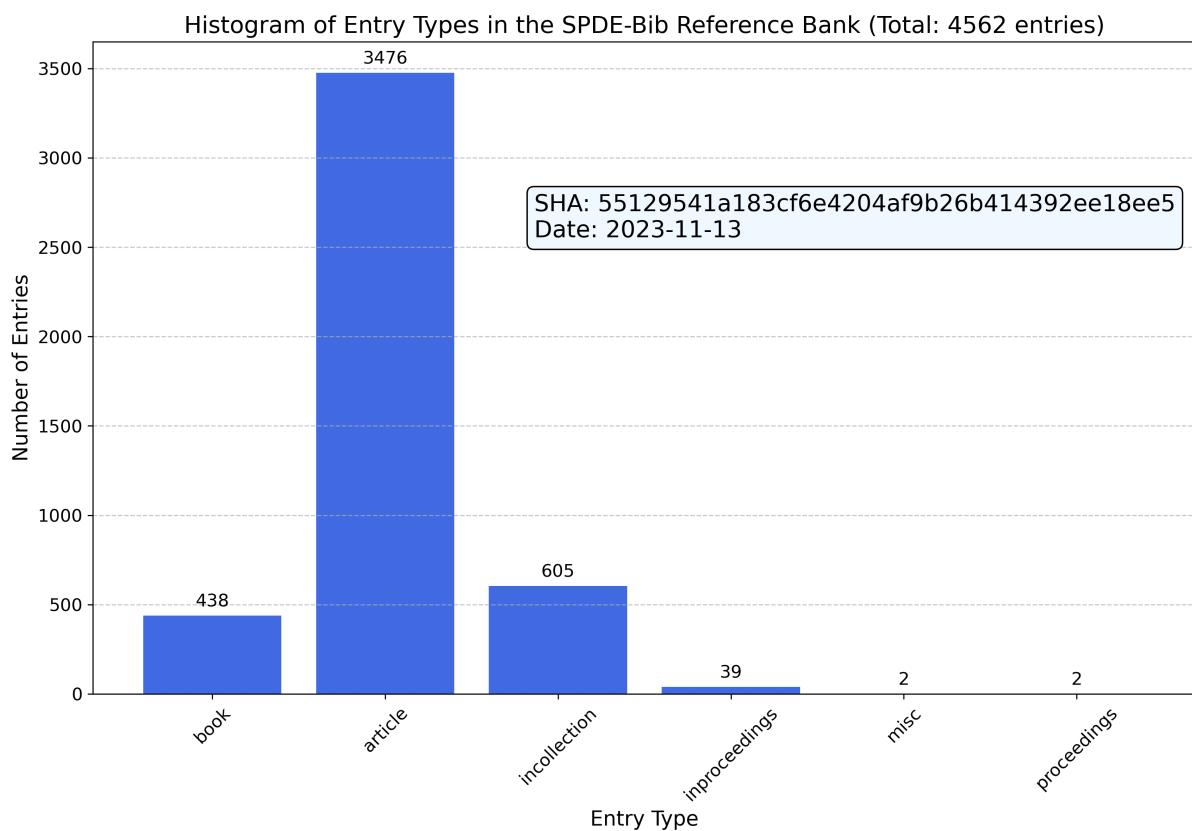


SPDEs-Bib: A Comprehensive Bibliography of Stochastic Partial Differential Equations and Related Topics*

Le Chen[†]
Auburn University

November 14, 2023



*<https://github.com/chenle02/SPDEs-Bib>

[†]Email: le.chen@auburn.edu, chenle02@gmail.com.

Contents

1	Introduction	3
1.1	Motivation	3
1.2	Sources	3
1.3	Naming convention	3
1.4	How to contribute	4
1.5	Acknowledgments	4
2	All references listed by the citation keys	5
3	All references	95
3.1	Articles	95
3.2	Books	375
3.3	In proceedings	413
3.4	In collections	416

1 Introduction

1.1 Motivation

When writing a paper, it is not an easy task to keep the bibliography part correct and updated. This process is also very time-consuming. Through this repo, we provide a uniform access to the latest bibliography entries related to the research area of the author: *Stochastic Partial Differential Equations* (SPDEs) and related fields.

