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Articles

- A central limit theorem for the KPZ equation MARTIN HAIRER AND HAO SHEN 4167
- The sharp threshold for the Duarte model
BÉLA BOLLOBÁS, HUGO DUMINIL-COPIN, ROBERT MORRIS AND PAUL SMITH 4222
- Stochastic integration with respect to cylindrical Lévy processes
ADAM JAKUBOWSKI AND MARKUS RIEDLE 4273
- Central limit theorem for random walks in doubly stochastic random environment: \mathcal{H}_{-1}
suffices GADY KOZMA AND BÁLINT TÓTH 4307
- A leader-election procedure using records
GEROLD ALSMEYER, ZAKHAR KABLUCHKO AND ALEXANDER MARYNYCH 4348
- Lévy processes and Lévy white noise as tempered distributions
ROBERT C. DALANG AND THOMAS HUMEAU 4389
- Large deviations for random projections of ℓ^p balls
NINA GANTERT, STEVEN SOOJIN KIM AND KAVITA RAMANAN 4419
- Power variation for a class of stationary increments Lévy driven moving averages
ANDREAS BASSE-O'CONNOR, RAPHAËL LACHIÈZE-REY
AND MARK PODOLSKIJ 4477
- Equilibrium fluctuation of the Atlas model AMIR DEMBO AND LI-CHENG TSAI 4529
- Stochastic heat equation with rough dependence in space YAOZHONG HU,
JINGYU HUANG, KHOA LÊ, DAVID NUALART AND SAMY TINDEL 4561
- Parisi formula for the ground state energy in the mixed p -spin model
ANTONIO AUFFINGER AND WEI-KUO CHEN 4617
- Invariance times STÉPHANE CRÉPEY AND SHIQI SONG 4632
- Asymptotic expansion of the invariant measure for ballistic random walk in the low
disorder regime DAVID CAMPOS AND ALEJANDRO F. RAMÍREZ 4675
- Polarity of points for Gaussian random fields
ROBERT C. DALANG, CARL MUELLER AND YIMIN XIAO 4700
- The vacant set of two-dimensional critical random interlacement is infinite
FRANCIS COMETS AND SERGUEI POPOV 4752
- Existence conditions of permanent and multivariate negative binomial
distributions NATHALIE EISENBAUM AND FRANCK MAUNOURY 4786

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A CENTRAL LIMIT THEOREM FOR THE KPZ EQUATION

BY MARTIN HAIRER¹ AND HAO SHEN

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We consider the KPZ equation in one space dimension driven by a stationary centred space–time random field, which is sufficiently integrable and mixing, but not necessarily Gaussian. We show that, in the weakly asymmetric regime, the solution to this equation considered at a suitable large scale and in a suitable reference frame converges to the Hopf–Cole solution to the KPZ equation driven by space–time Gaussian white noise. While the limiting process depends only on the integrated variance of the driving field, the diverging constants appearing in the definition of the reference frame also depend on higher order moments.

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THE SHARP THRESHOLD FOR THE DUARTE MODEL

BY BÉLA BOLLOBÁS^{*,†,‡,1}, HUGO DUMINIL-COPIN^{§,2},
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The class of critical bootstrap percolation models in two dimensions was recently introduced by Bollobás, Smith and Uzzell, and the critical threshold for percolation was determined up to a constant factor for all such models by the authors of this paper. Here, we develop and refine the techniques introduced in that paper in order to determine a sharp threshold for the Duarte model. This resolves a question of Mountford from 1995, and is the first result of its type for a model with drift.

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STOCHASTIC INTEGRATION WITH RESPECT TO CYLINDRICAL LÉVY PROCESSES

BY ADAM JAKUBOWSKI¹ AND MARKUS RIEDLE²

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A cylindrical Lévy process does not enjoy a cylindrical version of the semimartingale decomposition which results in the need to develop a completely novel approach to stochastic integration. In this work, we introduce a stochastic integral for random integrands with respect to cylindrical Lévy processes in Hilbert spaces. The space of admissible integrands consists of càglàd, adapted stochastic processes with values in the space of Hilbert–Schmidt operators. Neither the integrands nor the integrator is required to satisfy any moment or boundedness condition. The integral process is characterised as an adapted, Hilbert space valued semimartingale with càdlàg trajectories.

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CENTRAL LIMIT THEOREM FOR RANDOM WALKS IN DOUBLY STOCHASTIC RANDOM ENVIRONMENT: \mathcal{H}_{-1} SUFFICES

BY GADY KOZMA^{*,1,3} AND BÁLINT TÓTH^{†,‡,2,3}

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We prove a central limit theorem under diffusive scaling for the displacement of a random walk on \mathbb{Z}^d in stationary and ergodic doubly stochastic random environment, under the \mathcal{H}_{-1} -condition imposed on the drift field. The condition is equivalent to assuming that the stream tensor of the drift field be stationary and square integrable. This improves the best existing result [*Fluctuations in Markov Processes—Time Symmetry and Martingale Approximation* (2012) Springer], where it is assumed that the stream tensor is in $\mathcal{L}^{\max(2+\delta,d)}$, with $\delta > 0$. Our proof relies on an extension of the *relaxed sector condition* of [*Bull. Inst. Math. Acad. Sin. (N.S.)* **7** (2012) 463–476], and is technically rather simpler than existing earlier proofs of similar results by Oelschläger [*Ann. Probab.* **16** (1988) 1084–1126] and Komorowski, Landim and Olla [*Fluctuations in Markov Processes—Time Symmetry and Martingale Approximation* (2012) Springer].

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A LEADER-ELECTION PROCEDURE USING RECORDS

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Motivated by the open problem of finding the asymptotic distributional behavior of the number of collisions in a Poisson–Dirichlet coalescent, the following version of a stochastic leader-election algorithm is studied. Consider an infinite family of persons, labeled by $1, 2, 3, \dots$, who generate i.i.d. random numbers from an arbitrary continuous distribution. Those persons who have generated a record value, that is, a value larger than the values of all previous persons, stay in the game, all others must leave. The remaining persons are relabeled by $1, 2, 3, \dots$ maintaining their order in the first round, and the election procedure is repeated independently from the past and indefinitely. We prove limit theorems for a number of relevant functionals for this procedure, notably the number of rounds $T(M)$ until all persons among $1, \dots, M$, except the first one, have left (as $M \rightarrow \infty$). For example, we show that the sequence $(T(M) - \log^* M)_{M \in \mathbb{N}}$, where \log^* denotes the iterated logarithm, is tight, and study its weak subsequential limits. We further provide an appropriate and apparently new kind of normalization (based on tetrations) such that the original labels of persons who stay in the game until round n converge (as $n \rightarrow \infty$) to some random non-Poissonian point process and study its properties. The results are applied to describe all subsequential distributional limits for the number of collisions in the Poisson–Dirichlet coalescent, thus providing a complete answer to the open problem mentioned above.

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LÉVY PROCESSES AND LÉVY WHITE NOISE AS TEMPERED DISTRIBUTIONS¹

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We identify a necessary and sufficient condition for a Lévy white noise to be a tempered distribution. More precisely, we show that if the Lévy measure associated with this noise has a positive absolute moment, then the Lévy white noise almost surely takes values in the space of tempered distributions. If the Lévy measure does not have a positive absolute moment of any order, then the event on which the Lévy white noise is a tempered distribution has probability zero.

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Key words and phrases. Lévy white noise, Lévy process, Lévy random field, tempered distribution, positive absolute moment.

