuk and G. M. Feldman. Independent linear statistics on the cylinders. *Theory of Probability and its Applications*, 59(2):260–278, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Maslov:2013:UPT**
- [MM13] V. P. Maslov and T. V. Maslova. Unbounded probability theory and its applications. *Theory of Probability and its Applications*, 57(3):444–467, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Mohamed:2014:MCS**
- [Moh14] N. M. A. Mohamed. Monte Carlo sampling of Maxwell and Gaussian distributions using a single random number. *Theory of Probability and its Applications*, 58(4):698–704, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Molchanov:2012:NSL**
- [Mol12] S. A. Molchanov. News of scientific life: On the 80th birth-

- day of A. A. Yushkevich. *Theory of Probability and its Applications*, 56(1):176–177, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p176_s1.
- Morozov:2012:DVF**
- [Mor12] I. S. Morozov. Differentiability of the value function in the robust utility maximization problem. *Theory of Probability and its Applications*, 56(2):327–337, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Metafune:2010:GPT**
- [MPR10] G. Metafune, D. Pallara, and A. Rhandi. Global properties of transition probabilities of singular diffusions. *Theory of Probability and its Applications*, 54(1):68–96, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Modarresi:2015:CPC**
- [MR15] N. Modarresi and S. Rezakhah. Certain periodically correlated multicomponent locally stationary processes. *Theory of Probability and its Applications*, 59(2):320–327, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Meschenmoser:2013:FCL**
- [MS13] D. Meschenmoser and A. Shashkin. Functional Central Limit Theorem for the measures of level surfaces of the Gaussian random field. *Theory of Probability and its Applications*, 57(1):162–172, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Melkumova:2019:MLM**
- [MS19] L. E. Melkumova and S. Ya. Shatskikh. Maximum likelihood method in de Finetti’s Theorem. *Theory of Probability and its Applications*, 63(4):657–663, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Muminov:2011:LDM**
- [Mum11] M. S. Muminov. On limit distribution of maximal deviation of empirical distribution density and regression function. I. *Theory of Probability and its Applications*, 55(3):509–517, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p509_s1.
- Muminov:2012:LDM**
- [Mum12] M. S. Muminov. On limit distribution of maximal deviation of empirical distribution density and regression function. II. *Theory of Probability and its Applications*, 56(1):155–166, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p155_s1.

Muravlev:2011:PDB

- [Mur11] A. A. Muravlev. On a property of the distribution of a Brownian motion with drift and its maximum. *Theory of Probability and its Applications*, 55(2):308–315, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p308_s1.

Mikulevicius:2018:WES

- [MZ18] R. Mikulevicius and Ch. Zhang. Weak Euler scheme for Lévy-driven stochastic differential equations. *Theory of Probability and its Applications*, 63(2):246–266, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nagaev:2010:NPA

- [Nag10] S. V. Nagaev. A new proof of the absolute convergence of the Spitzer series. *Theory of Probability and its Applications*, 54(1):151–154, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nagaev:2011:SCS

- [Nag11] S. V. Nagaev. On sufficient conditions for subexponentiality. *Theory of Probability and its Applications*, 55(1):153–164, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p153_s1.

Nagaev:2012:RTA

- [Nag12] S. V. Nagaev. The renewal theorem in the absence of power moments. *Theory of Probability and its Applications*, 56(1):166–175, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p166_s1.

Nagaev:2015:LRT

- [Nag15a] S. V. Nagaev. Local renewal theorems in the absence of an expectation. *Theory of Probability and its Applications*, 59(3):388–414, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nagaev:2015:PIG

- [Nag15b] S. V. Nagaev. Probabilistic inequalities for the Galton–Watson processes. *Theory of Probability and its Applications*, 59(4):611–640, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Novikov:2017:PAT

- [NAKL17] A. Novikov, S. Alexander, N. Korzhakhia, and T. Ling. Pricing of Asian-type and basket options via bounds. *Theory of Probability and its Applications*, 61(1):94–106, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Nazarov:2010:STG

- [Naz10] A. I. Nazarov. On a set of transformations of Gaussian random functions. *Theory of Probability and*

- its Applications*, 54(2):203–216, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p203_s1.
- [NBS13] E. Nadaraya, P. Babilua, and G. Sokhadze. On the integral square measure of deviation of a nonparametric estimator of the Bernoulli regression. *Theory of Probability and its Applications*, 57(2):265–278, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NK13] **Nadaraya:2013:ISM** A. Novikov and N. Kordzakhia. Pitman estimators: an asymptotic variance revisited. *Theory of Probability and its Applications*, 57(3):521–529, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NKL14] **Nagaev:2012:BPB** A. Novikov, N. Kordzakhia, and T. Ling. On moments of Pitman estimators: The case of fractional Brownian motion. *Theory of Probability and its Applications*, 58(4):601–614, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NC12] S. V. Nagaev and V. I. Chebotarev. On the bound of proximity of the binomial distribution to the normal one. *Theory of Probability and its Applications*, 56(2):213–239, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NN11] **Nezakati:2011:LTS** L. Nguyen-Ngoc. Limiting laws and penalization of certain Lévy processes by a function of their maximum. *Theory of Probability and its Applications*, 55(3):444–459, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p444_s1.
- [NN12] **Novikov:2012:LMP** A. Nezakati. Limit theorems for sequences of blockwise negatively associated random variables. *Theory of Probability and its Applications*, 55(2):315–321, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p315_s1.
- [Nik13] **Nikitin:2013:NSL** An. A. Novikov and P. A. Novikov. Locally most powerful sequential tests of a simple hypothesis vs. one-sided alternatives for independent observations. *Theory of Probability and its Applications*, 57(3):545, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Novikov:2013:PEA**
- Novikov:2014:MPE**
- Nguyen-Ngoc:2011:LLP**

- ability and its Applications*, 56 (3):420–442, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Noa10] A. I. Noarov. On some diffusion processes with stationary distributions. *Theory of Probability and its Applications*, 54(3):525–533, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p525_s1.
- [Nov11] P. A. Novikov. Locally most powerful sequential tests for discrete-time Markov processes. *Theory of Probability and its Applications*, 55(2):322–325, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p322_s1.
- [Nov14] S. Y. Novak. On the accuracy of inference on heavy-tailed distributions. *Theory of Probability and its Applications*, 58(3):509–518, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NP13] Ya. Yu. Nikitin and R. S. Pu-sev. Exact small deviation asymptotics for some Brownian functionals. *Theory of Probability and its Applications*, 57(1):60–81, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NP16] A. I. Nazarov and Y. P. Petrova. The small ball asymptotics in Hilbert norm for the Kac–Kiefer–Wolfowitz processes. *Theory of Probability and its Applications*, 60(3):460–480, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NR16] T. Nie and M. Rutkowski. BSDEs driven by multidimensional martingales and their applications to markets with funding costs. *Theory of Probability and its Applications*, 60(4):604–630, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NS13] Yu. S. Nefedova and I. G. Shevtsova. On nonuniform convergence rate estimates in the Central Limit Theorem. *Theory of Probability and its Applications*, 57(1):28–59, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [NSB10] E. Nadaraya, G. Sokhadze, and P. Babilua. On some goodness-of-fit tests based on estimates of kernel-type distribution densities. *Theory of Probability and its Applications*, 54(2):324–333, 2010. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p324_s1.