1.2 Sources

Here is a reference bank. The biblatex entries were mostly obtained from

<https://mathscinet.ams.org/mathscinet>

for the published mathematics papers and from the *arXiv* for the preprint. Some physics papers are obtained from

<https://journals.aps.org/search/>

For papers that do not originate from the aforementioned sources, we endeavor to retrieve the bibliography entry directly from the official journal website to ensure maximum accuracy of the records.

1.3 Naming convention

The naming convention consists of three cases:

1. Single authored paper, such as:

Einstein, Albert. Random PDE for special relativities. *Annals of Probability*, Volume, Number, 2023.

einstein:23:random

2. Paper with two authors, such as:

Einstein, Albert and Grothendieck, Alexandre. A stochastic PDE model for general relativities. *Electronic Journal of Probability*, Volume, Number, 2024.

einstein.grothendieck:24:stochastic

3. Paper with more than two authors, such as:

Einstein, Albert and Grothendieck, Alexandre and Newton, Isaac. A private communication on interemittency. *Transactions of AMS*, Volume, Number, 2025.

einstein.grothendieck.ea:25:private

Here is a demonstration how to use it in neovim:

<https://asciinema.org/a/596819>.

1.4 How to contribute

We strive for accuracy and comprehensiveness in this bibliography bank. If you encounter any errors, typos, or issues, or if you would like to suggest additional entries, we warmly welcome your input. Your contributions are invaluable to the enhancement of this resource. Please feel free to open an issue in the repository or reach out directly via email (chenle02@gmail.com) for any such matters. We aim to address all feedback promptly.

1.5 Acknowledgments

We hope that the resources compiled in this bibliography bank have been supportive in your research endeavors. We are sincerely grateful for any form of acknowledgment you might extend. Should you wish to mention this work, a statement such as the one below could be included in your acknowledgments section or as a footnote:

The author(s) would like to recognize the contribution of the GitHub repository `chenle02/SPDEs-Bib` curated by Le Chen, which has supported this research.

Or, if you prefer to directly cite this repository, please feel free to use the following BibTeX entry:

```
@misc{chen:22:spdes-bib,  
  author      = {Chen, Le},  
  title       = {SPDEs-Bib: A Comprehensive Bibliography of  
                Stochastic Partial Differential Equations  
                and Related Topics},  
  year        = {2022},  
  publisher   = {GitHub Repository},  
  howpublished = {\url{https://github.com/chenle02/SPDEs-Bib}},  
  note        = {Accessed: 11/11/2023, V1.0},  
}
```

