



EDITOR:

T. MIKOSCH

ASSOCIATE EDITORS:

K. ALEXANDER

E.D. ANDJEL

P. BARRIEU

I. BERKES

T. BODINEAU

P. BRÉMAUD

R.A. DAVIS

P. DOUKHAN

S. FOSS

M. JEANBLANC

D. KHOSHNEVISAN

A. KOHATSU-HIGA

M. LIFSHITS

L. MYTNIK

D. NUALART

Z. PALMOWSKI

V.I. PITERBARG

A.F. RAMÍREZ

S. RESNICK

G.O. ROBERTS

E. SAADA

M. SANZ-SOLÉ

P. SOULIER

M. SØRENSEN

D. TALAY

R. TRIBE

M.E. VARES

PAST EDITORS:

J. KEILSON

AND N.U. PRABHU

(1973–1979)

N.U. PRABHU

(1980–1984)

C.C. HEYDE

(1984–1989)

P. JAGERS

(1989–1993)

R.J. ADLER

(1993–1996)

J. JACOD

(1996–2000)

O. ZEITOUNI

(2000–2002)

P. PROTTER

(2002–2006)

M.E. VARES

(2006–2009)

stochastic processes and their applications

an official journal of the Bernoulli Society
for Mathematical Statistics and Probability





Cited in: Cambridge Scientific Abstracts; Current Index to Statistics; International Abstracts in Operations Research; Mathematical Reviews; OR/MS; QCAS; Science Citation Index; Statistical Theory and Method Abstracts; Zentralblatt für Mathematik. Also covered in the abstract and citation database SCOPUS®. Full text available on ScienceDirect®.

<i>H.-J. Engelbert, M.A. Urusov and M. Walther</i> , A canonical setting and separating times for continuous local martingales	1039
<i>B. Basrak and J. Segers</i> , Regularly varying multivariate time series	1055
<i>A. Świąch</i> , A PDE approach to large deviations in Hilbert spaces	1081
<i>R. Abraham and J.-F. Delmas</i> , Williams' decomposition of the Lévy continuum random tree and simultaneous extinction probability for populations with neutral mutations	1124
<i>R.F. Bass and H. Tang</i> , The martingale problem for a class of stable-like processes	1144
<i>A. Ayache, F. Roueff and Y. Xiao</i> , Linear fractional stable sheets: Wavelet expansion and sample path properties	1168
<i>J. Gärtner and R. Sun</i> , A quenched limit theorem for the local time of random walks on \mathbb{Z}^2	1198
<i>P. Sundar and H. Yin</i> , Existence and uniqueness of solutions to the backward 2D stochastic Navier–Stokes equations	1216
<i>R. Douc, G. Fort, E. Moulines and P. Priouret</i> , Forgetting the initial distribution for Hidden Markov Models	1235
<i>H. Le</i> , Killed Brownian motion and inequalities among solutions of the Schrödinger equation	1257
<i>R. Doney, R. Maller and M. Savov</i> , Renewal theorems and stability for the reflected process	1270
<i>I. Berkes, S. Hörmann and J. Schauer</i> , Asymptotic results for the empirical process of stationary sequences	1298
<i>S.C. Lim and L.P. Teo</i> , Gaussian fields and Gaussian sheets with generalized Cauchy covariance structure	1325

[Contents continued inside

