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Articles

- Finite range interlacements and couplings HUGO DUMINIL-COPIN,
SUBHAJIT GOSWAMI, PIERRE-FRANÇOIS RODRIGUEZ,
FRANCO SEVERO AND AUGUSTO TEIXEIRA 1987
- Liouville conformal field theory and the quantum zipper MORRIS ANG 2054
- Loop soup representation for zeta-regularised determinants of twisted Laplacians and
covariant Symanzik identities PIERRE PERRUCHAUD AND ISAO SAUZEDDE 2099
- Hyperbolic Anderson equations with general time-independent Gaussian noise:
Stratonovich regime XIA CHEN AND YAOZHONG HU 2144
- Characterizing Gibbs states for area-tilted Brownian lines
MRIGANKA BASU ROY CHOWDHURY, PIETRO CAPUTO AND
SHIRSHENDU GANGULY 2196
- On the spectral edge of non-Hermitian random matrices ANDREW CAMPBELL,
GIORGIO CIPOLLONI, LÁSZLÓ ERDŐS AND HONG CHANG JI 2256
- Crossing exponent in the Brownian loop soup
ANTOINE JEGO, TITUS LUPU AND WEI QIAN 2309
- Level crossings of fractional Brownian motion PURBA DAS, RAFAŁ ŁOCHOWSKI,
TOYOMU MATSUDA AND NICOLAS PERKOWSKI 2354

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FINITE RANGE INTERLACEMENTS AND COUPLINGS

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In this article we consider the interlacement set $\mathcal{I}^u$ at level $u > 0$ on $\mathbb{Z}^d$, $d \geq 3$, and its finite range version $\mathcal{I}^{u,L}$ for $L > 0$, given by the union of the ranges of a Poisson cloud of random walks on $\mathbb{Z}^d$ having intensity u/L and killed after L steps. As $L \rightarrow \infty$, the random set $\mathcal{I}^{u,L}$ has a nontrivial (local) limit, which is precisely $\mathcal{I}^u$. A natural question is to understand how the sets $\mathcal{I}^{u,L}$ and $\mathcal{I}^u$ can be related, if at all, in such a way that their intersections with a box of large radius R almost coincide. We address this question, which depends sensitively on R , by developing couplings allowing for a similar comparison to hold with very high probability for $\mathcal{I}^{u,L}$ and $\mathcal{I}^{u',2L}$, with $u' \approx u$. In particular, for the vacant set $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$ with values of u near the critical percolation threshold, our couplings remain effective at scales $R \gg \sqrt{L}$, which corresponds to a natural barrier across which the walks of length L , comprised in $\mathcal{I}^{u,L}$, *de-solidify* inside a box of radius R , that is, lose their intrinsic long-range structure to become increasingly “dust-like.” These mechanisms are complementary to the *solidification* effects recently exhibited in (*J. Eur. Math. Soc. (JEMS)* **22** (2020) 2629–2672). By iterating the resulting couplings over dyadic scales L , the models $\mathcal{I}^{u,L}$ are seen to constitute a stationary finite range approximation of $\mathcal{I}^u$ at large spatial scales near the critical point u_* . Among others, these couplings are important ingredients for the characterization of the phase transition for percolation of the vacant sets of random walk and random interlacements in the companion articles (*Preprint*, [arXiv:2308.07919](https://arxiv.org/abs/2308.07919)) and (*Proc. Lond. Math. Soc.* (3) **129** (2024) 1–49).

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LIOUVILLE CONFORMAL FIELD THEORY AND THE QUANTUM ZIPPER

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Sheffield showed that conformally welding a γ -Liouville quantum gravity (LQG) surface to itself gives a Schramm–Loewner evolution (SLE) curve with parameter $\kappa = \gamma^2$ as the interface, and Duplantier–Miller–Sheffield proved similar results for $\kappa = \frac{16}{\gamma^2}$ for γ -LQG surfaces with boundaries decorated by looptrees of disks or by continuum random trees. We study these dynamics for LQG surfaces coming from Liouville conformal field theory (LCFT). At stopping times depending only on the curve, we give an explicit description of the surface and curve in terms of LCFT and SLE. This has applications to both LCFT and SLE. We prove the boundary BPZ equations for LCFT, a crucial input for subsequent work with Remy, Sun and Zhu deriving the structure constants of boundary LCFT. With Yu we prove the reversibility of whole-plane SLE_κ for $\kappa > 8$ via a novel radial mating-of-trees and will show the space of LCFT surfaces is closed under conformal welding.

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LOOP SOUP REPRESENTATION FOR ZETA-REGULARISED DETERMINANTS OF TWISTED LAPLACIANS AND COVARIANT SYMANZIK IDENTITIES

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We derive a stochastic representation for determinants of Laplace-type operators on vector bundles over manifolds. Namely, inverse powers of those determinants are written as the expectation of a product of holonomies defined over Brownian loop soups. Our results hold over compact manifolds of dimension $d \in \{2, 3\}$, in the presence of a mass or a boundary. We derive a few consequences, including some continuity of these determinants as a function of the operator, and the conformal invariance of the determinant on surfaces.

This expression allows us to construct the scalar field minimally coupled to a prescribed random smooth gauge field, which we prove obeys the so-called Symanzik identities. Some of these results are continuous analogues of the work of A. Kassel and T. Lévy in the discrete.