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LARGE DEVIATIONS FOR RANDOM PROJECTIONS OF ℓ^p BALLS

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Let $p \in [1, \infty]$. Consider the projection of a uniform random vector from a suitably normalized ℓ^p ball in \mathbb{R}^n onto an independent random vector from the unit sphere. We show that sequences of such random projections, when suitably normalized, satisfy a large deviation principle (LDP) as the dimension n goes to ∞ , which can be viewed as an *annealed* LDP. We also establish a *quenched* LDP (conditioned on a fixed sequence of projection directions) and show that for $p \in (1, \infty]$ (but *not* for $p = 1$), the corresponding rate function is “universal,” in the sense that it coincides for “almost every” sequence of projection directions. We also analyze some exceptional sequences of directions in the “measure zero” set, including the sequence of directions corresponding to the classical Cramér’s theorem, and show that those sequences of directions yield LDPs with rate functions that are distinct from the universal rate function of the quenched LDP. Lastly, we identify a variational formula that relates the annealed and quenched LDPs, and analyze the minimizer of this variational formula. These large deviation results complement the central limit theorem for convex sets, specialized to the case of sequences of ℓ^p balls.

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POWER VARIATION FOR A CLASS OF STATIONARY INCREMENTS LÉVY DRIVEN MOVING AVERAGES

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In this paper, we present some new limit theorems for power variation of k th order increments of stationary increments Lévy driven moving averages. In the infill asymptotic setting, where the sampling frequency converges to zero while the time span remains fixed, the asymptotic theory gives novel results, which (partially) have no counterpart in the theory of discrete moving averages. More specifically, we show that the first-order limit theory and the mode of convergence strongly depend on the interplay between the given order of the increments $k \geq 1$, the considered power $p > 0$, the Blumenthal–Gettoor index $\beta \in [0, 2)$ of the driving pure jump Lévy process L and the behaviour of the kernel function g at 0 determined by the power α . First-order asymptotic theory essentially comprises three cases: stable convergence towards a certain infinitely divisible distribution, an ergodic type limit theorem and convergence in probability towards an integrated random process. We also prove a second-order limit theorem connected to the ergodic type result. When the driving Lévy process L is a symmetric β -stable process, we obtain two different limits: a central limit theorem and convergence in distribution towards a $(k - \alpha)\beta$ -stable totally right skewed random variable.

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EQUILIBRIUM FLUCTUATION OF THE ATLAS MODEL

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We study the fluctuation of the Atlas model, where a unit drift is assigned to the lowest ranked particle among a semi-infinite (\mathbb{Z}_+ -indexed) system of otherwise independent Brownian particles, initiated according to a Poisson point process on \mathbb{R}_+ . In this context, we show that the joint law of ranked particles, after being centered and scaled by $t^{-\frac{1}{4}}$, converges as $t \rightarrow \infty$ to the Gaussian field corresponding to the solution of the Additive Stochastic Heat Equation (ASHE) on \mathbb{R}_+ with the Neumann boundary condition at zero. This allows us to express the asymptotic fluctuation of the lowest ranked particle in terms of a fractional Brownian Motion (fBM). In particular, we prove a conjecture of Pal and Pitman [*Ann. Appl. Probab.* **18** (2008) 2179–2207] about the asymptotic Gaussian fluctuation of the ranked particles.

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STOCHASTIC HEAT EQUATION WITH ROUGH DEPENDENCE IN SPACE

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This paper studies the nonlinear one-dimensional stochastic heat equation driven by a Gaussian noise which is white in time and which has the covariance of a fractional Brownian motion with Hurst parameter $H \in (\frac{1}{4}, \frac{1}{2})$ in the space variable. The existence and uniqueness of the solution u are proved assuming the nonlinear coefficient $\sigma(u)$ is differentiable with a Lipschitz derivative and $\sigma(0) = 0$.

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PARISI FORMULA FOR THE GROUND STATE ENERGY IN THE MIXED p -SPIN MODEL

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We show that the thermodynamic limit of the ground state energy in the mixed p -spin model can be identified as a variational problem. This gives a natural generalization of the Parisi formula at zero temperature.

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Key words and phrases. Spin glasses, ground state energy, Parisi formula.

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INVARIANCE TIMES¹

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On a probability space $(\Omega, \mathcal{A}, \mathbb{Q})$, we consider two filtrations $\mathbb{F} \subset \mathbb{G}$ and a \mathbb{G} stopping time θ such that the \mathbb{G} predictable processes coincide with \mathbb{F} predictable processes on $(0, \theta]$. In this setup, it is well known that, for any \mathbb{F} semimartingale X , the process $X^{\theta-}$ (X stopped “right before θ ”) is a \mathbb{G} semimartingale. Given a positive constant T , we call θ an invariance time if there exists a probability measure \mathbb{P} equivalent to \mathbb{Q} on \mathcal{F}_T such that, for any (\mathbb{F}, \mathbb{P}) local martingale X , $X^{\theta-}$ is a (\mathbb{G}, \mathbb{Q}) local martingale. We characterize invariance times in terms of the (\mathbb{F}, \mathbb{Q}) Azéma supermartingale of θ and we derive a mild and tractable invariance time sufficiency condition. We discuss invariance times in mathematical finance and BSDE applications.

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ASYMPTOTIC EXPANSION OF THE INVARIANT MEASURE FOR BALLISTIC RANDOM WALK IN THE LOW DISORDER REGIME¹

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We consider a random walk in random environment in the low disorder regime on \mathbb{Z}^d , that is, the probability that the random walk jumps from a site x to a nearest neighboring site $x + e$ is given by $p(e) + \varepsilon \xi(x, e)$, where $p(e)$ is deterministic, $\{\{\xi(x, e) : |e|_1 = 1\} : x \in \mathbb{Z}^d\}$ are i.i.d. and $\varepsilon > 0$ is a parameter, which is eventually chosen small enough. We establish an asymptotic expansion in ε for the invariant measure of the environmental process whenever a ballisticity condition is satisfied. As an application of our expansion, we derive a numerical expression up to first order in ε for the invariant measure of random perturbations of the simple symmetric random walk in dimensions $d = 2$.

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Key words and phrases. Random walk in random environment, Green function, invariant measure.

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POLARITY OF POINTS FOR GAUSSIAN RANDOM FIELDS

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We show that for a wide class of Gaussian random fields, points are polar in the critical dimension. Examples of such random fields include solutions of systems of linear stochastic partial differential equations with deterministic coefficients, such as the stochastic heat equation or wave equation with space–time white noise, or colored noise in spatial dimensions $k \geq 1$. Our approach builds on a delicate covering argument developed by M. Talagrand [*Ann. Probab.* **23** (1995) 767–775; *Probab. Theory Related Fields* **112** (1998) 545–563] for the study of fractional Brownian motion, and uses a harmonizable representation of the solutions of these stochastic PDEs.

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THE VACANT SET OF TWO-DIMENSIONAL CRITICAL RANDOM INTERLACEMENT IS INFINITE¹

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For the model of two-dimensional random interlacements in the critical regime (i.e., $\alpha = 1$), we prove that the vacant set is a.s. infinite, thus solving an open problem from [*Commun. Math. Phys.* **343** (2016) 129–164]. Also, we prove that the entrance measure of simple random walk on annular domains has certain regularity properties; this result is useful when dealing with soft local times for excursion processes.

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EXISTENCE CONDITIONS OF PERMANENTAL AND MULTIVARIATE NEGATIVE BINOMIAL DISTRIBUTIONS

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Existence conditions of permanental distributions are deeply connected to existence conditions of multivariate negative binomial distributions. The aim of this paper is twofold. It answers several questions generated by recent works on this subject, but it also goes back to the roots of this field and fixes existing gaps in older papers concerning conditions of infinite divisibility for these distributions.

