



EDITOR:

M.E. VARES

ASSOCIATE EDITORS:

K. ALEXANDER

E.D. ANDJEL

T. BODINEAU

R.A. DAVIS

P. DEL MORAL

F. DELBAEN

F. DEN HOLLANDER

P. DOUKHAN

M. FREIDLIN

M. JEANBLANC

H. KASPI

A. KOHATSU-HIGA

D. KRAMKOV

J. MA

S. MÉLÉARD

T. MIKOSCH

L. MYTNIK

V. PÉREZ-ABREU

P. PROTTER

J. QUASTEL

A.F. RAMÍREZ

E. SAADA

M. SANZ-SOLÉ

M. SØRENSEN

D. TALAY

R. TRIBE

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)

stochastic processes and their applications

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

Available online at



ScienceDirect

www.sciencedirect.com

stochastic
processes
and their
applications

Volume 118, Issue 5, May 2008

CONTENTS

- M. Birkner*, Conditional large deviations for a sequence of words 703
- D. Croydon and B. Hambly*, Self-similarity and spectral asymptotics for the continuum random tree 730
- R. Douc, F. Roueff and P. Soulier*, On the existence of some ARCH(∞) processes 755
- B. Ferrario and F. Flandoli*, On a stochastic version of Prouse model in fluid dynamics 762
- P. Kim and R. Song*, On dual processes of non-symmetric diffusions with measure-valued drifts 790
- P. Briand and F. Confortola*, BSDEs with stochastic Lipschitz condition and quadratic PDEs in Hilbert spaces 818
- Y. Bakhtin*, Exit asymptotics for small diffusion about an unstable equilibrium 839
- C. Houdré and P. Marchal*, Median, concentration and fluctuations for Lévy processes 852
- J. Luo and K. Liu*, Stability of infinite dimensional stochastic evolution equations with memory and Markovian jumps 864

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®.



0304-4149(200805)118:5:1-B