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HYPERBOLIC ANDERSON EQUATIONS WITH GENERAL TIME-INDEPENDENT GAUSSIAN NOISE: STRATONOVICH REGIME

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In this paper, we investigate the hyperbolic Anderson equation generated by a time-independent Gaussian noise with two objectives: the solvability and intermittency. First, we prove that Dalang’s condition is necessary and sufficient for the existence of the solution. Second, we establish the precise long time and high moment asymptotics for the solution under the usual homogeneity assumption of the covariance of the Gaussian noise. Our approach is fundamentally different from the ones existing in literature. The main contributions in our approach include the representation of Stratonovich moment under Laplace transform via the moments of the Brownian motions in Gaussian potentials and some large deviation skills developed in dealing effectively with the Stratonovich chaos expansion.

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CHARACTERIZING GIBBS STATES FOR AREA-TILTED BROWNIAN LINES

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Gibbsian line ensembles are families of Brownian lines arising in many natural contexts such as the level curves of three dimensional Ising interfaces, the solid-on-solid model, multilayered polynuclear growth, trajectories of eigenvalues as the entries of the corresponding matrix perform diffusions, to name a few. In particular, line ensembles with area tilt potentials play a significant role in the study of wetting and entropic repulsion phenomena. An important example is a class of nonintersecting Brownian lines above a hard wall, which are subject to geometrically growing area tilt potentials, which we call the λ -tilted line ensemble, where $\lambda > 1$ is the parameter governing the geometric growth. The model was introduced in (*Electron. J. Probab.* **24** (2019) 37) as a putative scaling limit of the level lines of entropically repulsed solid-on-solid interfaces. While this model has infinitely many lines and is nonintegrable, the case of the single line, known as the Ferrari–Spohn diffusion, is well studied (*Ann. Probab.* **33** (2005) 1302–1325). In this article we address the problem of classifying *all* Gibbs measures for λ -tilted line ensembles. A stationary infinite volume Gibbs measure was already constructed in (*Electron. J. Probab.* **24** (2019) 37; In *Statistical Mechanics of Classical and Disordered Systems* (2019) 241–266 Springer), and the uniqueness of this translation invariant Gibbs measure was established in (*Probab. Math. Phys.* **6** (2025) 195–239). Our main result here is a strong characterization for Gibbs measures of λ -tilted line ensembles in terms of a two parameter family. Namely, we show that the extremal Gibbs measures are completely characterized by the behavior of the top line X^1 at positive and negative infinity, which must satisfy the parabolic growth

$$X^1(t) = t^2 + L|t|\mathbf{1}_{t < 0} + R|t|\mathbf{1}_{t > 0} + o(|t|) \quad \text{as } |t| \rightarrow \infty,$$

where L, R are real parameters, including $-\infty$, with $L + R < 0$, while the lower lying lines remain uniformly confined. The case $L = R = -\infty$ corresponds to the unique translation invariant Gibbs measure. The result bears some analogy to the Airy wanderers, an integrable model introduced and studied in (*Ann. Probab.* **38** (2010) 714–769) in the context of the Airy line ensemble, except in this case only the top line can wander, owing to the geometrically increasing nature of the area tilting factor. A crucial step in our proof, which holds independent significance, is a complete characterization of the extremal Gibbs states associated to a single area-tilted Brownian excursion, describing the equilibrium states of the top line when the lower lines are absent, and which can be interpreted as nontranslation invariant versions of the Ferrari–Spohn diffusion.

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ON THE SPECTRAL EDGE OF NON-HERMITIAN RANDOM MATRICES

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For general non-Hermitian large random matrices X and deterministic deformation matrices A , we prove that the local eigenvalue statistics of $A + X$ close to the typical edge points of its spectrum are universal. Furthermore, we show that, under natural assumptions, on A the spectrum of $A + X$ does not have outliers at a distance larger than the natural fluctuation scale of the eigenvalues. As a consequence, the number of eigenvalues in each component of $\text{Spec}(A + X)$ is deterministic.

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CROSSING EXPONENT IN THE BROWNIAN LOOP SOUP

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We study the clusters of loops in a Brownian loop soup in some bounded two-dimensional domain with subcritical intensity $\theta \in (0, 1/2]$. We show that a cluster which is targeting a given interior point forms a dynamical system, which satisfies asymptotically a fixed point equation. As a consequence, we obtain an exact expression for the asymptotic probability of the existence of a cluster crossing a given annulus of radii r and r^s as $r \rightarrow 0$ ($s > 1$ fixed). Relying on this result, we then show that the probability for a macroscopic cluster to hit a given disc of radius r decays like $|\log r|^{-1+\theta+o(1)}$ as $r \rightarrow 0$. Finally, we characterise the polar sets of clusters, that is, sets that are not hit by the closure of any cluster, in terms of $\log^\alpha$ -capacity.

This paper reveals a connection between the 1D and 2D Brownian loop soups. This connection in turn implies the existence of a second critical intensity $\theta = 1$ that describes a phase transition in the percolative behaviour of large loops on a logarithmic scale targeting an interior point of the domain.

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LEVEL CROSSINGS OF FRACTIONAL BROWNIAN MOTION

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Since the classical work of Lévy, it is known that the local time of Brownian motion can be characterized through the limit of level crossings. While subsequent extensions of this characterization have primarily focused on Markovian or martingale settings, this work presents a highly anticipated extension to fractional Brownian motion—a prominent non-Markovian and non-martingale process. Our result is viewed as a fractional analogue of Chacon et al. (*Z. Wahrsch. Verw. Gebiete* **57** (1981) 197–211). Consequently, it provides a global path-by-path construction of fractional Brownian local time.