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CONTENTS OF VOLUME 45

Articles

ADDARIO-BERRY, LOUGI AND ALBENQUE, MARIE. The scaling limit of random simple triangulations and random simple quadrangulations 2767–2825

ADDARIO-BERRY, LOUGI, BROUTIN, NICOLAS, GOLDSCHMIDT, CHRISTINA AND MIERMONT, GRÉGORIY. The scaling limit of the minimum spanning tree of the complete graph 3075–3144

ADDARIO-BERRY, LOUGI AND PENINGTON, SARAH. The front location in branching Brownian motion with decay of mass 3752–3794

ADLER, ROBERT J. AND OWADA, TAKASHI. Limit theorems for point processes under geometric constraints (and topological crackle) 2004–2055

ADLER, ROBERT J. AND SAMORODNITSKY, GENNADY. Climbing down Gaussian peaks 1160–1189

ALBENQUE, MARIE AND ADDARIO-BERRY, LOUGI. The scaling limit of random simple triangulations and random simple quadrangulations 2767–2825

ALSMEYER, GEROLD, KABLUCHKO, ZAKHAR AND MARYNYCH, ALEXANDER. A leader-election procedure using records 4348–4388

ANGEL, OMER, KOLESNIK, BRETT AND MIERMONT, GRÉGORIY. Stability of geodesics in the Brownian map 3451–3479

ATHREYA, SIVA, LÖHR, WOLFGANG AND WINTER, ANITA. Invariance principle for variable speed random walks on trees 625–667

AUFFINGER, ANTONIO AND CHEN, WEI-KUO. Parisi formula for the ground state energy in the mixed p -spin model 4617–4631

BACCELLI, FRANÇOIS AND HAJI-MIRSADEGHI, MIR-OMID. Point-map-probabilities of a point process and Mecke’s invariant measure equation 1723–1751

BAHLALI, KHALED, EDDAHBI, M’HAMED AND OUKNINE, YOUSSEF. Quadratic BSDE with \mathbb{L}^2 -terminal data: Krylov’s estimate, Itô–Krylov’s formula and existence results 2377–2397

BAI, SHUYANG AND TAQQU, MURAD S. Behavior of the generalized Rosenblatt process at extreme critical exponent values 1278–1324

BALÁZS, MÁRTON AND NAGY, ATTILA LÁSZLÓ. How to initialize a second class particle? 3535–3570

BALLY, VLAD AND CAMELLINO, LUCIA. Convergence and regularity of probability laws by using an interpolation method 1110–1159

BALLY, VLAD AND CAMELLINO, LUCIA. Regularity of Wiener functionals under a Hörmander type condition of order one 1488–1511

BARCHIESI, MARCO, BRANCOLINI, ALESSIO AND JULIN, VESA. Sharp dimension free quantitative estimates for the Gaussian isoperimetric inequality	668–697
BARLOW, M. T., CROYDON, D. A. AND KUMAGAI, T. Subsequen- tial scaling limits of simple random walk on the two-dimensional uniform spanning tree	4–55
BASAK, ANIRBAN AND DEMBO, AMIR. Ferromagnetic Ising mea- sures on large locally tree-like graphs	780–823
BASSE-O’CONNOR, ANDREAS, LACHIÈZE-REY, RAPHAËL AND PODOLSKIJ, MARK. Power variation for a class of stationary increments Lévy driven moving averages	4477–4528
BASU, RIDDHIPRATIM, HERMON, JONATHAN AND PERES, YUVAL. Characterization of cutoff for reversible Markov chains	1448–1487
BAUDOIN, FABRICE. Stochastic analysis on sub-Riemannian mani- folds with transverse symmetries	56–81
BAUERSCHMIDT, ROLAND, HUANG, JIAOYANG, KNOWLES, ANTTI AND YAU, HORNG-TZER. Bulk eigenvalue statistics for random regular graphs	3626–3663
BEIGLBÖCK, MATHIAS, NUTZ, MARCEL AND TOUZI, NIZAR. Complete duality for martingale optimal transport on the line . .	3038–3074
BELINSCHI, SERBAN T., BERCOVICI, HARI, CAPITAINÉ, MIREILLE AND FÉVRIER, MAXIME. Outliers in the spectrum of large deformed unitarily invariant models	3571–3625
BEN-HAMOU, ANNA AND SALEZ, JUSTIN. Cutoff for nonbacktrack- ing random walks on sparse random graphs	1752–1770
BENAYCH-GEORGES, FLORENT. Local single ring theorem	3850–3885
BERCOVICI, HARI, CAPITAINÉ, MIREILLE, FÉVRIER, MAXIME AND BELINSCHI, SERBAN T. Outliers in the spectrum of large deformed unitarily invariant models	3571–3625
BHAMIDI, SHANKAR, VAN DER HOFSTAD, REMCO AND HOOGHIEMSTRA, GERARD. Universality for first passage per- colation on sparse random graphs	2568–2630
BOLLOBÁS, BÉLA, DUMINIL-COPIN, HUGO, MORRIS, ROBERT AND SMITH, PAUL. The sharp threshold for the Duarte model	4222–4272
BRANCOLINI, ALESSIO, JULIN, VESA AND BARCHIESI, MARCO. Sharp dimension free quantitative estimates for the Gaussian isoperimetric inequality	668–697
BROUTIN, NICOLAS, GOLDSCHMIDT, CHRISTINA, MIERMONT, GRÉGORY AND ADDARIO-BERRY, LOUIGI. The scaling limit of the minimum spanning tree of the complete graph	3075–3144

BRZEŹNIAK, ZDZISŁAW, MOTYL, ELŹBIETA AND ONDREJAT, MARTIN. Invariant measure for the stochastic Navier–Stokes equations in unbounded 2D domains	3145–3201
BUCKDAHN, RAINER, LI, JUAN, PENG, SHIGE AND RAINER, CATHERINE. Mean-field stochastic differential equations and associated PDEs	824–878
BURDZY, KRZYSZTOF, CHEN, ZHEN-QING, MARSHALL, DONALD AND RAMANAN, KAVITA. Obliquely reflected Brownian motion in nonsmooth planar domains	2971–3037
CAMPESE, SIMON. A limit theorem for moments in space of the increments of Brownian local time	1512–1542
CAMPOS, DAVID AND RAMÍREZ, ALEJANDRO F. Asymptotic expansion of the invariant measure for ballistic random walk in the low disorder regime	4675–4699
CANDELLERO, ELISABETTA, GANGULY, SHIRSHENDU, HOFFMAN, CHRISTOPHER AND LEVINE, LIONEL. Oil and water: A two-type internal aggregation model	4019–4070
CAPITAINE, MIREILLE, FÉVRIER, MAXIME, BELINSCHI, SERBAN T. AND BERCOVICI, HARI. Outliers in the spectrum of large deformed unitarily invariant models	3571–3625
CARAMELLINO, LUCIA AND BALLY, VLAD. Convergence and regularity of probability laws by using an interpolation method	1110–1159
CARAMELLINO, LUCIA AND BALLY, VLAD. Regularity of Wiener functionals under a Hörmander type condition of order one	1488–1511
CARAVENNA, FRANCESCO, TONINELLI, FABIO LUCIO AND TORRI, NICCOLÒ. Universality for the pinning model in the weak coupling regime	2154–2209
CASS, THOMAS AND OGRODNIK, MARCEL. Tail estimates for Markovian rough paths	2477–2504
CHEN, LE, CRANSTON, MICHAEL, KHOSHNEVISAN, DAVAR AND KIM, KUNWOO. Dissipation and high disorder	82–99
CHEN, WEI-KUO. Variational representations for the Parisi functional and the two-dimensional Guerra–Talagrand bound	3929–3966
CHEN, WEI-KUO AND AUFFINGER, ANTONIO. Parisi formula for the ground state energy in the mixed p -spin model	4617–4631
CHEN, ZHEN-QING AND FAN, WAI-TONG (LOUIS). Systems of interacting diffusions with partial annihilation through membranes	100–146
CHEN, ZHEN-QING, MARSHALL, DONALD, RAMANAN, KAVITA AND BURDZY, KRZYSZTOF. Obliquely reflected Brownian motion in nonsmooth planar domains	2971–3037