ORourke:2014:FME

- [ORS14] S. O'Rourke, D. Renfrew, and A. Soshnikov. Fluctuations of matrix entries of regular functions of sample covariance random matrices. *Theory of Probability and its Applications*, 58(4):615–639, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Osmolovskii:2010:EAE

- [Osm10] I. Yu. Osmolovskii. On estimating approximation exactness for asymptotic expansions in polynomial cases. *Theory of Probability and its Applications*, 54(1):154–160, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Palamarchuk:2018:AAB

- [Pal18] E. S. Palamarchuk. Analysis of the asymptotic behavior of the solution to a linear stochastic differential equation with subexponentially stable matrix and its application to a control problem. *Theory of Probability and its Applications*, 62(4):522–533, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Palamarchuk:2019:UFA

- [Pal19] E. S. Palamarchuk. On upper functions for anomalous diffusions governed by time-varying

Ornstein–Uhlenbeck process. *Theory of Probability and its Applications*, 64(2):209–228, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Perelman:2012:TVI

- [Per12] G. V. Perelman. Towards the validity of Itô's formula for discontinuous functions. *Theory of Probability and its Applications*, 56(3):443–456, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Privalsky:2012:MPC

- [PF12] V. E. Privalsky and M. I. Fortus. Miscellanea: On possible causes of global warming. *Theory of Probability and its Applications*, 56(2):313–317, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pancheva:2014:ABC

- [PG14] E. I. Pancheva and A. Gacovska. Asymptotic behavior of central order statistics under monotone normalization. *Theory of Probability and its Applications*, 58(1):107–120, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Prokhorov:2018:BCF

- [PGU18] Yu. V. Prokhorov, F. Götze, and V. V. Ulyanov. On bounds for characteristic functions of powers of asymptotically normal variables. *Theory of Probability and its Applications*, 62(1):98–116, 2018. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic).

Pinelis:2015:RTI

- [Pin15] I. Pinelis. Rosenthal-type inequalities for martingales in 2-smooth Banach spaces. *Theory of Probability and its Applications*, 59 (4):699–706, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pinelis:2018:QMN

- [Pin18] I. Pinelis. Quantifying minimal noncollinearity among random points. *Theory of Probability and its Applications*, 62 (4):604–616, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pinelis:2019:EBT

- [Pin19a] I. Pinelis. Exact bounds on the truncated-tilted mean, with applications. *Theory of Probability and its Applications*, 63 (3):447–463, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pinelis:2019:OUB

- [Pin19b] I. Pinelis. An optimal upper bound on the tail probability for sums of random variables. *Theory of Probability and its Applications*, 64 (3):474–480, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Piterbarg:2018:MEG

- [Pit18] V. I. Piterbarg. Massive excursions of Gaussian isotropic fields. method of moments. *Theory of*

Probability and its Applications, 63 (2):193–208, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pang:2010:RCT

- [PL10] T.-X. Pang and Z.-Y. Lin. On the rates of the Chung-type law of logarithm. *Theory of Probability and its Applications*, 54 (4):703–717, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Platonova:2017:PRS

- [Pla17] M. V. Platonova. Probabilistic representation of a solution of the Cauchy problem for evolution equations with Riemann–Liouville operators. *Theory of Probability and its Applications*, 61 (3):389–407, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Polunchenko:2019:NQS

- [PMS19] A. S. Polunchenko, S. Martínez, and J. San Martín. A note on the quasi-stationary distribution of the Shiryaev martingale on the positive half-line. *Theory of Probability and its Applications*, 63 (3):464–478, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pavlov:2015:OST

- [PN15] I. V. Pavlov and O. V. Nazarko. Optional sampling theorem for deformed submartingales. *Theory of Probability and its Applications*, 59(3):499–507, 2015. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Polunchenko:2018:ANM

- [Pol18] A. S. Polunchenko. Asymptotic near-minimaxity of the randomized Shiryaev–Roberts–Pollak change-point detection procedure in continuous time. *Theory of Probability and its Applications*, 62(4):617–631, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pozdnyakov:2013:BI

- [Poz13] V. Pozdnyakov. On the 80th birthday of I. A. Ibragimov. *Theory of Probability and its Applications*, 57(3):367, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Peccati:2010:DSP

- [PP10] G. Peccati and J.-R. Pycke. Decompositions of stochastic processes based on irreducible group representations. *Theory of Probability and its Applications*, 54(2):217–245, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p217_s1.

Percus:2017:JSR

- [PP17] J. K. Percus and O. E. Percus. Joint statistics of random walk on Z^1 and accumulation of visits. *Theory of Probability and its Applications*, 61(3):499–505, 2017. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Prokaj:2011:LTM

- [PR11] V. Prokaj and M. Rásonyi. Local and true martingales in discrete time. *Theory of Probability and its Applications*, 55(2):325–332, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p325_s1.

Platonova:2019:BRW

- [PR19] M. V. Platonova and K. S. Ryadovkin. Branching random walks on Z^d with periodic branching sources. *Theory of Probability and its Applications*, 64(2):229–248, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Prokhorov:2018:YPA

- [Pro18] Yuri Prokhorov. Yuri Prokhorov about himself. *Theory of Probability and its Applications*, 62(1):2–11, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Przystalski:2015:NLI

- [Prz15] M. Przystalski. A note on a law of iterated logarithm for bounded N -demimartingales. *Theory of Probability and its Applications*, 59(1):163–167, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Przystalski:2016:LE

- [Prz16] M. Przystalski. Letter to the Editors. *Theory of Probability and its Applications*, 60(3):528, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Piterbarg:2010:NSLa

- [PS10a] V. Piterbarg and A. N. Shiryaev. News of scientific life. *Theory of Probability and its Applications*, 54(2):370–373, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p370_s1.