Due to the absence of conventional probabilistic tools in the fractional setting, our approach utilizes a completely different argument with a flavor of the subadditive ergodic theorem, combined with the shifted stochastic sewing lemma recently obtained in (*Forum Math. Sigma* **12** (2024) 52).

Furthermore, we prove an almost-sure convergence of the $(1/H)$ -th variation of fractional Brownian motion with the Hurst parameter H , along random partitions defined by level crossings, called Lebesgue partitions. This result raises an interesting conjecture on the limit, which seems to capture non-Markovian nature of fractional Brownian motion.

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VOLUME 53

2025

Articles

ABÉRT, MIKLÓS, FRĄCZYK, MIKOŁAJ AND HAYES, BEN. Growth dichotomy for unimodular random rooted trees	1627–1644
ADHIKARI, ARKA AND CAO, SKY. Correlation decay for finite lattice gauge theories at weak coupling	140–174
ANG, MORRIS. Liouville conformal field theory and the quantum zipper	2054–2098
ANG, MORRIS, SUN, XIN, YU, PU AND ZHUANG, ZIJIE. Boundary touching probability and nested-path exponent for nonsimple CLE	797–847
ATAR, RAMI. A weak formulation of free boundary problems and its application to hydrodynamic limits of particle systems with selection	1825–1856
BASU ROY CHOWDHURY, MRIGANKA, CAPUTO, PIETRO AND GANGULY, SHIRSHENDU. Characterizing Gibbs states for area-tilted Brownian lines	2196–2255
BENAÏM, MICHEL, CHAMPAGNAT, NICOLAS, OÇAFAIN, WILLIAM AND VILLEMONAIS, DENIS. Degenerate processes killed at the boundary of a domain	720–752
BÉNARD, TIMOTHÉE AND BREUILLARD, EMMANUEL. The central limit theorem on nilpotent Lie groups	668–719
BERTACCO, FEDERICO, GWYNNE, EWAIN AND SHEFFIELD, SCOTT. Scaling limits of planar maps under the Smith embedding	1138–1196
BHAMIDI, SHANKAR, DHARA, SOUVIK AND VAN DER HOFSTAD, REMCO. Multiscale genesis of a tiny giant for percolation on scale-free random graphs	1331–1381
BOBKOV, SERGEY G. AND GÖTZE, FRIEDRICH. Central limit theorem for Rényi divergence of infinite order	453–477
BORGA, JACOPO, BOUTILLIER, CÉDRIC, FÉRAY, VALENTIN AND MÉLIOT, PIERRE-LOÏC. A determinantal point process approach to scaling and local limits of random Young tableaux	299–354
BOUTILLIER, CÉDRIC, FÉRAY, VALENTIN, MÉLIOT, PIERRE-LOÏC AND BORGA, JACOPO. A determinantal point process approach to scaling and local limits of random Young tableaux	299–354
BREŠAR, MIHA, MIJATOVIĆ, ALEKSANDAR AND WADE, ANDREW. Brownian motion with asymptotically normal reflection in unbounded domains: From transience to stability	175–222
BREUILLARD, EMMANUEL AND BÉNARD, TIMOTHÉE. The central limit theorem on nilpotent Lie groups	668–719
BUDZINSKI, THOMAS, CHAPUY, GUILLAUME AND LOUF, BAPTISTE. Distances and isoperimetric inequalities in random triangulations of high genus	1645–1667
CAI, ZHENHAO, KOZMA, GADY, PROCACCIA, EVIATAR B. AND ZHANG, YUAN. Vertex-removal stability and the least positive value of harmonic measures	1599–1626
CAMPBELL, ANDREW, CIPOLLONI, GIORGIO, ERDŐS, LÁSZLÓ AND JI, HONG CHANG. On the spectral edge of non-Hermitian random matrices	2256–2308
CAO, SKY AND ADHIKARI, ARKA. Correlation decay for finite lattice gauge theories at weak coupling	140–174
CAPUTO, PIETRO, GANGULY, SHIRSHENDU AND BASU ROY CHOWDHURY, MRIGANKA. Characterizing Gibbs states for area-tilted Brownian lines	2196–2255