CHERIDITO, PATRICK AND NAM, KIHUN. BSE's, BSDE's and fixed-point problems	3795–3828
CHERNOZHUKOV, VICTOR, CHETVERIKOV, DENIS AND KATO, KENGO. Central limit theorems and bootstrap in high dimensions	2309–2352
CHETVERIKOV, DENIS, KATO, KENGO AND CHERNOZHUKOV, VICTOR. Central limit theorems and bootstrap in high dimensions	2309–2352
COMETS, FRANCIS AND POPOV, SERGUEI. The vacant set of two-dimensional critical random interlacement is infinite	4752–4785
CORWIN, IVAN AND TSAI, LI-CHENG. KPZ equation limit of higher-spin exclusion processes	1771–1798
COTAR, CODINA AND THACKER, DEBLEENA. Edge- and vertex-reinforced random walks with super-linear reinforcement on infinite graphs	2655–2706
CRANSTON, MICHAEL, KHOSHNEVISAN, DAVAR, KIM, KUNWOO AND CHEN, LE. Dissipation and high disorder	82–99
CRÉPEY, STÉPHANE AND SONG, SHIQI. Invariance times	4632–4674
CROYDON, D. A., KUMAGAI, T. AND BARLOW, M. T. Subsequential scaling limits of simple random walk on the two-dimensional uniform spanning tree	4–55
CUNY, CHRISTOPHE. Invariance principles under the Maxwell–Woodroffe condition in Banach spaces	1578–1611
CURIEN, NICOLAS AND LE GALL, JEAN-FRANÇOIS. The harmonic measure of balls in random trees	147–209
DALANG, ROBERT C. AND HUMEAU, THOMAS. Lévy processes and Lévy white noise as tempered distributions	4389–4418
DALANG, ROBERT C., MUELLER, CARL AND XIAO, YIMIN. Polarity of points for Gaussian random fields	4700–4751
DAMRON, MICHAEL, LAM, WAI-KIT AND WANG, XUAN. Asymptotics for $2D$ critical first passage percolation	2941–2970
DELIGIANNIDIS, GEORGE AND KOSLOFF, ZEMER. Relative complexity of random walks in random scenery in the absence of a weak invariance principle for the local times	2505–2532
DEMBO, AMIR AND BASAK, ANIRBAN. Ferromagnetic Ising measures on large locally tree-like graphs	780–823
DEMBO, AMIR, MONTANARI, ANDREA AND SEN, SUBHABRATA. Extremal cuts of sparse random graphs	1190–1217
DEMBO, AMIR AND TSAI, LI-CHENG. Equilibrium fluctuation of the Atlas model	4529–4560

DEREICH, STEFFEN, DÖRING, LEIF AND KYPRIANOU, ANDREAS E. Real self-similar processes started from the origin.....	1952–2003
DING, JIAN, ROY, RISHIDEEP AND ZEITOUNI, OFER. Convergence of the centered maximum of log-correlated Gaussian fields	3886–3928
DÖRING, LEIF, KYPRIANOU, ANDREAS E. AND DEREICH, STEFFEN. Real self-similar processes started from the origin	1952–2003
DUMINIL-COPIN, HUGO, MORRIS, ROBERT, SMITH, PAUL AND BOLLOBÁS, BÉLA. The sharp threshold for the Duarte model	4222–4272
EDDAHBI, M’HAMED, OUKNINE, YOUSSEF AND BAHLALI, KHALED. Quadratic BSDE with \mathbb{L}^2 -terminal data: Krylov’s estimate, Itô–Krylov’s formula and existence results	2377–2397
EISENBAUM, NATHALIE. Permanental vectors with nonsymmetric kernels	210–224
EISENBAUM, NATHALIE AND MAUNOURY, FRANCK. Existence conditions of permanental and multivariate negative binomial distributions	4786–4820
EPSTEIN, CHARLES L. AND POP, CAMELIA A. The Feynman–Kac formula and Harnack inequality for degenerate diffusions	3336–3384
EVANS, STEVEN N., GRÜBEL, RUDOLF AND WAKOLBINGER, ANTON. Doob–Martin boundary of Rémy’s tree growth chain	225–277
FAN, WAI-TONG (LOUIS) AND CHEN, ZHEN-QING. Systems of interacting diffusions with partial annihilation through membranes	100–146
FÉVRIER, MAXIME, BELINSCHI, SERBAN T., BERCOVICI, HARI AND CAPITAINÉ, MIREILLE. Outliers in the spectrum of large deformed unitarily invariant models	3571–3625
FLANDOLI, FRANCO, GESS, BENJAMIN AND SCHEUTZOW, MICHAEL. Synchronization by noise for order-preserving random dynamical systems	1325–1350
FLINT, IAN AND TORRISI, GIOVANNI LUCA. A Clark–Ocone formula for temporal point processes and applications	3266–3292
FOONDUN, MOHAMMUD, LIU, WEI AND OMABA, MCSYLVESTER. Moment bounds for a class of fractional stochastic heat equations	2131–2153
FREIDLIN, M., KORALOV, L. AND WENTZELL, A. On the behavior of diffusion processes with traps	3202–3222
FRIZ, PETER K. AND SHEKHAR, ATUL. General rough integration, Lévy rough paths and a Lévy–Kintchine-type formula	2707–2765
GAMARNIK, DAVID AND SUDAN, MADHU. Limits of local algorithms over sparse random graphs	2353–2376

GANGULY, SHIRSHENDU, HOFFMAN, CHRISTOPHER, LEVINE, LIONEL AND CANDELLERO, ELISABETTA. Oil and water: A two-type internal aggregation model.....	4019–4070
GANTERT, NINA, GUO, XIAOQIN AND NAGEL, JAN. Einstein relation and steady states for the random conductance model.....	2533–2567
GANTERT, NINA, KIM, STEVEN SOOJIN AND RAMANAN, KAVITA. Large deviations for random projections of ℓ^p balls.....	4419–4476
GARET, OLIVIER, GOUÉRÉ, JEAN-BAPTISTE AND MARCHAND, RÉGINE. The number of open paths in oriented percolation....	4071–4100
GESS, BENJAMIN, SCHEUTZOW, MICHAEL AND FLANDOLI, FRANCO. Synchronization by noise for order-preserving random dynamical systems.....	1325–1350
GOLDSCHMIDT, CHRISTINA, MIERMONT, GRÉGORY, ADDARIO-BERRY, LOUIGI AND BROUTIN, NICOLAS. The scaling limit of the minimum spanning tree of the complete graph.....	3075–3144
GOUÉRÉ, JEAN-BAPTISTE, MARCHAND, RÉGINE AND GARET, OLIVIER. The number of open paths in oriented percolation ...	4071–4100
GRÜBEL, RUDOLF, WAKOLBINGER, ANTON AND EVANS, STEVEN N. Doob–Martin boundary of Rémy’s tree growth chain.....	225–277
GUO, XIAOQIN, NAGEL, JAN AND GANTERT, NINA. Einstein relation and steady states for the random conductance model.....	2533–2567
HAIRER, MARTIN AND SHEN, HAO. A central limit theorem for the KPZ equation.....	4167–4221
HAJI-MIRSADEGHI, MIR-OMID AND BACCELLI, FRANÇOIS. Point-map-probabilities of a point process and Mecke’s invariant measure equation.....	1723–1751
HERMON, JONATHAN, PERES, YUVAL AND BASU, RIDDHIPRATIM. Characterization of cutoff for reversible Markov chains.....	1448–1487
HOFFMAN, CHRISTOPHER, JOHNSON, TOBIAS AND JUNGE, MATTHEW. Recurrence and transience for the frog model on trees.....	2826–2854
HOFFMAN, CHRISTOPHER, LEVINE, LIONEL, CANDELLERO, ELISABETTA AND GANGULY, SHIRSHENDU. Oil and water: A two-type internal aggregation model.....	4019–4070
HOLMES, MARK, PERKINS, EDWIN A. AND VAN DER HOFSTAD, REMCO. A criterion for convergence to super-Brownian motion on path space.....	278–376
HOLROYD, ALEXANDER E., SCHRAMM, ODED AND WILSON, DAVID B. Finitary coloring.....	2867–2898