Piterbarg:2010:NSLb

- [PS10b] V. Piterbarg and A. N. Shiryaev. News of scientific life. *Theory of Probability and its Applications*, 54(3):550–551, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p550_s1.

Presman:2010:OSR

- [PS10c] E. L. Presman and I. M. Sonin. On optimal stopping of random sequences modulated by Markov chain. *Theory of Probability and its Applications*, 54(3):534–542, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p534_s1.

Pirogov:2014:NSL

- [PS14] S. A. Pirogov and R. Sverchkov. News of scientific life. *Theory of Probability and its Applications*, 58(4):705–707, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Prokhorov:2014:BBV

- [PSM14] Yu. V. Prokhorov, A. N. Shiryaev, and A. D. Manita. On the 100th birthday of B. V. Gnedenko. *Theory of Probability and its Applications*, 58(1):1–3, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pavlov:2017:EMM

- [PST17] I. V. Pavlov, V. V. Shamrayeva, and I. V. Tsvetkova. On the existence of martingale measures satisfying the weakened condition of noncoincidence of barycenters in the case of countable probability space. *Theory of Probability and its Applications*, 61(1):167–175, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Pusev:2011:SDA

- [Pus11] R. S. Pusev. Small deviations asymptotics for Matérn processes and fields under weighted quadratic norm. *Theory of Probability and its Applications*, 55(1):164–172, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p164_s1.

Ragimov:2013:ILT

- [RA13] F. Ragimov and F. Azizov. Integral limit theorems for nonlinear boundary crossing time for Markov chain. *Theory of Probability and its Applications*, 57(1):172–178, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Radchenko:2010:SFS

- [Rad10] V. N. Radchenko. Sample functions of stochastic measures and Besov spaces. *Theory of Probability and its Applications*, 54(1):160–168, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Radchenko:2015:EED

- [Rad15] V. M. Radchenko. Evolution equations driven by general stochastic measures in Hilbert space. *Theory of Probability and its Applications*, 59(2):328–339, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Radchenko:2018:FSE

- [Rad18] V. M. Radchenko. Fourier series expansion of stochastic measures. *Theory of Probability and its Applications*, 63(2):318–326, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ragimov:2010:ABL

- [Rag10] F. G. Ragimov. On the asymptotic behavior of local probabilities of a multidimensional random

walk crossing nonlinear boundaries. *Theory of Probability and its Applications*, 54(2):333–339, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p333_s1.

Raimova:2013:PRS

- [Rai13] G. M. Raimova. Probabilistic representation of the solution of the initial-boundary value problem for the system of parabolic equations. *Theory of Probability and its Applications*, 57(4):688–697, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rao:2018:CPD

- [Rao18] B. L. S. Prakasa Rao. Characterizations of probability distributions through Q -independence. *Theory of Probability and its Applications*, 62(2):335–338, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ruiz-Medina:2014:CLR

- [RMC14] M. D. Ruiz-Medina and R. M. Crujeiras. A central limit result in the wavelet domain for minimum contrast estimation of fractal random fields. *Theory of Probability and its Applications*, 58(3):458–486, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rodionov:2018:DTT

- [Rod18] I. V. Rodionov. A discrimination test for tails of Weibull-type

distributions. *Theory of Probability and its Applications*, 63 (2):327–335, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rodionov:2019:DCH

- [Rod19] I. V. Rodionov. Discrimination of close hypotheses about the distribution tails using higher order statistics. *Theory of Probability and its Applications*, 63 (3):364–380, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rokhlin:2010:LBM

- [Rok10] D. B. Rokhlin. Lower bounds of martingale measure densities in the Dalang–Morton–Willinger theorem. *Theory of Probability and its Applications*, 54(3):447–465, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p447_s1.

Rokhlin:2012:RRP

- [Rok12] D. B. Rokhlin. Recurrence relations for price bounds of contingent claims in discrete time market models. *Theory of Probability and its Applications*, 56(1):72–95, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p72_s1.

Rokhlin:2019:LSS

- [Rok19] D. B. Rokhlin. Q -learning in a stochastic Stackelberg game between an uninformed leader and a naive follower. *Theory of Probability and its Applications*, 64(1):41–58, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2010:SDP

- [Roz10] L. V. Rozovsky. Small deviation probabilities for maximum of partial sums. *Theory of Probability and its Applications*, 54 (4):717–724, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2013:CCG

- [Roz13] L. V. Rozovsky. On the convergence conditions of the generalized Spitzer series. *Theory of Probability and its Applications*, 57 (4):697–698, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2014:SDS

- [Roz14] L. V. Rozovsky. Small deviations of series of independent non-negative random variables with smooth weights. *Theory of Probability and its Applications*, 58 (1):121–137, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2015:SDP

- [Roz15] L. V. Rozovsky. Superlarge deviation probabilities for sums of independent random variables with

exponentially decreasing tails. II. *Theory of Probability and its Applications*, 59(1):168–177, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2016:SDP

- [Roz16] L. V. Rozovsky. Small deviations of probabilities for weighted sum of independent positive random variables with a common distribution that decreases at zero not faster than a power. *Theory of Probability and its Applications*, 60(1):142–150, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2018:SDPb

- [Roz18a] L. V. Rozovsky. Small deviation probabilities for a weighted sum of independent positive random variables with common distribution function that can decrease at zero fast enough. *Theory of Probability and its Applications*, 63(1):155–163, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2018:SDPa

- [Roz18b] L. V. Rozovsky. Small deviation probabilities for weighted sum of independent random variables with a common distribution having a power decrease at zero, under minimal moment assumptions. *Theory of Probability and its Applications*, 62(3):491–495, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

[Roz19a]

L. V. Rozovsky. Integro-local CLT for sums of independent nonlattice random vectors. *Theory of Probability and its Applications*, 64(1):27–40, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rozovsky:2019:ILC

Rozovsky:2019:EAS

[Roz19b]

L. V. Rozovsky. On the exact asymptotics of small deviations of L_2 -norm for some Gaussian random fields. *Theory of Probability and its Applications*, 63(3):381–392, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rasonyi:2016:OIU

[RRV16]

M. Rásonyi and J. G. Rodríguez-Villarreal. Optimal investment under behavioral criteria in incomplete diffusion market models. *Theory of Probability and its Applications*, 60(4):631–646, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Rukhin:2010:JDP

[Ruk10]

A. L. Rukhin. Joint distribution of pattern frequencies and multivariate Pólya-Aeppli law. *Theory of Probability and its Applications*, 54(2):246–260, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p246_s1.