CATELLIER, RÉMI AND DUBOSQ, ROMAIN. Regularization by noise for rough differential equations driven by Gaussian rough paths.....	79–139
ČERNÝ, JIŘÍ, DREWITZ, ALEXANDER AND OSWALD, PASCAL. On the tightness of the maximum of branching Brownian motion in random environment..	509–543
CHAMPAGNAT, NICOLAS, OČAFRAIN, WILLIAM, VILLEMONAIS, DENIS AND BENAÏM, MICHEL. Degenerate processes killed at the boundary of a domain.....	720–752
CHAPUY, GUILLAUME, LOUF, BAPTISTE AND BUDZINSKI, THOMAS. Distances and isoperimetric inequalities in random triangulations of high genus.....	1645–1667
CHATZIGEORGIOU, GEORGIANA, MORFE, PETER, OTTO, FELIX AND WANG, LIHAN. The Gaussian free-field as a stream function: Asymptotics of effective diffusivity in infra-red cut-off.....	1510–1536
CHAWLA, KUNAL, FORGHANI, BEHRANG, FRISCH, JOSHUA AND TIOZZO, GIULIO. The Poisson boundary of hyperbolic groups without moment conditions.....	1897–1918
CHEN, XIA AND HU, YAOZHONG. Hyperbolic Anderson equations with general time-independent Gaussian noise: Stratonovich regime.....	2144–2195
CHEN, ZHEN-QING AND WANG, JIE-MING. Boundary Harnack principle for nonlocal operators on metric measure spaces.....	1287–1330
CIPOLLONI, GIORGIO, ERDŐS, LÁSZLÓ, JI, HONG CHANG AND CAMPBELL, ANDREW. On the spectral edge of non-Hermitian random matrices.....	2256–2308
COUTIN, LAURE AND DECREUSEFOND, LAURENT. Invertibility of functionals of the Poisson process and applications.....	1703–1737
CRAWFORD, NICHOLAS, GLAZMAN, ALEXANDER, HAREL, MATAN AND PELED, RON. Macroscopic loops in the loop $O(n)$ model via the XOR trick.....	478–508
DAGALLIER, BENOIT. Fluctuations and correlations in weakly asymmetric simple exclusion on a ring subject to an atypical current.....	1079–1137
DAS, PURBA, ŁOCHOWSKI, RAFAŁ, MATSUDA, TOYOMU AND PERKOWSKI, NICOLAS. Level crossings of fractional Brownian motion.....	2354–2393
DAS, SAYAN, LIAO, YUCHEN AND MUCCICONI, MATTEO. Large deviations for the q -deformed polynuclear growth.....	1223–1286
DE VECCHI, FRANCESCO C., FRESTA, LUCA AND GUBINELLI, MASSIMILIANO. A stochastic analysis of subcritical Euclidean fermionic field theories.....	906–966
DECREUSEFOND, LAURENT AND COUTIN, LAURE. Invertibility of functionals of the Poisson process and applications.....	1703–1737
DEMBIN, BARBARA, ELBOIM, DOR AND PELED, RON. On the influence of edges in first-passage percolation on $\mathbb{Z}^d$	544–556
DHARA, SOUVIK, VAN DER HOFSTAD, REMCO AND BHAMIDI, SHANKAR. Multiscale genesis of a tiny giant for percolation on scale-free random graphs.....	1331–1381
DISERTORI, MARGHERITA, MERKL, FRANZ AND ROLLES, SILKE W. W. Transience of vertex-reinforced jump processes with long-range jumps.....	1491–1509
DREWITZ, ALEXANDER, OSWALD, PASCAL AND ČERNÝ, JIŘÍ. On the tightness of the maximum of branching Brownian motion in random environment..	509–543

DUBOSCQ, ROMAIN AND CATELLIER, RÉMI. Regularization by noise for rough differential equations driven by Gaussian rough paths	79–139
DUBROFF, QUENTIN AND KAHN, JEFF. Linear cover time is exponentially unlikely	1–22
DUMINIL-COPIN, HUGO, GOSWAMI, SUBHAJIT, RODRIGUEZ, PIERRE-FRANÇOIS, SEVERO, FRANCO AND TEIXEIRA, AUGUSTO. Finite range interlacements and couplings	1987–2053
DUSSAULE, MATTHIEU, WANG, LONGMIN AND YANG, WENYUAN. Branching random walks on relatively hyperbolic groups	391–452
ELBOIM, DOR, PELED, RON AND DEMBIN, BARBARA. On the influence of edges in first-passage percolation on $\mathbb{Z}^d$	544–556
ERDŐS, LÁSZLÓ, JI, HONG CHANG, CAMPBELL, ANDREW AND CIPOLLONI, GIORGIO. On the spectral edge of non-Hermitian random matrices	2256–2308
FENG, RENJIE AND WEI, DONGYI. Large gaps of CUE and GUE	1668–1702
FÉRAY, VALENTIN, MÉLIOT, PIERRE-LOÏC, BORGA, JACOPO AND BOUTILLIER, CÉDRIC. A determinantal point process approach to scaling and local limits of random Young tableaux	299–354
FORGHANI, BEHRANG, FRISCH, JOSHUA, TIOZZO, GIULIO AND CHAWLA, KUNAL. The Poisson boundary of hyperbolic groups without moment conditions	1897–1918
FRĄCZYK, MIKOŁAJ, HAYES, BEN AND ABÉRT, MIKLÓS. Growth dichotomy for unimodular random rooted trees	1627–1644
FRESTA, LUCA, GUBINELLI, MASSIMILIANO AND DE VECCHI, FRANCESCO C. A stochastic analysis of subcritical Euclidean fermionic field theories . .	906–966
FRISCH, JOSHUA, TIOZZO, GIULIO, CHAWLA, KUNAL AND FORGHANI, BEHRANG. The Poisson boundary of hyperbolic groups without moment conditions	1897–1918
GANGULY, SHIRSHENDU, BASU ROY CHOWDHURY, MRIGANKA AND CAPUTO, PIETRO. Characterizing Gibbs states for area-tilted Brownian lines	2196–2255
GLAZMAN, ALEXANDER, HAREL, MATAN, PELED, RON AND CRAWFORD, NICHOLAS. Macroscopic loops in the loop $O(n)$ model via the XOR trick	478–508
GOSWAMI, SUBHAJIT, RODRIGUEZ, PIERRE-FRANÇOIS, SEVERO, FRANCO, TEIXEIRA, AUGUSTO AND DUMINIL-COPIN, HUGO. Finite range interlacements and couplings	1987–2053
GÖTZE, FRIEDRICH AND BOBKOV, SERGEY G. Central limit theorem for Rényi divergence of infinite order	453–477
GUBINELLI, MASSIMILIANO, DE VECCHI, FRANCESCO C. AND FRESTA, LUCA. A stochastic analysis of subcritical Euclidean fermionic field theories	906–966
GWYNNE, EWAIN, SHEFFIELD, SCOTT AND BERTACCO, FEDERICO. Scaling limits of planar maps under the Smith embedding	1138–1196
HAIRER, MARTIN. Renormalisation in the presence of variance blowup	1958–1985
HAREL, MATAN, PELED, RON, CRAWFORD, NICHOLAS AND GLAZMAN, ALEXANDER. Macroscopic loops in the loop $O(n)$ model via the XOR trick	478–508
HAYES, BEN, ABÉRT, MIKLÓS AND FRĄCZYK, MIKOŁAJ. Growth dichotomy for unimodular random rooted trees	1627–1644