HOOGHIEMSTRA, GERARD, BHAMIDI, SHANKAR AND VAN DER HOFSTAD, REMCO. Universality for first passage percolation on sparse random graphs 2568–2630

HOUGH, BOB AND JIANG, YUNJIANG. Cut-off phenomenon in the uniform plane Kac walk 2248–2308

HSU, ELTON P., WANG, YU AND WANG, ZHENAN. Stochastic De Giorgi iteration and regularity of stochastic partial differential equations 2855–2866

HU, YAOZHONG, HUANG, JINGYU, LÊ, KHOA, NUALART, DAVID AND TINDEL, SAMY. Stochastic heat equation with rough dependence in space 4561–4616

HUANG, JIAOYANG, KNOWLES, ANTTI, YAU, HORNG-TZER AND BAUERSCHMIDT, ROLAND. Bulk eigenvalue statistics for random regular graphs 3626–3663

HUANG, JINGYU, LÊ, KHOA, NUALART, DAVID, TINDEL, SAMY AND HU, YAOZHONG. Stochastic heat equation with rough dependence in space 4561–4616

HUMEAU, THOMAS AND DALANG, ROBERT C. Lévy processes and Lévy white noise as tempered distributions 4389–4418

JACOB, EMMANUEL AND MÖRTERS, PETER. Robustness of scale-free spatial networks 1680–1722

JAKUBOWSKI, ADAM AND RIEDLE, MARKUS. Stochastic integration with respect to cylindrical Lévy processes 4273–4306

JIANG, YUNJIANG AND HOUGH, BOB. Cut-off phenomenon in the uniform plane Kac walk 2248–2308

JOHNSON, TOBIAS, JUNGE, MATTHEW AND HOFFMAN, CHRISTOPHER. Recurrence and transience for the frog model on trees . . 2826–2854

JOSEPH, MATHEW, KHOSHNEVISAN, DAVAR AND MUELLER, CARL. Strong invariance and noise-comparison principles for some parabolic stochastic PDEs 377–403

JULIN, VESA, BARCHIESI, MARCO AND BRANCOLINI, ALESSIO. Sharp dimension free quantitative estimates for the Gaussian isoperimetric inequality 668–697

JUNG, PAUL, OWADA, TAKASHI AND SAMORODNITSKY, GENNADY. Functional central limit theorem for a class of negatively dependent heavy-tailed stationary infinitely divisible processes generated by conservative flows 2087–2130

JUNGE, MATTHEW, HOFFMAN, CHRISTOPHER AND JOHNSON, TOBIAS. Recurrence and transience for the frog model on trees . . 2826–2854

KABLUCHKO, ZAKHAR, MARYNYCH, ALEXANDER AND ALSMEYER, GEROLD. A leader-election procedure using records 4348–4388

KANE, DANIEL. A structure theorem for poorly anticoncentrated polynomials of Gaussians and applications to the study of polynomial threshold functions	1612–1679
KANG, WEINING AND RAMANAN, KAVITA. On the submartingale problem for reflected diffusions in domains with piecewise smooth boundaries	404–468
KASSEL, ADRIEN AND KENYON, RICHARD. Random curves on surfaces induced from the Laplacian determinant	932–964
KATO, KENGO, CHERNOZHUKOV, VICTOR AND CHETVERIKOV, DENIS. Central limit theorems and bootstrap in high dimensions	2309–2352
KEMPPAINEN, ANTTI AND SMIRNOV, STANISLAV. Random curves, scaling limits and Loewner evolutions	698–779
KENDALL, WILFRID S. From random lines to metric spaces	469–517
KENYON, RICHARD AND KASSEL, ADRIEN. Random curves on surfaces induced from the Laplacian determinant	932–964
KHARE, APOORVA AND RAJARATNAM, BALA. The Hoffmann–Jørgensen inequality in metric semigroups	4101–4111
KHOSHNEVISAN, DAVAR, KIM, KUNWOO, CHEN, LE AND CRANSTON, MICHAEL. Dissipation and high disorder	82–99
KHOSHNEVISAN, DAVAR, KIM, KUNWOO AND XIAO, YIMIN. Intermittency and multifractality: A case study via parabolic stochastic PDEs	3697–3751
KHOSHNEVISAN, DAVAR, MUELLER, CARL AND JOSEPH, MATHEW. Strong invariance and noise-comparison principles for some parabolic stochastic PDEs	377–403
KIM, KUNWOO, CHEN, LE, CRANSTON, MICHAEL AND KHOSHNEVISAN, DAVAR. Dissipation and high disorder	82–99
KIM, KUNWOO, XIAO, YIMIN AND KHOSHNEVISAN, DAVAR. Intermittency and multifractality: A case study via parabolic stochastic PDEs	3697–3751
KIM, STEVEN SOOJIN, RAMANAN, KAVITA AND GANTERT, NINA. Large deviations for random projections of ℓ^p balls	4419–4476
KNOWLES, ANTTI, YAU, HORNG-TZER, BAUERSCHMIDT, ROLAND AND HUANG, JIAOYANG. Bulk eigenvalue statistics for random regular graphs	3626–3663
KOLESNIK, BRETT, MIERMONT, GRÉGORY AND ANGEL, OMER. Stability of geodesics in the Brownian map	3451–3479
KONAROVSKYI, VITALII. A system of coalescing heavy diffusion particles on the real line	3293–3335
KORALOV, L., WENTZELL, A. AND FREIDLIN, M. On the behavior of diffusion processes with traps	3202–3222

KOSLOFF, ZEMER AND DELIGIANNIDIS, GEORGE. Relative complexity of random walks in random scenery in the absence of a weak invariance principle for the local times	2505–2532
KOZMA, GADY AND TÓTH, BÁLINT. Central limit theorem for random walks in doubly stochastic random environment: \mathcal{H}_{-1} suffices	4307–4347
KROKOWSKI, KAI, REICHENBACHS, ANSELM AND THÄLE, CHRISTOPH. Discrete Malliavin–Stein method: Berry–Esseen bounds for random graphs and percolation	1071–1109
KUMAGAI, T., BARLOW, M. T. AND CROYDON, D. A. Subsequential scaling limits of simple random walk on the two-dimensional uniform spanning tree	4–55
KYPRIANOU, ANDREAS E., DEREICH, STEFFEN AND DÖRING, LEIF. Real self-similar processes started from the origin	1952–2003
KYPRIANOU, ANDREAS E., PAGETT, STEVEN W., ROGERS, TIM AND SCHWEINSBERG, JASON. A phase transition in excursions from infinity of the “fast” fragmentation-coalescence process ..	3829–3849
LACHIÈZE-REY, RAPHAËL, PODOLSKIJ, MARK AND BASSE-O’CONNOR, ANDREAS. Power variation for a class of stationary increments Lévy driven moving averages	4477–4528
LAM, WAI-KIT, WANG, XUAN AND DAMRON, MICHAEL. Asymptotics for $2D$ critical first passage percolation	2941–2970
LÊ, KHOA, NUALART, DAVID, TINDEL, SAMY, HU, YAOZHONG AND HUANG, JINGYU. Stochastic heat equation with rough dependence in space	4561–4616
LE GALL, JEAN-FRANÇOIS AND CURIEN, NICOLAS. The harmonic measure of balls in random trees	147–209
LETIZIA, VIVIANA AND OLLA, STEFANO. Nonequilibrium isothermal transformations in a temperature gradient from a microscopic dynamics	3987–4018
LEURIDAN, CHRISTOPHE. Poly-adic filtrations, standardness, complementability and maximality	1218–1246
LEVINE, LIONEL, CANDELLERO, ELISABETTA, GANGULY, SHIRSHENDU AND HOFFMAN, CHRISTOPHER. Oil and water: A two-type internal aggregation model	4019–4070
LI, JUAN, PENG, SHIGE, RAINER, CATHERINE AND BUCKDAHN, RAINER. Mean-field stochastic differential equations and associated PDEs	824–878
LI, LIPING AND YING, JIANGANG. On structure of regular Dirichlet subspaces for one-dimensional Brownian motion	2631–2654
LI, XINYI. A lower bound for disconnection by simple random walk	879–931