- [Sak10] **Sakhanenko:2010:LBA**
L. Sakhanenko. Lower bounds for accuracy of estimation in diffusion tensor imaging. *Theory of Probability and its Applications*, 54(1):168–177, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sak11] **Sakhanenko:2011:GOC**
L. Sakhanenko. A global optimal convergence rate in a model for the diffusion tensor imaging. *Theory of Probability and its Applications*, 55(1):77–90, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p77_s1.
- [Sak15] **Sakhanenko:2015:ASW**
L. Sakhanenko. Asymptotics of suprema of weighted Gaussian fields with applications to kernel density estimators. *Theory of Probability and its Applications*, 59(3):415–451, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sak19] **Sakhanenko:2019:TMD**
L. A. Sakhanenko. Testing a multivariate distribution for generalized skew ellipticity. *Theory of Probability and its Applications*, 64(2):290–303, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sau19] **Sauri:2019:PDB**
O. Sauri. Pathwise decompositions of Brownian semistationary processes. *Theory of Probability and its Applications*, 64(1):78–102, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sav15] **Savinov:2015:LTM**
E. A. Savinov. Limit theorem for the maximum of random variables connected by IT-copulas of Student’s t -distribution. *Theory of Probability and its Applications*, 59(3):508–516, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sav17] **Savelov:2017:ECS**
M. P. Savelov. Extremal characteristics of statistical criteria with given total variation distances between hypotheses. *Theory of Probability and its Applications*, 61(3):442–461, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sav19] **Savelov:2019:GIS**
M. P. Savelov. Gittins index for simple family of Markov bandit processes with switching cost and no discounting. *Theory of Probability and its Applications*, 64(3):355–364, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [SCN12] **Simas:2012:ATP**
A. B. Simas, G. M. Cordeiro, and S. Nadarajah. Asymptotic tail properties of the distributions in the class of dispersion models. *Theory of Probability and its Applications*, 56(4):703–710,

- ???? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [SCN13] A. B. Simas, G. M. Cordeiro, and S. Nadarajah. Asymptotic tail properties of the distributions in the class of dispersion models. *Theory of Probability and its Applications*, 56(4):703–710, ????. 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sen19] A. S. Semenov. Two-colorings of a random hypergraph. *Theory of Probability and its Applications*, 64(1):59–77, ????. 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sen10a] V. V. Senatov. On approximation exactness in the law of large numbers. *Theory of Probability and its Applications*, 54(2):261–271, ????. 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p261_s1.
- [Sen10b] V. V. Senatov. On multivariate analogues of Chebyshev–Hermite polynomials. *Theory of Probability and its Applications*, 54(4):659–676, ????. 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sen11] V. V. Senatov. On quasi-nonuniform estimates of the approximation exactness in the Central Limit Theorem. *Theory of Probability and its Applications*, 55(3):460–472, ????. 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p460_s1.
- [Sen12] V. V. Senatov. On one asymptotic expansion in the Central Limit Theorem. *Theory of Probability and its Applications*, 56(2):337–343, ????. 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sen13] V. V. Senatov. Nonimprovable estimates for asymptotic expansions in the Central Limit Theorem. *Theory of Probability and its Applications*, 57(4):633–648, ????. 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sen15] V. V. Senatov. On nonuniform estimates of approximation exactness in the central limit theorem. *Theory of Probability and its Applications*, 59(2):279–310, ????. 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Senatov:2016:CHP

- [Sen16] V. V. Senatov. On construction of high precision asymptotic expansions. *Theory of Probability and its Applications*, 60(2):295–311, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Serdyukova:2010:DDC

- [Ser10] Nora A. Serdyukova. Dependence on the dimension for complexity of approximation of random fields. *Theory of Probability and its Applications*, 54(2):272–284, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p272_s1.

Serov:2011:LDH

- [Ser11] A. A. Serov. Limit distribution of the Hamming distance from the random Boolean function to the set of affine functions. *Theory of Probability and its Applications*, 55(4):717–722, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p717_s1.

Shepp:2011:ENR

- [SF11] L. Shepp and K. Farahmand. Expected number of real zeros of a random polynomial with independent identically distributed symmetric long-tailed coefficients. *Theory of Probability and its Applications*, 55(1):173–181, 2011.

2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p173_s1.

Shaposhnikov:2012:SUS

- [Sha12a] A. V. Shaposhnikov. On a strong uniqueness of solutions of degenerate stochastic differential equations. *Theory of Probability and its Applications*, 56(2):240–251, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shaposhnikov:2012:UPS

- [Sha12b] S. V. Shaposhnikov. On uniqueness of a probability solution to the Cauchy problem for the Fokker–Planck–Kolmogorov equation. *Theory of Probability and its Applications*, 56(1):96–115, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p96_s1.

Shaposhnikov:2012:RQP

- [Sha12c] S. V. Shaposhnikov. Regularity and qualitative properties of solutions of parabolic equations for measures. *Theory of Probability and its Applications*, 56(2):252–279, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shashkin:2015:ANL

- [Sha15] A. Shashkin. Asymptotic normality of local averaging estimates for weakly dependent ran-

- dom fields. *Theory of Probability and its Applications*, 59 (3):516–526, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sha16] A. Shashkin. A functional limit theorem for the integrals over level sets of a Gaussian random field. *Theory of Probability and its Applications*, 60(1):150–161, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [She11] I. G. Shevtsova. On the asymptotically exact constants in the Berry–Esseen-katz inequality. *Theory of Probability and its Applications*, 55(2):225–252, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p225_s1.
- [She13] I. G. Shevtsova. Moment-type estimates with an improved structure for the accuracy of the normal approximation to distributions of sums of independent symmetric random variables. *Theory of Probability and its Applications*, 57 (3):468–496, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [She14a] I. G. Shevtsova. News of scientific life. *Theory of Probability and its Applications*, 58 (2):343–344, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [She14b] I. G. Shevtsova. On the accuracy of the normal approximation to compound Poisson distributions. *Theory of Probability and its Applications*, 58(1):138–158, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [She18a] I. G. Shevtsova. Convergence rate estimates in the global CLT for compound mixed Poisson distributions. *Theory of Probability and its Applications*, 63(1):72–93, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [She18b] I. G. Shevtsova. A moment inequality with application to convergence rate estimates in the global CLT for Poisson-binomial random sums. *Theory of Probability and its Applications*, 62 (2):278–294, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Shi11] A. N. Shiryaev. News of scientific life. *Theory of Probability and its Applications*, 55(2):368–370, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL <http://>

epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p368_s1.