HEILMAN, STEVEN. Sphere valued noise stability and quantum MAX-CUT hardness	1197–1222
HERR, SEBASTIAN, RÖCKNER, MICHAEL, SPITZ, MARTIN AND ZHANG, DENG. The three-dimensional stochastic Zakharov system	848–905
HU, YAOZHONG AND CHEN, XIA. Hyperbolic Anderson equations with general time-independent Gaussian noise: Stratonovich regime	2144–2195
JEGO, ANTOINE, LUPU, TITUS AND QIAN, WEI. Crossing exponent in the Brownian loop soup	2309–2353
JI, HONG CHANG, CAMPBELL, ANDREW, CIPOLLONI, GIORGIO AND ERDŐS, LÁSZLÓ. On the spectral edge of non-Hermitian random matrices	2256–2308
JI, HONG CHANG AND PARK, JAEWHI. Tracy-Widom limit for free sum of random matrices	239–298
JORRITSMA, JOOST, KOMJÁTHY, JÚLIA AND MITSCHKE, DIETER. Cluster-size decay in supercritical kernel-based spatial random graphs	1537–1597
JUNK, STEFAN. Fluctuations of partition functions of directed polymers in weak disorder beyond the L^2 -phase	557–596
KAHN, JEFF AND DUBROFF, QUENTIN. Linear cover time is exponentially unlikely	1–22
KIM, SEONWOO AND SEO, INSUK. Approximation method to metastability: An application to nonreversible, two-dimensional Ising and Potts models without external fields	597–667
KOMJÁTHY, JÚLIA, MITSCHKE, DIETER AND JORRITSMA, JOOST. Cluster-size decay in supercritical kernel-based spatial random graphs	1537–1597
KOZMA, GADY, PROCACCIA, EVIATAR B., ZHANG, YUAN AND CAI, ZHENHAO. Vertex-removal stability and the least positive value of harmonic measures	1599–1626
LÊ, KHOA AND LING, CHENGCHENG. Taming singular stochastic differential equations: A numerical method	1764–1824
LE GALL, JEAN-FRANÇOIS AND PERKINS, EDWIN. A stochastic differential equation for local times of super-Brownian motion	355–390
LEMOINE, THIBAUT AND MAÏDA, MYLÈNE. Gaussian measure on the dual of $U(N)$, random partitions and topological expansion of the partition function	1738–1763
LI, JIHI-HUANG AND SAENZ, AXEL. Contour integral formulas for PushASEP on the ring	1434–1490
LIAO, YUCHEN, MUCCICONI, MATTEO AND DAS, SAYAN. Large deviations for the q -deformed polynuclear growth	1223–1286
LING, CHENGCHENG AND LÊ, KHOA. Taming singular stochastic differential equations: A numerical method	1764–1824
LIU, MINGCHANG, PELTOLA, EVELIINA AND WU, HAO. Uniform spanning tree in topological polygons, partition functions for SLE(8), and correlations in $c = -2$ logarithmic CFT	23–78
ŁOCHOWSKI, RAFAŁ, MATSUDA, TOYOMU, PERKOWSKI, NICOLAS AND DAS, PURBA. Level crossings of fractional Brownian motion	2354–2393
LOUF, BAPTISTE, BUDZINSKI, THOMAS AND CHAPUY, GUILLAUME. Distances and isoperimetric inequalities in random triangulations of high genus	1645–1667