2 All references listed by the citation keys

Aaronson, [1997](#)
Abdesselam, [2007](#)
Ablowitz and Fokas, [2003](#)
Abraham and Le Gall, [1994](#)
Abramowitz, [1965](#)
Abramowitz and Stegun, [1964](#)
Abu-Shammala and Torchinsky, [2007](#)
Acosta and Xia Chen, [1998](#)
D. R. Adams and Hedberg, [1996](#)
R. A. Adams, [1975](#)
R. A. Adams and Fournier, [2003](#)
M. Adler, [2011](#)
Robert J Adler et al., [2007](#)
Robert J. Adler, [1977](#)
Robert J. Adler, [1990](#)
Robert J. Adler and J. E. Taylor, [2007](#)
Adolfsson, [1992](#)
Adolfsson, [1993](#)
Adolfsson and D. Jerison, [1994](#)
Agarwal and Lakshmikantham, [1993](#)
S. Agmon, Douglis, and Nirenberg, [1959](#)
Shmuel Agmon, [1965](#)
Agram, Yaozhong Hu, and Øksendal, [2022](#)
N. Agrawal, Yaozhong Hu, and Sharma, [2020](#)
O. P. Agrawal, [2002](#)
Ahlfors, [1978](#)
N. U. Ahmed and J. Zabczyk, [1996](#)
Nasir Uddin Ahmed, Fuhrman, and Jerzy Zabczyk, [1997](#)
Aidekon and Z. Shi, [2014](#)
E. Aidékon et al., [2013](#)
Elie Aidékon, [2013](#)
Elie Aidékon and Z. Shi, [2010](#)
Airault, Jiagang Ren, and Xicheng Zhang, [2000](#)
M. Aizenman and P. Contucci, [1998](#)
Michael Aizenman, [1982](#)
Michael Aizenman, Ivan Corwin, et al., [2020](#)
Michael Aizenman and S. Molchanov, [1993](#)
Michael Aizenman and Warzel, [2006](#)
Michael Aizenman and Warzel, [2015](#)
G. Akemann, J. Baik, and P. Di Francesco, [2011](#)
Gernot Akemann, Jinho Baik, and Philippe Di Francesco, [2011](#)
Alabert, Marco Ferrante, and David Nualart, [1995](#)
Alabert and David Nualart, [1992](#)
Alabert and David Nualart, [1997](#)
Alberts, Khanin, and Jeremy Quastel, [2014a](#)
Alberts, Khanin, and Jeremy Quastel, [2014b](#)
S. Albeverio, Z. Brzeniak, and Dąbrowski, [1995](#)
S. Albeverio, F. Gesztesy, et al., [2005](#)
S. Albeverio, Y.-Z. Hu, et al., [1999](#)

S. Albeverio and M. Röckner, [1991](#)
 Sergio Albeverio, Haba, and Russo, [2001](#)
 Sergio Albeverio, Yaozhong Hu, and Xian Yin Zhou, [1997](#)
 Sergio Albeverio, Stanislav A. Molchanov, and Surgailis, [1994](#)
 Sergio Albeverio and Xian Yin Zhou, [1996](#)
 Alcaraz et al., [1994](#)
 Aleksandrov et al., [1995](#)
 Alinhac, [1999](#)
 Allaire, [1992](#)
 Allez, Rhodes, and Vargas, [2013](#)
 Allman, Betz, and Martin Hairer, [2011](#)
 H. Allouba, [1998](#)
 Hassan Allouba, [2013a](#)
 Hassan Allouba, [2013b](#)
 Hassan Allouba and Nane, [2013](#)
 Hassan Allouba and Weian Zheng, [2001](#)
 Alon and Jean Bourgain, [2014](#)
 E. Alòs, J. A. León, and D. Nualart, [2001](#)
 E. Alòs, D. Nualart, and F. Viens, [2000](#)
 Elisa Alòs, Jorge A. León, and David Nualart, [1999](#)
 Elisa Alòs, Mazet, and David Nualart, [2000](#)
 Elisa Alòs, Mazet, and David Nualart, [2001](#)
 Elisa Alòs and David Nualart, [1997a](#)
 Elisa Alòs and David Nualart, [1997b](#)
 Elisa Alòs and David Nualart, [1998](#)
 Elisa Alòs and David Nualart, [2003](#)
 Altman and Ofer Zeitouni, [1994](#)
 Alvarez-Gaumé, Barbón, and Crnkovi, [1993](#)
 Amadori, [1995](#)
 Ambjørn, Durhuus, and Jónsson, [1994](#)
 Ambrosio, Jean Bourgain, Haim Brezis, et al., [2016](#)
 Ambrosio, Jean Bourgain, Haïm Brezis, et al., [2014](#)
 Amir, Ivan Corwin, and Jeremy Quastel, [2011](#)
 Amorino and Eulalia Nualart, [2022](#)
 Ancona, [1997](#)
 B. D. O. Anderson, [1982](#)
 D. F. Anderson, Timo Seppäläinen, and Valkó, [2018](#)
 G. W. Anderson, [2011](#)
 G. W. Anderson, Alice Guionnet, and Ofer Zeitouni, [2010](#)
 G. W. Anderson and Ofer Zeitouni, [2006](#)
 G. W. Anderson and Ofer Zeitouni, [2008a](#)
 G. W. Anderson and Ofer Zeitouni, [2008b](#)
 P. W. Anderson, [1958](#)
 T. W. Anderson, [1955](#)
 Andreoletti and Diel, [2011](#)
 Andreoli et al., [2012](#)
 Andreucci, M. A. Herrero, and J. J. L. Velázquez, [1997](#)
 Andrews, [2010](#)
 S. B. Angenent and Aronson, [1995](#)
 S. B. Angenent and J. J. L. Velázquez, [1995](#)
 S. B. Angenent and J. J. L. Velázquez, [1997](#)