Shiryaev:2015:NSLb

- [Shi15a] A. Shiryaev. News of scientific life. *Theory of Probability and its Applications*, 59(2):355–356, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2015:NSLa

- [Shi15b] A. N. Shiryaev. News of scientific life. *Theory of Probability and its Applications*, 59(1):178–179, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2017:MOC

- [Shi17a] A. N. Shiryaev. On the minimax optimality of the CUSUM statistic in disorder problems for Brownian motion. *Theory of Probability and its Applications*, 61(4):719–726, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2017:OR

- [Shi17b] A. N. Shiryaev. To our readers! *Theory of Probability and its Applications*, 61(4):539, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2018:NSL

- [Shi18a] A. N. Shiryaev. News of scientific life-information on the general seminar of the department of probability (faculty of mathematics and mechanics, Moscow

state university). *Theory of Probability and its Applications*, 62(4):675–680, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2018:BAI

- [Shi18b] A. N. Shiryaev. On the 85th birthday of Academician I. A. Ibragimov. *Theory of Probability and its Applications*, 62(4):505, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shin:2019:SDH

- [Shi19a] J. Shin. Semimartingale decomposition and heat kernel estimates of reflected stable-like processes with variable order. *Theory of Probability and its Applications*, 64(3):421–443, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2019:MRS

- [Shi19b] A. N. Shiryaev. In memory of R. Sh. Liptser (20.03.1936–02.01.2019). *Theory of Probability and its Applications*, 64(2):334, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shklyaev:2011:LDS

- [Shk11a] A. V. Shklyaev. Large deviations of Shepp statistics. *Theory of Probability and its Applications*, 55(4):722–729, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL <http://>

epubs.siam.org/tvp/resource/
1/tprbau/v55/i4/p722_s1.

ShklyaeV:2011:LTR

- [Shk11b] A. V. ShklyaeV. Limit theorems for random walk under the assumption of maxima large deviation. *Theory of Probability and its Applications*, 55(3):517–525, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p517_s1.

Shur:2011:UIS

- [Shu11] M. G. Shur. Uniform integrability for strong ratio limit theorems. II. *Theory of Probability and its Applications*, 55(3):473–484, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p473_s1.

Shur:2012:LE

- [Shu12] M. G. Shur. Letters to the Editors. *Theory of Probability and its Applications*, 56(1):178–179, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p178_s1.

Shur:2013:UIS

- [Shu13] M. G. Shur. Uniform integrability for strong ratio limit theorems. III. *Theory of Probability and its Applications*, 57(4):649–662, 2013. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shur:2014:TTC

- [Shu14] M. G. Shur. Two theorems on convergence parameter of an irreducible Markov chain. *Theory of Probability and its Applications*, 58(1):159–164, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shur:2017:ERR

- [Shu17] M. G. Shur. Exponentials and R -recurrent random walks on groups. *Theory of Probability and its Applications*, 61(3):505–513, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shvedov:2015:MVD

- [Shv15] A. S. Shvedov. Matrix-variate t -distribution with vector of degrees of freedom. *Theory of Probability and its Applications*, 59(3):526–531, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Sidorov:2010:MCS

- [Sid10] D. I. Sidorov. On mixing conditions for sequences of moving averages. *Theory of Probability and its Applications*, 54(2):339–347, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p339_s1.

- [Sin12] **Sinelnikov:2012:OSB**
S. S. Sinelnikov. On the optimal stopping of a Brownian motion with a negative drift. *Theory of Probability and its Applications*, 56(2):343–350, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [SK11] **Sinn:2011:CZC**
M. Sinn and K. Keller. Covariances of zero crossings in Gaussian processes. *Theory of Probability and its Applications*, 55(3):485–504, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p485_s1.
- [SL13] **Stoyanov:2013:HCM**
J. Stoyanov and G. D. Lin. Hardy’s condition in the moment problem for probability distributions. *Theory of Probability and its Applications*, 57(4):699–708, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Sok14] **Sokolov:2014:RCP**
N. V. Sokolov. Refinements of classical probability estimates. *Theory of Probability and its Applications*, 58(2):331–333, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Son16] **Song:2016:RTD**
Sh. Song. Random time with differentiable conditional distribution function. *Theory of Probability and its Applications*, 60(4):647–669, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [SP18] **Stepanova:2018:GFT**
N. Stepanova and T. Pavlenko. Goodness-of-fit tests based on sup-functionals of weighted empirical processes. *Theory of Probability and its Applications*, 63(2):292–317, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [SP19] **Shiryaev:2019:ATG**
A. N. Shiryaev and I. V. Pavlov. Abstracts of talks given at the 3rd International Conference on Stochastic Methods. *Theory of Probability and its Applications*, 64(1):124–169, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Spi12] **Spiryaev:2012:SPK**
M. A. Spiryaev. On some properties of Kagi and Renko trading strategies for Brownian motion. *Theory of Probability and its Applications*, 56(2):280–298, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [SPTS17] **Shiryaev:2017:AIC**
A. N. Shiryaev, I. V. Pavlov, T. B. Tolozova, and V. V. Shamarava. Abstracts of the International Conference on Stochastic Methods. *Theory of Probability and its Applications*, 61

(3):521–538, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Senatov:2013:NFA

- [SS13] V. V. Senatov and V. N. Sobolev. New forms of asymptotic expansions in the Central Limit Theorem. *Theory of Probability and its Applications*, 57(1):82–96, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Suvorikova:2017:MCP

- [SS17] A. Suvorikova and V. Spokoiny. Multiscale change point detection. *Theory of Probability and its Applications*, 61(4):665–691, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Startsev:2015:OAE

- [Sta15] A. N. Startsev. On one approach to estimation of parameters of a two-dimensional process of linear diffusion in nonstationary case. *Theory of Probability and its Applications*, 59(2):339–343, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shiryaev:2011:RJS

- [SU11] A. N. Shiryaev and V. V. Ulyanov. Russian–Japanese symposium on “A stochastic analysis of advanced statistical models”. *Theory of Probability and its Applications*, 55(3):536–557, 2011. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p536_s1.

Su:2013:NSL

- [Su13] Zhonggen Su. News of scientific life. *Theory of Probability and its Applications*, 57(1):179–180, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Su:2015:NCR

- [Su15] Z. Su. Normal convergence for random partitions with multiplicative measures. *Theory of Probability and its Applications*, 59(1):40–69, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Sukhanova:2010:MC

- [Suk10] E. M. Sukhanova. Matrix correlation. *Theory of Probability and its Applications*, 54(2):347–355, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p347_s1.