LIU, WEI, OMABA, MCSYLVESTER AND FOONDUN, MOHAMMUD. Moment bounds for a class of fractional stochastic heat equations	2131–2153
LÖHR, WOLFGANG, WINTER, ANITA AND ATHREYA, SIVA. Invariance principle for variable speed random walks on trees	625–667
LUBETZKY, EYAL AND SLY, ALLAN. Universality of cutoff for the Ising model	3664–3696
MARCHAND, RÉGINE, GARET, OLIVIER AND GOUÉRÉ, JEAN-BAPTISTE. The number of open paths in oriented percolation . .	4071–4100
MARCUS, MICHAEL B. AND ROSEN, JAY. Conditions for permanent processes to be unbounded	2059–2086
MARSHALL, DONALD, RAMANAN, KAVITA, BURDZY, KRZYSZTOF AND CHEN, ZHEN-QING. Obliquely reflected Brownian motion in nonsmooth planar domains	2971–3037
MARTINEAU, SÉBASTIEN AND TASSION, VINCENT. Locality of percolation for Abelian Cayley graphs	1247–1277
MARYNYCH, ALEXANDER, ALSMEYER, GEROLD AND KABLUCHKO, ZAKHAR. A leader-election procedure using records	4348–4388
MAUNOURY, FRANCK AND EISENBAUM, NATHALIE. Existence conditions of permanent and multivariate negative binomial distributions	4786–4820
MIERMONT, GRÉGORY, ADDARIO-BERRY, LOUIGI, BROUTIN, NICOLAS AND GOLDSCHMIDT, CHRISTINA. The scaling limit of the minimum spanning tree of the complete graph	3075–3144
MIERMONT, GRÉGORY, ANGEL, OMER AND KOLESNIK, BRETT. Stability of geodesics in the Brownian map	3451–3479
MONTANARI, ANDREA, SEN, SUBHABRATA AND DEMBO, AMIR. Extremal cuts of sparse random graphs	1190–1217
MORRIS, ROBERT, SMITH, PAUL, BOLLOBÁS, BÉLA AND DUMINIL-COPIN, HUGO. The sharp threshold for the Duarte model	4222–4272
MÖRTERS, PETER AND JACOB, EMMANUEL. Robustness of scale-free spatial networks	1680–1722
MOTYL, ELŻBIETA, ONDREJAT, MARTIN AND BRZEŹNIAK, ZDZISŁAW. Invariant measure for the stochastic Navier–Stokes equations in unbounded 2D domains	3145–3201
MOURRAT, JEAN-CHRISTOPHE AND WEBER, HENDRIK. Global well-posedness of the dynamic Φ^4 model in the plane	2398–2476
MUELLER, CARL, JOSEPH, MATHEW AND KHOSHNEVISAN, DAVAR. Strong invariance and noise-comparison principles for some parabolic stochastic PDEs	377–403

MUELLER, CARL, MYTNIK, LEONID AND PERKINS, EDWIN. On the boundary of the support of super-Brownian motion	3481–3534
MUELLER, CARL, XIAO, YIMIN AND DALANG, ROBERT C. Polarity of points for Gaussian random fields	4700–4751
MYTNIK, LEONID, PERKINS, EDWIN AND MUELLER, CARL. On the boundary of the support of super-Brownian motion	3481–3534
NAGEL, JAN, GANTERT, NINA AND GUO, XIAOQIN. Einstein relation and steady states for the random conductance model	2533–2567
NAGY, ATTILA LÁSZLÓ AND BALÁZS, MÁRTON. How to initialize a second class particle?	3535–3570
NAM, KIHUN AND CHERIDITO, PATRICK. BSE’s, BSDE’s and fixed-point problems	3795–3828
NUALART, DAVID, TINDEL, SAMY, HU, YAOZHONG, HUANG, JINGYU AND LÊ, KHOA. Stochastic heat equation with rough dependence in space	4561–4616
NUALART, DAVID AND TUDOR, CIPRIAN A. The determinant of the iterated Malliavin matrix and the density of a pair of multiple integrals	518–534
NUTZ, MARCEL, TOUZI, NIZAR AND BEIGLBÖCK, MATHIAS. Complete duality for martingale optimal transport on the line . .	3038–3074
OBŁÓJ, JAN AND SPOIDA, PETER. An iterated Azéma–Yor type embedding for finitely many marginals	2210–2247
OGRODNIK, MARCEL AND CASS, THOMAS. Tail estimates for Markovian rough paths	2477–2504
OLLA, STEFANO AND LETIZIA, VIVIANA. Nonequilibrium isothermal transformations in a temperature gradient from a microscopic dynamics	3987–4018
OMABA, MCSYLVESTER, FOONDUN, MOHAMMUD AND LIU, WEI. Moment bounds for a class of fractional stochastic heat equations	2131–2153
ONDREJAT, MARTIN, BRZEŹNIAK, ZDZISŁAW AND MOTYL, ELŻBIETA. Invariant measure for the stochastic Navier–Stokes equations in unbounded 2D domains	3145–3201
OSEKOWSKI, ADAM. Inequalities for Hilbert operator and its extensions: The probabilistic approach	535–563
OUKNINE, YOUSSEF, BAHLALI, KHALED AND EDDAHBI, M’HAMED. Quadratic BSDE with \mathbb{L}^2 -terminal data: Krylov’s estimate, Itô–Krylov’s formula and existence results	2377–2397
OWADA, TAKASHI AND ADLER, ROBERT J. Limit theorems for point processes under geometric constraints (and topological crackle)	2004–2055