LUPU, TITUS, QIAN, WEI AND JEGO, ANTOINE. Crossing exponent in the Brownian loop soup	2309–2353
MAÏDA, MYLÈNE AND LEMOINE, THIBAUT. Gaussian measure on the dual of $U(N)$, random partitions and topological expansion of the partition function	1738–1763
MATSUDA, TOYOMU, PERKOWSKI, NICOLAS, DAS, PURBA AND ŁOCHOWSKI, RAFAŁ. Level crossings of fractional Brownian motion	2354–2393
MÉLIOT, PIERRE-LOÏC, BORGA, JACOPO, BOUTILLIER, CÉDRIC AND FÉRAY, VALENTIN. A determinantal point process approach to scaling and local limits of random Young tableaux	299–354
MERKL, FRANZ, ROLLES, SILKE W. W. AND DISERTORI, MARGHERITA. Transience of vertex-reinforced jump processes with long-range jumps	1491–1509
MIJATOVIĆ, ALEKSANDAR, WADE, ANDREW AND BREŠAR, MIHA. Brownian motion with asymptotically normal reflection in unbounded domains: From transience to stability	175–222
MITSCHE, DIETER, JORRITSMA, JOOST AND KOMJÁTHY, JÚLIA. Cluster-size decay in supercritical kernel-based spatial random graphs	1537–1597
MORFE, PETER, OTTO, FELIX, WANG, LIHAN AND CHATZIGEORGIOU, GEORGIANA. The Gaussian free-field as a stream function: Asymptotics of effective diffusivity in infra-red cut-off	1510–1536
MOSSEL, ELCHANAN, SLY, ALLAN AND SOHN, YOUNGTAK. Exact phase transitions for stochastic block models and reconstruction on trees	967–1018
MUCCICONI, MATTEO, DAS, SAYAN AND LIAO, YUCHEN. Large deviations for the q -deformed polynuclear growth	1223–1286
OÇAFRAIN, WILLIAM, VILLEMONAIS, DENIS, BENAÏM, MICHEL AND CHAMPAGNAT, NICOLAS. Degenerate processes killed at the boundary of a domain	720–752
OSWALD, PASCAL, ČERNÝ, JIŘÍ AND DREWITZ, ALEXANDER. On the tightness of the maximum of branching Brownian motion in random environment ..	509–543
OTTO, FELIX, WANG, LIHAN, CHATZIGEORGIOU, GEORGIANA AND MORFE, PETER. The Gaussian free-field as a stream function: Asymptotics of effective diffusivity in infra-red cut-off	1510–1536
PARK, JAEWHI AND JI, HONG CHANG. Tracy-Widom limit for free sum of random matrices	239–298
PELED, RON, CRAWFORD, NICHOLAS, GLAZMAN, ALEXANDER AND HAREL, MATAN. Macroscopic loops in the loop $O(n)$ model via the XOR trick ...	478–508
PELED, RON, DEMBIN, BARBARA AND ELBOIM, DOR. On the influence of edges in first-passage percolation on $\mathbb{Z}^d$	544–556
PELTOLA, EVELIINA, WU, HAO AND LIU, MINGCHANG. Uniform spanning tree in topological polygons, partition functions for SLE(8), and correlations in $c = -2$ logarithmic CFT	23–78
PERKINS, EDWIN AND LE GALL, JEAN-FRANÇOIS. A stochastic differential equation for local times of super-Brownian motion	355–390
PERKOWSKI, NICOLAS, DAS, PURBA, ŁOCHOWSKI, RAFAŁ AND MATSUDA, TOYOMU. Level crossings of fractional Brownian motion	2354–2393
PERRUCHAUD, PIERRE AND SAUZEDDE, ISAO. Loop soup representation for zeta-regularised determinants of twisted Laplacians and covariant Symanzik identities	2099–2143

PROCACCIA, EVIATAR B., ZHANG, YUAN, CAI, ZHENHAO AND KOZMA, GADY. Vertex-removal stability and the least positive value of harmonic measures	1599–1626
QIAN, WEI, JEGO, ANTOINE AND LUPU, TITUS. Crossing exponent in the Brownian loop soup	2309–2353
QIN, SHUO. Recurrence and transience of multidimensional elephant random walks	1049–1078
RANSFORD, JULIAN. Universality of directed polymers in the intermediate disorder regime	1019–1048
RÖCKNER, MICHAEL, SPITZ, MARTIN, ZHANG, DENG AND HERR, SEBASTIAN. The three-dimensional stochastic Zakharov system	848–905
RODRIGUEZ, PIERRE-FRANÇOIS, SEVERO, FRANCO, TEIXEIRA, AUGUSTO, DUMINIL-COPIN, HUGO AND GOSWAMI, SUBHAJIT. Finite range interlacements and couplings	1987–2053
ROLLES, SILKE W. W., DISERTORI, MARGHERITA AND MERKL, FRANZ. Transience of vertex-reinforced jump processes with long-range jumps	1491–1509
SAENZ, AXEL AND LI, JIHI-HUANG. Contour integral formulas for PushASEP on the ring	1434–1490
SALINS, MICHAEL. Solutions to the stochastic heat equation with polynomially growing multiplicative noise do not explode in the critical regime	223–238
SAU, FEDERICO. Tiny fluctuations of the averaging process around its degenerate steady state	1919–1957
SAUZEDDE, ISAO AND PERRUCHAUD, PIERRE. Loop soup representation for zeta-regularised determinants of twisted Laplacians and covariant Symanzik identities	2099–2143
SCHAPIRA, BRUNO AND VALESIN, DANIEL. The contact process on dynamic regular graphs: Subcritical phase and monotonicity	753–796
SCHERTZER, EMMANUEL AND TOURNIAIRE, JULIE. Spectral analysis and k-spine decomposition of inhomogeneous branching Brownian motions. Genealogies in fully pushed fronts	1382–1433
SEO, INSUK AND KIM, SEONWOO. Approximation method to metastability: An application to nonreversible, two-dimensional Ising and Potts models without external fields	597–667
SETHURAMAN, SUNDER AND VARADHAN, S. R. S. Atypical behaviors of a tagged particle in asymmetric simple exclusion	1857–1896
SEVERO, FRANCO, TEIXEIRA, AUGUSTO, DUMINIL-COPIN, HUGO, GOSWAMI, SUBHAJIT AND RODRIGUEZ, PIERRE-FRANÇOIS. Finite range interlacements and couplings	1987–2053
SHEFFIELD, SCOTT, BERTACCO, FEDERICO AND GWYNNE, EWAIN. Scaling limits of planar maps under the Smith embedding	1138–1196
SLY, ALLAN, SOHN, YOUNGTAK AND MOSSEL, ELCHANAN. Exact phase transitions for stochastic block models and reconstruction on trees	967–1018
SOHN, YOUNGTAK, MOSSEL, ELCHANAN AND SLY, ALLAN. Exact phase transitions for stochastic block models and reconstruction on trees	967–1018
SPITZ, MARTIN, ZHANG, DENG, HERR, SEBASTIAN AND RÖCKNER, MICHAEL. The three-dimensional stochastic Zakharov system	848–905
SUN, XIN, YU, PU, ZHUANG, ZIJIE AND ANG, MORRIS. Boundary touching probability and nested-path exponent for nonsimple CLE	797–847