Salminen:2018:EFP

- [SV18] P. Salminen and L. Vostrikova. On exponential functionals of processes with independent increments. *Theory of Probability and its Applications*, 63(2):267–291, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shneer:2011:UAH

- [SW11] S. Shneer and V. Wachtel. A unified approach to the heavy-traffic analysis of the maximum of random walks. *Theory of Probability and its Applications*, 55(2):332–341, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p332_s1.

Syulyukin:2010:ABC

- [Syu10a] A. V. Syulyukin. On asymptotic Bergström-Chebyshev expansions. *Theory of Probability and its Applications*, 54(1):177–187, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Syulyukin:2010:QNE

- [Syu10b] A. V. Syulyukin. On quasimonuniform estimates of residuals for the Bergström-Chebyshev expansion. *Theory of Probability and its Applications*, 54(2):355–363, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p355_s1.

Syulyukin:2014:AEC

- [Syu14] A. V. Syulyukin. On asymptotic expansions for convolution of distributions which belong to stable laws. *Theory of Probability and its Applications*, 58(3):518–524, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Szablowski:2012:WOU

- [Sza12] P. J. Szablowski. q -wiener and (α, q) -Ornstein-Uhlenbeck processes. A generalization of known processes. *Theory of Probability and its Applications*, 56(4):634–659, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Szablowski:2013:WOU

- [Sza13] P. J. Szablowski. q -Wiener and (α, q) -Ornstein-Uhlenbeck processes. A generalization of known processes. *Theory of Probability and its Applications*, 56(4):634–659, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Satin:2013:RCT

- [SZK13] Ya. A. Satin, A. I. Zeifman, and A. V. Korotysheva. On the rate of convergence and truncations for a class of Markovian queueing systems. *Theory of Probability and its Applications*, 57(3):529–539, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Tella:2016:PRP

- [TE16] P. Di Tella and H.-J. Engelbert. The predictable representation property of compensated-covariation stable families of martingales. *Theory of Probability and its Applications*, 60(1):19–44, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Timashev:2017:RPP

- [Tim17] A. N. Timashev. Random permutations with prime lengths of cycles. *Theory of Probability and its Applications*, 61(2):309–320, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Timashev:2018:LTP

- [Tim18] A. N. Timashev. Limit theorems for power-series distributions with finite radius of convergence. *Theory of Probability and its Applications*, 63(1):45–56, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Timashev:2019:RMC

- [Tim19] A. N. Timashev. Random mappings with component sizes from a given set. *Theory of Probability and its Applications*, 64(3):481–489, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Tolstikhin:2017:CIS

- [Tol17] I. O. Tolstikhin. Concentration inequalities for samples without replacement. *Theory of Probability and its Applications*, 61(3):462–481, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Topchii:2010:TEG

- [Top10] V. A. Topchii. Time to extinction of Galton–Watson processes censored at high level. *Theory of Probability and its Applications*, 54(2):285–299, 2010.

2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p285_s1.

Tartakovsky:2012:TOA

- [TPP12] A. G. Tartakovsky, M. Pollak, and A. S. Polunchenko. Third-order asymptotic optimality of the generalized Shiryaev–Roberts change-point detection procedures. *Theory of Probability and its Applications*, 56(3):457–484, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Tyurin:2010:ULA

- [Tyu10] I. S. Tyurin. Uniform laws of averages for sequences of dependent random elements. *Theory of Probability and its Applications*, 54(4):725–732, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Tyurin:2011:CRL

- [Tyu11a] I. S. Tyurin. On the convergence rate in Lyapunov’s theorem. *Theory of Probability and its Applications*, 55(2):253–270, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p253_s1.

Tyurin:2011:MSA

- [Tyu11b] Yu. N. Tyurin. Multivariate statistical analysis: The geometric theory. *Theory of Probability and its Applications*, 55(1):91–109,

- ???? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p91_s1. [Var15]
- Tyurin:2012:RRL**
- [Tyu12] I. S. Tyurin. A refinement of the remainder in the Lyapunov theorem. *Theory of Probability and its Applications*, 56(4): 693–696, ??? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [Var19]
- Tyurin:2013:RRL**
- [Tyu13] I. S. Tyurin. A refinement of the remainder in the Lyapunov theorem. *Theory of Probability and its Applications*, 56(4): 693–696, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Ulyanov:2016:PPR**
- [Uly16] V. V. Ulyanov. On properties of polynomials in random elements. *Theory of Probability and its Applications*, 60(2):325–336, ??? 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Vakeroudis:2012:HTW**
- [Vak12] S. Vakeroudis. On hitting times of the winding processes of planar Brownian motion and of Ornstein–Uhlenbeck processes via Bougerol’s identity. *Theory of Probability and its Applications*, 56(3):485–507, ??? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Varron:2015:NWC**
- D. Varron. A note on weak convergence, large deviations, and the bounded approximation property. *Theory of Probability and its Applications*, 59(1):70–86, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Varron:2019:ECM**
- D. Varron. An extended continuous mapping theorem for outer almost sure weak convergence. *Theory of Probability and its Applications*, 64(2):304–323, ??? 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Vatutin:2011:BYV**
- [Vat11a] V. Vatutin. On the 80th birthday of Yu. V. Prokhorov. *Theory of Probability and its Applications*, 55(1):1, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i1/p1_s1.
- Vatutin:2011:NSL**
- [Vat11b] V. A. Vatutin. News of scientific life. *Theory of Probability and its Applications*, 55(4):730–734, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p730_s1.

Vatutin:2011:PSM

- [Vat11c] V. A. Vatutin. Polling systems and multitype branching processes in random environment with final product. *Theory of Probability and its Applications*, 55(4):631–660, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p631_s1.

Vatutin:2015:SDR

- [Vat15] V. A. Vatutin. The structure of the decomposable reduced branching processes. I. Finite-dimensional distributions. *Theory of Probability and its Applications*, 59(4):641–662, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2016:SDR

- [Vat16] V. A. Vatutin. The structure of decomposable reduced branching processes. II. Functional limit theorems. *Theory of Probability and its Applications*, 60(1):103–119, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vakhania:2010:QGR

- [VC10] N. N. Vakhania and G. Z. Chelidze. Quaternion Gaussian random variables. *Theory of Probability and its Applications*, 54(2):363–369, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i2/p363_s1.

Vatutin:2017:HMF

- [VD17] V. A. Vatutin and E. E. Dyakonova. How many families survive for a long time? *Theory of Probability and its Applications*, 61(4):692–711, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2018:EMB

- [VD18a] V. A. Vatutin and E. E. Dyakonova. Erratum: Multitype Branching Processes in Random Environment: Probability of Survival for the Critical Case. *Theory of Probability and its Applications*, 63(2):338, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). See [VD18b].

