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/

10 June 2022
Version 3.00

Title word cross-reference

References

Aibatov:2018:SAS

[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).

Afanaseva:2012:LTS

[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:2013:LTS

[AB13] 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, ???? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Afanasyeva:2016:PLD

[AB16a] L. G. Afanasyeva and E. E. Bashtova. 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).

Artemov:2016:OES

[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).

Avdeeva:2017:ESP

[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).

Alazemi:2019:BEB

[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

(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/∞ 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).

Alimov:2018:EAT

[Ali18c] 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].

Aly:2017:MEA

[Aly17] 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).

Alsultan:2019:DVR

[AM19a] 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).

Aurzada:2019:PPD

[AM19b] 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

[AP18] 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).

Afanasyeva:2013:QST

[AR13] 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).

Arkin:2015:TSO

[Ark15] 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).

Arkashov:2016:MSS

[AS16] 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).

Asgharian:2014:SIM

[Asg14] M. Asgharian. On the singularities of the information matrix 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).

Afanasyeva:2014:MQS

[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).

Afanasyeva:2019:SCQ

[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).

Bahlali:2010:NSC

[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).

Bakhtin:2010:PLA

[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).

Bakhtin:2015:SPK

[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).

Bao:2015:AEC

[Bao15] Z. Bao. On asymptotic expansion and central limit theorem of linear eigenvalue statistics for sample covariance matrices when $N/M \to 0$. *Theory of Probability and its Applications*, 59 (2):185–207, ???? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Barseghyan:2013:DSI

[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).

Borisov:2019:EID

[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. Clémençon. 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. Hedevang, 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-OConnor:2014:SIR

[BOGP14] A. Basse-O'Connor, S.-E. Graversen, 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 random 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 scientific 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. Pergamenshchikov. 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. Vl. 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. CODEN 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).

Bayraktar:2017:OSP

[BZ17] 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).

Chebotarev:2015:RFN

[CDD15] 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).

Chevallier:2011:LSB

[Che11] 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`.

Chen:2015:SLP

[Che15] 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).

Chibisov:2016:BLL

[Chi16] 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).

Chibisov:2019:MVV

[Chi19] 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).

Czyzewska-Jankowska:2011:FPG

[CJJ11] 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`.

Chigansky:2019:SAM

[CK19] 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).

Cuchiero:2016:NPF

[CKT16] C. Cuchiero, I. Klein, and J. Teichmann. A new perspective on the fundamental theorem of asset pricing for large financial markets. *Theory of Probability and its Applications*, 60(4):561–579, ???? 2016. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Chigansky:2010:MDD

[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).

Chobanyan:2015:MIR

[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).

Choulli:2017:EDH

[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).

Cammarota:2011:APR

[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`.

Cammarota:2013:HSH

[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).

Comman:2018:IPS

[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).

Cordero:2011:SPF

[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`.

Campos:2013:MGA

[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. CODEN 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).

Davydov:2013:SAL

[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).

Doumas:2018:SCC

[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).

DOvidio:2018:FDT

[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).

Davydov:2019:LTT

[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).

deChaumaray:2017:LDS

[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).

Denisov:2019:FPT

[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).

Dyakonova:2012:MGW

[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).

Embrechts:2018:HG

[EK18] 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).

Engelbert:2019:TFS

[EK19] 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*,

64(2):264–289, ???? 2019. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

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`.

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).

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).

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).

Fazekas:2012:MSP

[Faz12] 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

[Faz13] 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

[Fel10] G. M. Feldman. Independent linear statistics on **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

[Fel12] 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

[Fel17] 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. Piunovskiy. 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. CODEN 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. CODEN 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`.

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`.

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).

Ibragimov:2018:I

[IKS18] I. A. Ibragimov, V. Yu. Korolev, and A. N. Shiryaev. Introduction. *Theory of Probability and its Applications*, 62(1):1, ???? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Ilinskii:2010:GCF

[Il'10] 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

[IMV15] 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

[Irk11] 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

[IS12] 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).

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

[KL14] 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`.

Kozlov:2014:LDM

[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).

Kozhina:2017:SDP

[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).

Korolev:2012:ICR

[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).

Korolev:2013:ICR

[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).

Kleban:2019:MME

[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).

Kremena:2014:STG

[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).

Konev:2014:ERP

[KPP14] V. V. Konev, S. M. Pergamenshchikov, 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).

Kurushima:2018:NTP

[KPZ18] 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).

Kramkov:2016:EUA

[Kra16] 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).

Kruglov:2010:CNF

[Kru10] 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).

Kruglov:2012:SPU

[Kru12] 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).

Kruglov:2013:SPU

[Kru13] 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).

Kruglov:2014:OID

[Kru14] 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).

Kryazhimskiy:2016:PIP

[Kry16] 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).

Krylova:2019:SET

[Kry19] G. A. Krylova. Statistical estimate of the traffic coefficient for a multichannel 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).

Korolev:2010:UBA

[KS10] 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. CODEN 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. Veretennikov. 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).

Lykov:2013:LHS

[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).

Lotov:2015:ARP

[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).