TEIXEIRA, AUGUSTO, DUMINIL-COPIN, HUGO, GOSWAMI, SUBHAJIT, RODRIGUEZ, PIERRE-FRANÇOIS AND SEVERO, FRANCO. Finite range interlacements and couplings	1987–2053
TIOZZO, GIULIO, CHAWLA, KUNAL, FORGHANI, BEHRANG AND FRISCH, JOSHUA. The Poisson boundary of hyperbolic groups without moment conditions	1897–1918
TOURNIAIRE, JULIE AND SCHERTZER, EMMANUEL. Spectral analysis and k-spine decomposition of inhomogeneous branching Brownian motions. Genealogies in fully pushed fronts	1382–1433
VALESIN, DANIEL AND SCHAPIRA, BRUNO. The contact process on dynamic regular graphs: Subcritical phase and monotonicity	753–796
VAN DER HOFSTAD, REMCO, BHAMIDI, SHANKAR AND DHARA, SOUVIK. Multiscale genesis of a tiny giant for percolation on scale-free random graphs	1331–1381
VARADHAN, S. R. S. AND SETHURAMAN, SUNDER. Atypical behaviors of a tagged particle in asymmetric simple exclusion	1857–1896
VILLEMONAIS, DENIS, BENAÏM, MICHEL, CHAMPAGNAT, NICOLAS AND OÇAFAIN, WILLIAM. Degenerate processes killed at the boundary of a domain	720–752
WADE, ANDREW, BREŠAR, MIHA AND MIJATOVIĆ, ALEKSANDAR. Brownian motion with asymptotically normal reflection in unbounded domains: From transience to stability	175–222
WANG, JIE-MING AND CHEN, ZHEN-QING. Boundary Harnack principle for nonlocal operators on metric measure spaces	1287–1330
WANG, LIHAN, CHATZIGEORGIOU, GEORGIANA, MORFE, PETER AND OTTO, FELIX. The Gaussian free-field as a stream function: Asymptotics of effective diffusivity in infra-red cut-off	1510–1536
WANG, LONGMIN, YANG, WENYUAN AND DUSSAULE, MATTHIEU. Branching random walks on relatively hyperbolic groups	391–452
WEI, DONGYI AND FENG, RENJIE. Large gaps of CUE and GUE	1668–1702
WU, HAO, LIU, MINGCHANG AND PELTOLA, EVELIINA. Uniform spanning tree in topological polygons, partition functions for SLE(8), and correlations in $c = -2$ logarithmic CFT	23–78
YANG, WENYUAN, DUSSAULE, MATTHIEU AND WANG, LONGMIN. Branching random walks on relatively hyperbolic groups	391–452
YU, PU, ZHUANG, ZIJIE, ANG, MORRIS AND SUN, XIN. Boundary touching probability and nested-path exponent for nonsimple CLE	797–847
ZHANG, DENG, HERR, SEBASTIAN, RÖCKNER, MICHAEL AND SPITZ, MARTIN. The three-dimensional stochastic Zakharov system	848–905
ZHANG, YUAN, CAI, ZHENHAO, KOZMA, GADY AND PROCACCIA, EVIATAR B. Vertex-removal stability and the least positive value of harmonic measures	1599–1626
ZHUANG, ZIJIE, ANG, MORRIS, SUN, XIN AND YU, PU. Boundary touching probability and nested-path exponent for nonsimple CLE	797–847

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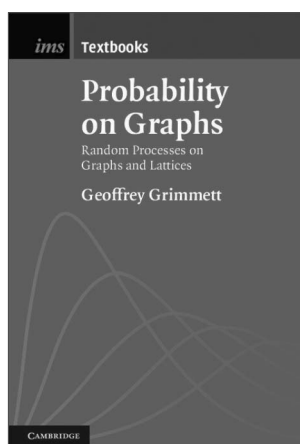
Articles