Vatutin:2018:MBP

- [VD18b] V. A. Vatutin and E. E. Dyakonova. Multitype branching processes in random environment: Probability of survival for the critical case. *Theory of Probability and its Applications*, 62(4):506–521, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). See [VD18a].

vanDoorn:2010:BAR

- [vDZP10] E. A. van Doorn, A. I. Zeifman, and T. L. Panfilova. Bounds and asymptotics for the rate of convergence of birth-death processes. *Theory of Probability and its Applications*, 54(1):97–113, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Viskov:2016:FAY

- [VK16] O. V. Viskov and V. I. Khokhlov. Four areas of Yu. V. Prokhorov's studies and their perspectives. *Theory of Probability and its Applications*, 60(2):336–342, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vellaisamy:2018:FDE

- [VK18] P. Vellaisamy and K. K. Kataria. The I -function distribution and its extensions. *Theory of Probability and its Applications*, 63(2):227–245, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2013:CBP

- [VL13] V. A. Vatutin and Q. Liu. Critical branching process with two types of particles evolving in asynchronous random environments. *Theory of Probability and its Applications*, 57(2):279–305, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Volodko:2011:LTC

- [Vol11] N. V. Volodko. Limit theorems for canonical von Mises and U -statistics of m -dependent observations. *Theory of Probability and its Applications*, 55(2):271–290, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p271_s1.

Vostrikova:2017:EUM

- [Vos17] L. Vostrikova. Expected utility maximization for exponential Lévy models with option and information processes. *Theory of Probability and its Applications*, 61(1):107–128, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Volodin:2010:IAB

- [VP10] I. N. Volodin and M. N. Ponfilyenok. Improving approximation of the beta-distribution for small parameter values. *Theory of Probability and its Applications*, 54(3):543–549, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p543_s1.

Vatutin:2014:KRT

- [VT14] V. Vatutin and V. Topchii. A key renewal theorem for heavy tail distributions with $\beta \in (0, 0.5]$. *Theory of Probability and its Applications*, 58(2):333–342, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vellaisamy:2013:NBA

- [VUC13] P. Vellaisamy, N. S. Upadhye, and V. Cekanavicius. On negative binomial approximation. *Theory of Probability and its Applications*, 57(1):97–109, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Vatutin:2010:SEC

- [VW10] V. A. Vatutin and V. Wachtel. Sudden extinction of a critical branching process in a random environment. *Theory of Probability and its Applications*, 54(3):466–484, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p466_s1.

Vatutin:2016:MBS

- [VZ16] V. A. Vatutin and A. M. Zubkov. In memory of B. A. Sevast'yanov (29.09.1923–30.08.2013). *Theory of Probability and its Applications*, 60(1):162–171, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Wachtel:2016:EAM

- [WD16] V. I. Wachtel and D. E. Denisov. An exact asymptotics for the moment of crossing a curved boundary by an asymptotically stable random walk. *Theory of Probability and its Applications*, 60(3):481–500, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Wakaki:2018:CEB

- [WF18] H. Wakaki and Ya. Fujikoshi. Computable error bounds for high-dimensional approximations of an LR statistic for additional information in canonical correlation analysis. *Theory of Probability and its Applications*, 62(1):157–172, 2018. CO-

DEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Wang:2014:IBS

- [WH14] H. Wang and W. Hong. Intrinsic branching structure within random walk on Z . *Theory of Probability and its Applications*, 58(4):640–659, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Wang:2019:BEB

- [WH19] X. J. Wang and S. H. Hu. The Berry–Esseen bound for ρ -mixing random variables and its applications in nonparametric regression model. *Theory of Probability and its Applications*, 63(3):479–499, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Wang:2018:MIN

- [WHV18] X. J. Wang, S. H. Hu, and A. I. Volodin. Moment inequalities for m -NOD random variables and their applications. *Theory of Probability and its Applications*, 62(3):471–490, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Withers:2011:MCV

- [WN11] C. S. Withers and S. Nadarajah. Maximum of continuous versions of Poisson and negative binomial-type distributions. *Theory of Probability and its Applications*, 55(3):525–528, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL <http://>

- epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p525_s1.
- [Wu15] Y. F. Wu. Some limit theorems for arrays of rowwise pairwise negatively quadratic dependent random variables. *Theory of Probability and its Applications*, 59(2):344–354, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yak10] A. L. Yakymiv. Limit theorem for the middle members of ordered cycle lengths in random A -permutations. *Theory of Probability and its Applications*, 54(1):114–128, 2010. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yak11] A. L. Yakymiv. Asymptotics at infinity of negative binomial infinitely divisible distributions. *Theory of Probability and its Applications*, 55(2):342–351, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p342_s1.
- [Yak15] A. L. Yakymiv. On a number of components in a random A -mapping. *Theory of Probability and its Applications*, 59(1):114–127, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yak16] A. L. Yakymiv. Tauberian theorem for generating functions of multiple series. *Theory of Probability and its Applications*, 60(2):343–347, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yak18] A. L. Yakymiv. On the order of random permutation with cycle weights. *Theory of Probability and its Applications*, 63(2):209–226, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yak19] A. L. Yakymiv. Abelian theorem for the regularly varying measure and its density in orthant. *Theory of Probability and its Applications*, 64(3):385–400, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yam12] M. Yamazato. Absolute continuity conditions for multivariate infinitely divisible distributions and their applications. *Theory of Probability and its Applications*, 56(2):299–312, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Yan12] O. Yanushkevichiene. On bounds in limit theorems for some U -statistics. *Theory of Probability and its Applications*, 56(4):

660–673, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yanushkevichiene:2013:BLT

- [Yan13] O. Yanushkevichiene. On bounds in limit theorems for some U -statistics. *Theory of Probability and its Applications*, 56(4):660–673, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yarovaya:2011:CEG

- [Yar11] E. B. Yarovaya. Criteria of exponential growth for the numbers of particles in models of branching random walks. *Theory of Probability and its Applications*, 55(4):661–682, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i4/p661_s1.

Yarovaya:2018:SAS

- [Yar18] E. B. Yarovaya. Spectral asymptotics of a supercritical branching random walk. *Theory of Probability and its Applications*, 62(3):413–431, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yaskov:2010:BCR

- [Yas10] P. A. Yaskov. A bound of convergence rate in weak law of large numbers for epidemic process. *Theory of Probability and its Applications*, 54(3):485–498, 2010. CODEN TPRBAU.

ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v54/i3/p485_s1.

