



**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





ELSEVIER

Volume 119, Issue 1, January 2009

**stochastic  
processes  
and their  
applications****CONTENTS**

*Cited in: Cambridge Scientific Abstracts; Current Index to Statistics; International Abstracts in Operations Research; Mathematical Reviews; ORMS; 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>T.M. Liggett</i> , Distributional limits for the symmetric exclusion process	1
<i>K.-H. Kim</i> , Sobolev space theory of SPDEs with continuous or measurable leading coefficients	16
<i>N. Fournier and E. Löcherbach</i> , Stochastic coalescence with homogeneous-like interaction rates	45
<i>J. Kallsen and B. Vesenmayer</i> , COGARCH as a continuous-time limit of GARCH(1,1)	74
<i>T. Duquesne</i> , Continuum random trees and branching processes with immigration	99
<i>H. He</i> , Discontinuous superprocesses with dependent spatial motion	130
<i>N. Fournier and P. Laurençot</i> , Marcus–Lushnikov processes, Smoluchowski's and Flory's models	167
<i>V. Čekanavičius and B. Roos</i> , Poisson type approximations for the Markov binomial distribution	190
<i>B. Markussen</i> , Laplace approximation of transition densities posed as Brownian expectations	208
<i>J. Xu and B. Zhang</i> , Martingale characterization of G-Brownian motion	232
<i>W. Liu and Z. Lin</i> , Strong approximation for a class of stationary processes	249

[Contents continued inside



0304-4149(200901)119:1;1-E