OWADA, TAKASHI, SAMORODNITSKY, GENNADY AND JUNG, PAUL. Functional central limit theorem for a class of negatively dependent heavy-tailed stationary infinitely divisible processes generated by conservative flows.....	2087–2130
PAGETT, STEVEN W., ROGERS, TIM, SCHWEINSBERG, JASON AND KYPRIANOU, ANDREAS E. A phase transition in excursions from infinity of the “fast” fragmentation-coalescence process ..	3829–3849
PAQUETTE, ELLIOT AND ZEITOUNI, OFER. Extremal eigenvalue correlations in the GUE minor process and a law of fractional logarithm.....	4112–4166
PELED, RON. High-dimensional Lipschitz functions are typically flat	1351–1447
PENG, SHIGE, RAINER, CATHERINE, BUCKDAHN, RAINER AND LI, JUAN. Mean-field stochastic differential equations and associated PDEs	824–878
PENINGTON, SARAH AND ADDARIO-BERRY, LOUIGI. The front location in branching Brownian motion with decay of mass	3752–3794
PERES, YUVAL, BASU, RIDDHIPRATIM AND HERMON, JONATHAN. Characterization of cutoff for reversible Markov chains	1448–1487
PERKINS, EDWIN, MUELLER, CARL AND MYTNIK, LEONID. On the boundary of the support of super-Brownian motion	3481–3534
PERKINS, EDWIN A., VAN DER HOFSTAD, REMCO AND HOLMES, MARK. A criterion for convergence to super-Brownian motion on path space	278–376
PILLAI, NATESH S. AND SMITH, AARON. Mixing times for a constrained Ising process on the torus at low density	1003–1070
PODOLSKIJ, MARK, BASSE-O’CONNOR, ANDREAS AND LACHIÈZE-REY, RAPHAËL. Power variation for a class of stationary increments Lévy driven moving averages	4477–4528
POP, CAMELIA A. AND EPSTEIN, CHARLES L. The Feynman–Kac formula and Harnack inequality for degenerate diffusions	3336–3384
POPOV, SERGUEI AND COMETS, FRANCIS. The vacant set of two-dimensional critical random interlacement is infinite	4752–4785
RAHMAN, MUSTAZEE AND VIRÁG, BÁLINT. Local algorithms for independent sets are half-optimal	1543–1577
RAINER, CATHERINE, BUCKDAHN, RAINER, LI, JUAN AND PENG, SHIGE. Mean-field stochastic differential equations and associated PDEs	824–878
RAJARATNAM, BALA AND KHARE, APOORVA. The Hoffmann–Jørgensen inequality in metric semigroups	4101–4111
RAMÍREZ, ALEJANDRO F. AND CAMPOS, DAVID. Asymptotic expansion of the invariant measure for ballistic random walk in the low disorder regime	4675–4699

RAMANAN, KAVITA, BURDZY, KRZYSZTOF, CHEN, ZHEN-QING AND MARSHALL, DONALD. Obliquely reflected Brownian motion in nonsmooth planar domains	2971–3037
RAMANAN, KAVITA, GANTERT, NINA AND KIM, STEVEN SOOJIN. Large deviations for random projections of ℓ^p balls	4419–4476
RAMANAN, KAVITA AND KANG, WEINING. On the submartingale problem for reflected diffusions in domains with piecewise smooth boundaries	404–468
RÁTH, BALÁZS AND VALESIN, DANIEL. Percolation on the stationary distributions of the voter model.	1899–1951
REICHENBACHS, ANSELM, THÄLE, CHRISTOPH AND KROKOWSKI, KAI. Discrete Malliavin–Stein method: Berry–Esseen bounds for random graphs and percolation	1071–1109
REN, YAN-XIA, SONG, RENMING AND ZHANG, RUI. Central limit theorems for supercritical branching nonsymmetric Markov processes	564–623
RIEDLE, MARKUS AND JAKUBOWSKI, ADAM. Stochastic integration with respect to cylindrical Lévy processes	4273–4306
ROGERS, TIM, SCHWEINSBERG, JASON, KYPRIANOU, ANDREAS E. AND PAGETT, STEVEN W. A phase transition in excursions from infinity of the “fast” fragmentation-coalescence process . .	3829–3849
ROSEN, JAY AND MARCUS, MICHAEL B. Conditions for permanent processes to be unbounded	2059–2086
ROY, RISHIDEEP, ZEITOUNI, OFER AND DING, JIAN. Convergence of the centered maximum of log-correlated Gaussian fields . . .	3886–3928
SABOT, CHRISTOPHE, TARRÈS, PIERRE AND ZENG, XIAOLIN. The Vertex Reinforced Jump Process and a random Schrödinger operator on finite graphs.	3967–3986
SALEZ, JUSTIN AND BEN-HAMOU, ANNA. Cutoff for nonbacktracking random walks on sparse random graphs	1752–1770
SAMORODNITSKY, GENNADY AND ADLER, ROBERT J. Climbing down Gaussian peaks	1160–1189
SAMORODNITSKY, GENNADY, JUNG, PAUL AND OWADA, TAKASHI. Functional central limit theorem for a class of negatively dependent heavy-tailed stationary infinitely divisible processes generated by conservative flows	2087–2130
SAPOZHNIKOV, ARTEM. Random walks on infinite percolation clusters in models with long-range correlations	1842–1898
SCHEUTZOW, MICHAEL, FLANDOLI, FRANCO AND GESS, BENJAMIN. Synchronization by noise for order-preserving random dynamical systems	1325–1350

SCHRAMM, ODED, WILSON, DAVID B. AND HOLROYD, ALEXANDER E. Finitary coloring	2867–2898
SCHWEINSBERG, JASON, KYPRIANOU, ANDREAS E., PAGETT, STEVEN W. AND ROGERS, TIM. A phase transition in excursions from infinity of the “fast” fragmentation-coalescence process	3829–3849
SEN, SUBHABRATA, DEMBO, AMIR AND MONTANARI, ANDREA. Extremal cuts of sparse random graphs	1190–1217
SEPPÄLÄINEN, TIMO. Erratum to “Scaling for a one-dimensional directed polymer with boundary conditions”	2056–2058
SHEKHAR, ATUL AND FRIZ, PETER K. General rough integration, Lévy rough paths and a Lévy–Kintchine-type formula	2707–2765
SHEN, HAO AND HAIRER, MARTIN. A central limit theorem for the KPZ equation	4167–4221
SLY, ALLAN AND LUBETZKY, EYAL. Universality of cutoff for the Ising model	3664–3696
SMIRNOV, STANISLAV AND KEMPPAINEN, ANTTI. Random curves, scaling limits and Loewner evolutions	698–779
SMITH, AARON AND PILLAI, NATESH S. Mixing times for a constrained Ising process on the torus at low density	1003–1070
SMITH, PAUL, BOLLOBÁS, BÉLA, DUMINIL-COPIN, HUGO AND MORRIS, ROBERT. The sharp threshold for the Duarte model	4222–4272
SONG, RENMING, ZHANG, RUI AND REN, YAN-XIA. Central limit theorems for supercritical branching nonsymmetric Markov processes	564–623
SONG, SHIQI AND CRÉPEY, STÉPHANE. Invariance times	4632–4674
SPOIDA, PETER AND OBLÓJ, JAN. An iterated Azéma–Yor type embedding for finitely many marginals	2210–2247
SUBAG, ELIRAN. The complexity of spherical p -spin models—A second moment approach	3385–3450
SUDAN, MADHU AND GAMARNIK, DAVID. Limits of local algorithms over sparse random graphs	2353–2376
TAQQU, MURAD S. AND BAI, SHUYANG. Behavior of the generalized Rosenblatt process at extreme critical exponent values	1278–1324
TARRÈS, PIERRE, ZENG, XIAOLIN AND SABOT, CHRISTOPHE. The Vertex Reinforced Jump Process and a random Schrödinger operator on finite graphs	3967–3986
TASSION, VINCENT AND MARTINEAU, SÉBASTIEN. Locality of percolation for Abelian Cayley graphs	1247–1277
THACKER, DEBLEENA AND COTAR, CODINA. Edge- and vertex-reinforced random walks with super-linear reinforcement on infinite graphs	2655–2706