Yaskov:2011:SCM

- [Yas11] P. A. Yaskov. Strong convergence for multiple sums of nonorthogonal random variables. *Theory of Probability and its Applications*, 55(2):351–355, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p351_s1.

Yaskov:2015:RMW

- [Yas15] P. Yas'kov. Russian mathematician wins the 2014 Abel Prize. *Theory of Probability and its Applications*, 59(1):1–2, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yaskov:2016:MBD

- [Yas16] P. Yas'kov. In memory of E. B. Dynkin (11.05.1924–14.11.2014). *Theory of Probability and its Applications*, 60(1):172, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yaskov:2018:SSC

- [Yas18] P. A. Yaskov. On the spectrum of sample covariance matrices for time series. *Theory of Probability and its Applications*, 62(3):432–443, 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yengibaryan:2011:RWM

- [YB11] N. B. Yengibaryan and A. G. Barseghyan. Random walks and mixtures of gamma distributions. *Theory of Probability and its Applications*, 55(3):528–535, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i3/p528_s1.

Yilmaz:2015:SJD

- [YMW15] Y. Yilmaz, G. V. Moustakides, and X. Wang. Sequential joint detection and estimation. *Theory of Probability and its Applications*, 59(3):452–465, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yongfeng:2012:CPM

- [Yon12] Wu Yongfeng. Convergence properties of the maximal partial sums for arrays of rowwise NA random variables. *Theory of Probability and its Applications*, 56(3):527–535, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Yam:2013:UBB

- [YYZ13] S. C. P. Yam, S. P. Yung, and W. Zhou. A unified “Bang–Bang” Principle with respect to \mathcal{R} -invariant performance benchmarks. *Theory of Probability and its Applications*, 57(2):357–366, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zacharovas:2019:EDB

- [Zac19] V. Zacharovas. The estimate of χ^2 -distance between binomial and generalized binomial distributions. *Theory of Probability and its Applications*, 64(3):444–455, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zaikin:2015:DSN

- [Zai15] A. A. Zaikin. Defect of the size of nonrandomized test and randomization effect on decreasing of the necessary sample size in testing the Bernoulli success probability. *Theory of Probability and its Applications*, 59(3):466–480, 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zaikin:2019:EAU

- [Zai19] A. A. Zaikin. Estimates with asymptotically uniformly minimal d -risk. *Theory of Probability and its Applications*, 63(3):500–505, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zani:2013:SPL

- [Zan13] M. Zani. Sample path large deviations for squares of stationary Gaussian processes. *Theory of Probability and its Applications*, 57(2):347–357, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zineb:2017:AAV

- [ZG17] T. Ben Zineb and E. Gobet. Analytical approximation of variable

- annuities for small volatility and small withdrawal. *Theory of Probability and its Applications*, 61(1):40–56, 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Zha12] Z. Zhang. Bounds for characteristic functions and Laplace transforms of probability distributions. *Theory of Probability and its Applications*, 56(2):350–358, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Zhd16] A. I. Zhdanov. On probability of high extremes for product of two Gaussian stationary processes. *Theory of Probability and its Applications*, 60(3):520–527, 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [Zhu11] M. E. Zhukovskii. The weak zero-one law for the random distance graphs. *Theory of Probability and its Applications*, 55(2):356–360, 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p356_s1.
- [Zhu14] M. E. Zhukovskii. The law of large numbers for the number of active particles in an epidemic model. *Theory of Probability and its Applications*, 58(2):297–313, 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [ZKK12] A. M. Zubkov, N. A. Kharitonova, and E. V. Khil. Gaps between local maxima in sequences of random variables. *Theory of Probability and its Applications*, 56(4):590–601, 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [ZKK13] A. M. Zubkov, N. A. Kharitonova, and E. V. Khil. Gaps between local maxima in sequences of random variables. *Theory of Probability and its Applications*, 56(4):590–601, 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- [ZKKS17] A. I. Zeifman, A. V. Korotysheva, V. Yu. Korolev, and Ya. A. Satin. Truncation bounds for approximations of inhomogeneous continuous-time Markov chains. *Theory of Probability and its Applications*, 61(3):513–520, 2017.

Zhang:2012:BCF

Zubkov:2018:LTP

Zubkov:2012:GBL

Zhdanov:2016:PHE

Zubkov:2013:GBL

Zhukovskii:2011:WZO

Zeifman:2017:TBA

Zhukovskii:2014:LLN

- ???? 2017. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [ZP18]
- Zhitlukhin:2013:CHT**
- [ZM13] M. V. Zhitlukhin and A. A. Muravlev. On Chernoff's hypotheses testing problem for the drift of a Brownian motion. *Theory of Probability and its Applications*, 57(4):708–717, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [ZS13a]
- Zuoxiang:2011:ASL**
- [ZN11] P. Zuoxiang and S. Nadarajah. Almost sure limit theorems for Gaussian sequences. *Theory of Probability and its Applications*, 55(2):361–367, ??? 2011. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). URL http://epubs.siam.org/tvp/resource/1/tprbau/v55/i2/p361_s1. [ZS13b]
- Zorich:2015:MGF**
- [Zor15] V. A. Zorich. Multidimensional geometry, functions of very many variables, and probability. *Theory of Probability and its Applications*, 59(3):481–493, ??? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [ZS14]
- Zorich:2018:GPF**
- [Zor18] V. A. Zorich. Geometry and probability. *Theory of Probability and its Applications*, 62(2):236–251, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic). [ZX19]
- Zhdanov:2018:HEG**
- A. I. Zhdanov and V. I. Piterbarg. High extremes of Gaussian chaos processes: a discrete time approximation approach. *Theory of Probability and its Applications*, 63(1):1–21, ??? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Zhitlukhin:2013:BDP**
- M. V. Zhitlukhin and A. N. Shiryaev. Bayesian disorder problems on filtered probability spaces. *Theory of Probability and its Applications*, 57(3):497–511, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Zubkov:2013:CPU**
- A. M. Zubkov and A. A. Serov. A complete proof of universal inequalities for the distribution function of the binomial law. *Theory of Probability and its Applications*, 57(3):539–544, ??? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Zhitlukhin:2014:OSP**
- M. V. Zhitlukhin and A. N. Shiryaev. Optimal stopping problems for a Brownian motion with disorder on a segment. *Theory of Probability and its Applications*, 58(1):164–171, ??? 2014. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).
- Zou:2019:RPD**
- W. Zou and J. H. Xie. A risk process with delayed claims and

constant dividend barrier. *Theory of Probability and its Applications*, 64(1):103–123, 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).