Lototsky:2010:UAS

[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`.

Lisovskii:2019:STT

[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).

Liu:2019:RCB

[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).

Lykov:2018:RVF

[Lyk18] K. V. Lykov. Any random variable with finite moments is a sum of two variables with determinate moment problem. *Theory of Probability and its Applications*, 62 (4):632–639, ???? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Lyulko:2010:SRM

[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`.

Lyulko:2012:DTS

[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). URL http://epubs.siam.org/tvp/resource/1/tprbau/v56/i1/p140_s1.

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 birthday 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. Kordzakhia, 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.

Nadaraya:2013:ISM

[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).

Nagaev:2012:BPB

[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).

Nezakati:2011:LTS

[Nez11] 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.

Nikitin:2013:NSL

[Nik13] Ya. Yu. Nikitin. News of scientific life. *Theory of Probability and its Applications*, 57(3):545, ???? 2013. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Novikov:2013:PEA

[NK13] 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).

Novikov:2014:MPE

[NKL14] 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).

Nguyen-Ngoc:2011:LLP

[NN11] 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.

Novikov:2012:LMP

[NN12] 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 Prob-*

ability and its Applications, 56 (3):420–442, ???? 2012. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Noarov:2010:SDP

[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`.

Novikov:2011:LMP

[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`.

Novak:2014:AIH

[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).

Nikitin:2013:ESD

[NP13] Ya. Yu. Nikitin and R. S. Pusev. 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).

Nazarov:2016:SBA

[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).

Nie:2016:BDM

[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).

Nefedova:2013:NCR

[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).

Nadaraya:2010:SGF

[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. CODEN 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 nonnegative 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).

Rozovsky:2019:ILC

[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: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 Pòlya–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`.

Sakhanenko:2010:LBA

[Sak10] 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).

Sakhanenko:2011:GOC

[Sak11] 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`.

Sakhanenko:2015:ASW

[Sak15] 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).

Sakhanenko:2019:TMD

[Sak19] 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).

Sauri:2019:PDB

[Sau19] 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).

Savinov:2015:LTM

[Sav15] 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).

Savelov:2017:ECS

[Sav17] 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).

Savelov:2019:GIS

[Sav19] 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).

Simas:2012:ATP

[SCN12] 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).

Simas:2013:ATP

[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).

Semenov:2019:TCR

[Sem19] 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).

Senatov:2010:AEL

[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`.

Senatov:2010:MAC

[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).

Senatov:2011:QNE

[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`.

Senatov:2012:OAE

[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).

Senatov:2013:NEA

[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).

Senatov:2015:NEA

[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. 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 random fields. *Theory of Probability and its Applications*, 59 (3):516–526, ???? 2015. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Shashkin:2016:FLT

[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).

Shevtsova:2011:AEC

[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`.

Shevtsova:2013:MTE

[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).

Shevtsova:2014:NSL

[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).

Shevtsova:2014:ANA

[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).

Shevtsova:2018:CRE

[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).

Shevtsova:2018:MIA

[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).

Shiryaev:2011:NSL

[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. CODEN 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.

Sinelnikov:2012:OSB

[Sin12] 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).

Sinn:2011:CZC

[SK11] 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`.

Stoyanov:2013:HCM

[SL13] 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).

Sokolov:2014:RCP

[Sok14] 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).

Song:2016:RTD

[Son16] 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).

Stepanova:2018:GFT

[SP18] 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).

Shiryaev:2019:ATG

[SP19] 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).

Spiryaev:2012:SPK

[Spi12] 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).

Shiryaev:2017:AIC

[SPTS17] A. N. Shiryaev, I. V. Pavlov, T. B. Tolozova, and V. V. Shamraeva. 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 quasi-nonuniform 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. Szabłowski. 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. Szabłowski. 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. 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 changepoint 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.

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).

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

[Var15] 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

[Var19] 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. CODEN 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.

Wu:2015:SLT

[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).

Yakymiv:2010:LTM

[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).

Yakymiv:2011:AIN

[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.

Yakymiv:2015:NCR

[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).

Yakymiv:2016:TTG

[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).

Yakymiv:2018:ORP

[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).

Yakymiv:2019:ATR

[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).

Yamazato:2012:ACC

[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).

Yanushkevichiene:2012:BLT

[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 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).

Zhang:2012:BCF

[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).

Zhdanov:2016:PHE

[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).

Zhukovskii:2011:WZO

[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`.

Zhukovskii:2014:LLN

[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).

Zubkov:2018:LTP

[ZK18] A. M. Zubkov and K. A. Kolesnikova. Limit theorem for the process of additive replacements. *Theory of Probability and its Applications*, 62(2):319–327, ???? 2018. CODEN TPRBAU. ISSN 0040-585X (print), 1095-7219 (electronic).

Zubkov:2012:GBL

[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).

Zubkov:2013:GBL

[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).

Zeifman:2017:TBA

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

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).

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`.

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).

Zorich:2018:GP

[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).

Zhdanov:2018:HEG

[ZP18] 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

[ZS13a] 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

[ZS13b] 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

[ZS14] 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

[ZX19] 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).