THÄLE, CHRISTOPH, KROKOWSKI, KAI AND REICHENBACHS, ANSELM. Discrete Malliavin–Stein method: Berry–Esseen bounds for random graphs and percolation	1071–1109
TIKHOMIROV, KONSTANTIN AND YOUSSEF, PIERRE. When does a discrete-time random walk in \mathbb{R}^n absorb the origin into its convex hull?	965–1002
TINDEL, SAMY, HU, YAOZHONG, HUANG, JINGYU, LÊ, KHOA AND NUALART, DAVID. Stochastic heat equation with rough dependence in space	4561–4616
TONINELLI, FABIO LUCIO. A $(2 + 1)$ -dimensional growth process with explicit stationary measures	2899–2940
TONINELLI, FABIO LUCIO, TORRI, NICCOLÒ AND CARAVENNA, FRANCESCO. Universality for the pinning model in the weak coupling regime	2154–2209
TORRI, NICCOLÒ, CARAVENNA, FRANCESCO AND TONINELLI, FABIO LUCIO. Universality for the pinning model in the weak coupling regime	2154–2209
TORRISI, GIOVANNI LUCA AND FLINT, IAN. A Clark–Ocone formula for temporal point processes and applications	3266–3292
TÓTH, BÁLINT AND KOZMA, GADY. Central limit theorem for random walks in doubly stochastic random environment: \mathcal{H}_{-1} suffices	4307–4347
TOUZI, NIZAR, BEIGLBÖCK, MATHIAS AND NUTZ, MARCEL. Complete duality for martingale optimal transport on the line . .	3038–3074
TSAI, LI-CHENG AND CORWIN, IVAN. KPZ equation limit of higher-spin exclusion processes	1771–1798
TSAI, LI-CHENG AND DEMBO, AMIR. Equilibrium fluctuation of the Atlas model	4529–4560
TUDOR, CIPRIAN A. AND NUALART, DAVID. The determinant of the iterated Malliavin matrix and the density of a pair of multiple integrals	518–534
VALESIN, DANIEL AND RÁTH, BALÁZS. Percolation on the stationary distributions of the voter model	1899–1951
VAN DER HOFSTAD, REMCO, HOLMES, MARK AND PERKINS, EDWIN A. A criterion for convergence to super-Brownian motion on path space	278–376
VAN DER HOFSTAD, REMCO, HOOGHMISTRA, GERARD AND BHAMIDI, SHANKAR. Universality for first passage percolation on sparse random graphs	2568–2630
VIRÁG, BÁLINT AND RAHMAN, MUSTAZEE. Local algorithms for independent sets are half-optimal	1543–1577

WAKOLBINGER, ANTON, EVANS, STEVEN N. AND GRÜBEL, RUDOLF. Doob–Martin boundary of Rémy’s tree growth chain	225–277
WANG, FENG-YU. Integrability conditions for SDEs and semilinear SPDEs	3223–3265
WANG, XUAN, DAMRON, MICHAEL AND LAM, WAI-KIT. Asymptotics for 2D critical first passage percolation	2941–2970
WANG, YU, WANG, ZHENAN AND HSU, ELTON P. Stochastic De Giorgi iteration and regularity of stochastic partial differential equations	2855–2866
WANG, ZHENAN, HSU, ELTON P. AND WANG, YU. Stochastic De Giorgi iteration and regularity of stochastic partial differential equations	2855–2866
WEBER, HENDRIK AND MOURRAT, JEAN-CHRISTOPHE. Global well-posedness of the dynamic Φ^4 model in the plane	2398–2476
WENTZELL, A., FREIDLIN, M. AND KORALOV, L. On the behavior of diffusion processes with traps	3202–3222
WILSON, DAVID B., HOLROYD, ALEXANDER E. AND SCHRAMM, ODED. Finitary coloring	2867–2898
WINTER, ANITA, ATHREYA, SIVA AND LÖHR, WOLFGANG. Invariance principle for variable speed random walks on trees	625–667
XIAO, YIMIN, DALANG, ROBERT C. AND MUELLER, CARL. Polarity of points for Gaussian random fields	4700–4751
XIAO, YIMIN, KHOSHNEVISAN, DAVAR AND KIM, KUNWOO. Intermittency and multifractality: A case study via parabolic stochastic PDEs	3697–3751
YAU, HORNG-TZER, BAUERSCHMIDT, ROLAND, HUANG, JIAOYANG AND KNOWLES, ANTTI. Bulk eigenvalue statistics for random regular graphs	3626–3663
YING, JIANGANG AND LI, LIPING. On structure of regular Dirichlet subspaces for one-dimensional Brownian motion	2631–2654
YOUSSEF, PIERRE AND TIKHOMIROV, KONSTANTIN. When does a discrete-time random walk in \mathbb{R}^n absorb the origin into its convex hull?	965–1002
ZEITOUNI, OFER, DING, JIAN AND ROY, RISHIDEEP. Convergence of the centered maximum of log-correlated Gaussian fields	3886–3928
ZEITOUNI, OFER AND PAQUETTE, ELLIOT. Extremal eigenvalue correlations in the GUE minor process and a law of fractional logarithm	4112–4166
ZENG, XIAOLIN, SABOT, CHRISTOPHE AND TARRÈS, PIERRE. The Vertex Reinforced Jump Process and a random Schrödinger operator on finite graphs	3967–3986

ZHANG, RUI, REN, YAN-XIA AND SONG, RENMING. Central limit theorems for supercritical branching nonsymmetric Markov processes 564–623

ZHANG, XICHENG. Fundamental solutions of nonlocal Hörmander’s operators II 1799–1841

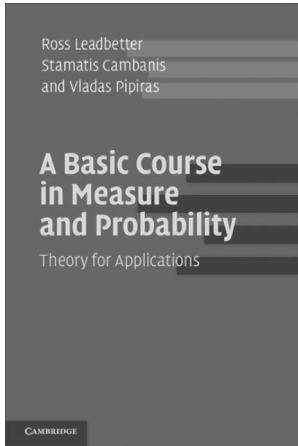
The Annals of Probability

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January 2018

No. 1

- Nonbacktracking spectrum of random graphs: Community detection and nonregular Ramanujan graphs CHARLES BORDENAVE, MARC LELARGE AND LAURENT MASSOULIÉ
- Size biased couplings and the spectral gap for random regular graphs
NICHOLAS COOK, LARRY GOLDSTEIN AND TOBIAS JOHNSON
- Path-dependent equations and viscosity solutions in infinite dimension ANDREA COSSO,
SALVATORE FEDERICO, FAUSTO GOZZI, MAURO ROSESTOLATO AND NIZAR TOUZI
- An upper bound on the number of self-avoiding polygons via joining ALAN HAMMOND
- Random planar maps & growth-fragmentations JEAN BERTOIN, NICOLAS CURIEN
AND IGOR KORTCHEMSKI
- Dimensional improvements of the logarithmic Sobolev, Talagrand and Brascamp–Lieb
inequalities FRANÇOIS BOLLEY, IVAN GENTIL AND ARNAUD GUILLIN
- Quenched invariance principle for random walks with time-dependent ergodic degenerate
weights SEBASTIAN ANDRES, ALBERTO CHIARINI, JEAN-DOMINIQUE DEUSCHEL
AND MARTIN SLOWIK
- An L^p theory of sparse graph convergence II: LD convergence, quotients, and right
convergence CHRISTIAN BORGS, JENNIFER T. CHAYES, HENRY COHN
AND YUFEI ZHAO
- Lattice approximation to the dynamical Φ_3^4 model . . . RONGCHAN ZHU AND XIANGCHAN ZHU
- Random walks on the random graph NATHANAËL BERESTYCKI, EYAL LUBETZKY,
YUVAL PERES AND ALLAN SLY
- A class of globally solvable Markovian quadratic BSDE systems and applications
HAO XING AND GORDAN ŽITKOVIĆ
- Stochastic control for a class of nonlinear kernels and applications
DYLAN POSSAMAÏ, XIAOLU TAN AND CHAO ZHOU



A Basic Course in Measure and Probability: Theory for Applications

Ross Leadbetter, Stamatis Cambanis, and
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