- Second-order fractional mean-field SDEs with singular kernels and measure initial data
ZIMO HAO, MICHAEL RÖCKNER AND XICHENG ZHANG
- Directed spatial permutations on asymmetric tori
ALAN HAMMOND AND TYLER HELMUTH
- Moderate deviations for the capacity of the random walk range in dimension four
ARKA ADHIKARI AND IZUMI OKADA
- Quantitative sub-ballisticity of self-avoiding walk on the hexagonal lattice
DMITRII KRACHUN AND CHRISTOFOROS PANAGIOTIS
- The stochastic Jacobi flow
ELIE AIDÉKON, YUEYUN HU AND ZHAN SHI
- Fast relaxation of the random field Ising dynamics
AHMED EL ALAOU, RONEN ELKAN, REZA GHEISSARI AND ARIANNA PIANA
- Near critical scaling relations for planar Bernoulli percolation without differential inequalities
HUGO DUMINIL-COPIN, IOAN MANOLESCU AND VINCENT TASSION
- The $\star$ -vertex-reinforced jump process
CHRISTOPHE SABOT AND PIERRE TARRÈS
- Density fluctuations in weakly interacting particle systems via the Dean–Kawasaki equation
FEDERICO CORNALBA, JULIAN FISCHER, JONAS INGMANN AND CLAUDIA RAITHEL
- Multiple points on the boundaries of Brownian loop-soup clusters
YIFAN GAO, XINYI LI AND WEI QIAN
- The number of limit cycles bifurcating from a randomly perturbed center
MANJUNATH KRISHNAPUR, ERIK LUNDBERG AND OANH NGUYEN
- Solvable models in the KPZ class: Approach through periodic and free boundary Schur measures
TAKASHI IMAMURA, MATTEO MUCCICONI AND TOMOHIRO SASAMOTO
- Regularity of the Schramm–Loewner evolution: Up-to-constant variation and modulus of continuity
NINA HOLDEN AND YIZHENG YUAN
- Universality of global asymptotics of Jack-deformed random Young diagrams at varying temperatures
CESAR CUENCA, MACIEJ DOŁĘGA AND ALEXANDER MOLL
- Large deviations of the largest eigenvalue of supercritical sparse Wigner matrices
FANNY AUGERI AND ANIRBAN BASAK
- Almost sharp sharpness for Poisson Boolean percolation
BARBARA DEMBIN AND VINCENT TASSION
- The geometry of coalescing random walks, the Brownian web distance and KPZ universality
BÁLINT VETŐ AND BÁLINT VIRÁG
- Asymptotics of the first-passage function on free and Fuchsian groups
PETR KOSENKO
- Wasserstein diffusion on multidimensional spaces
KARL-THEODOR STURM
- Arm exponent for the Gaussian free field on metric graphs in intermediate dimensions
ALEXANDER DREWITZ, ALEXIS PRÉVOST AND PIERRE-FRANÇOIS RODRIGUEZ
- Extremal random matrices with independent entries and matrix superconcentration inequalities
TATIANA BRAILOVSKAYA AND RAMON VAN HANDEL
- Large deviations for 2D Navier–Stokes equations driven by a periodic force and a degenerate noise
RONGCHANG LIU AND KENING LU
- Locality for singular stochastic PDEs
ISMAËL BAILLEUL AND YVAIN BRUNED
- Curvature and other local inequalities in Markov semigroups
DEVRAJ DUGGAL, ANDREAS MALLIARIS, JAMES MELBOURNE AND CYRIL ROBERTO
- Fractal geometry of the parabolic Anderson model in 2D and 3D with white noise potential
PROMIT GHOSAL AND JAEYUN YI
- Ideal Poisson–Voronoi tessellations on hyperbolic spaces
MATTEO D'ACHILLE, NICOLAS CURIEN, NATHANAËL ENRIQUEZ, RUSSELL LYONS AND MELTEM ÜNEL
- Triviality of the scaling limits of critical Ising and φ^4 models with effective dimension at least four
ROMAIN PANIS
- The Fyodorov–Hiary–Keating conjecture on mesoscopic intervals
LOUIS-PIERRE ARGUIN AND JAD HAMDAN
- Kronecker-product random matrices and a matrix least squares problem
ZHOU FAN AND RENYUAN MA
- Strong topological trivialization of multispecies spherical spin glasses
BRICE HUANG AND MARK SELLKE
- Large deviations of the Schwarzian field theory
ILYA LOSEV
- Nonrigidity properties of the Coulomb gas
ERIC THOMA
- Asymptotic properties of stochastic partial differential equations in the sublinear regime
LE CHEN AND PANQIU XIA
- Sharp convergence rates for mean field control in the region of strong regularity
PIERRE CARDALIAGUET, JOE JACKSON, NIKIFOROS MIMIKOS-STAMATOPOULOS AND PANAGIOTIS E. SOUGANIDIS
- Quenched local limit theorem for random conductance models with long-range jumps
XIN CHEN, TAKASHI KUMAGAI AND JIAN WANG
- p -Brownian motion and the p -Laplacian
VIOREL BARBU, MARCO REHMEIER AND MICHAEL RÖCKNER
- The Maker-Breaker percolation game on a random board
VOJTĚCH DVOŘÁK, ADVA MOND AND VICTOR SEIXAS SOUZA
- Global well-posedness of the dynamical sine-Gordon model up to 6π
BJOERN BRINGMANN AND SKY CAO
- Fluctuations of the Horton–Strahler number of stable Galton–Watson trees
ROBIN KHANFIR
- Inducible Virasoro representations in Liouville conformal field theory
GUILLAUME BAVEREZ AND BAOJUN WU
- Existence of Bass martingales and the martingale Benamou–Brenier problem in $\mathbb{R}^d$
JULIO BACKHOFF-VERAGUAS, MATHIAS BEIGLÖCK, WALTER SCHACHERMAYER AND BERTRAM TSCHIDERER
- Wasserstein Mirror Gradient Flow as the limit of the Sinkhorn algorithm
NABARUN DEB, YOUNG-HEON KIM, SOUMIK PAL AND GEOFFREY SCHIEBINGER
- On the Sobolev removability of the graph of one-dimensional Brownian motion
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