S. Angenent et al., [2006](#)
 Sigurd B. Angenent and Fila, [1996](#)
 Anton, D. Cohen, and Lluís Quer-Sardanyons, [2020](#)
 T. M. Apostol, [2010a](#)
 T. M. Apostol, [2010b](#)
 Tom M. Apostol, [1976](#)
 Applebaum, [2004](#)
 Apte et al., [2007](#)
 Arendt et al., [2001](#)
 L.-P. Arguin, A. Bovier, and N. Kistler, [2011](#)
 Louis-Pierre Arguin and Michael Aizenman, [2009](#)
 Louis-Pierre Arguin, Anton Bovier, and Nicola Kistler, [2012](#)
 Louis-Pierre Arguin, Anton Bovier, and Nicola Kistler, [2013](#)
 Louis-Pierre Arguin and Sourav Chatterjee, [2013](#)
 Louis-Pierre Arguin and Zindy, [2014](#)
 Argyros, J. Bourgain, and Zachariades, [1984](#)
 Arias-Castro et al., [2008](#)
 Armstrong, Serfaty, and Ofer Zeitouni, [2014](#)
 Armstrong and Ofer Zeitouni, [2016](#)
 Arnold, [1998](#)
 Aronson, L. A. Caffarelli, and Kamin, [1983](#)
 Aronson, L. A. Caffarelli, and Juan Luis Vázquez, [1985](#)
 Aronson, Gil, and J. L. Vázquez, [1998](#)
 Aronson and H. F. Weinberger, [1978](#)
 Arous, Subag, and Ofer Zeitouni, [2020](#)
 Arous, Tannenbaum, and Ofer Zeitouni, [2003](#)
 Arriojas et al., [2007](#)
 Askey and R. Roy, [2010](#)
 Asmar, Berkson, and Jean Bourgain, [1994](#)
 Asmussen and Glynn, [2007](#)
 Asogwa, Foondun, et al., [2020](#)
 Asogwa, Mijena, and Nane, [2020](#)
 Asogwa and Nane, [2017](#)
 S. Assing and R. Manthey, [1995](#)
 Sigurd Assing, [1993](#)
 Sigurd Assing, [1999](#)
 Sigurd Assing, [2001](#)
 Sigurd Assing, [2002](#)
 Sigurd Assing, [2007](#)
 Sigurd Assing, [2013](#)
 Sigurd Assing and Bichard, [2013](#)
 Sigurd Assing, Franco Flandoli, and Pappalettera, [2021](#)
 Sigurd Assing and Herman, [2021](#)
 Sigurd Assing and Hilbert, [2018](#)
 Sigurd Assing, Jacka, and Ocejo, [2014](#)
 Sigurd Assing and Ralf Manthey, [2003](#)
 Sigurd Assing and W. M. Schmidt, [1998](#)
 Sigurd Assing and Senf, [1991](#)
 Atar, Frederi Viens, and Ofer Zeitouni, [1999](#)
 Atar and Ofer Zeitouni, [1997a](#)
 Atar and Ofer Zeitouni, [1997b](#)

Atar and Ofer Zeitouni, [1998](#)
 Athreya, Butkovsky, and Leonid Mytnik, [2020](#)
 Athreya, M. Joseph, and Carl Mueller, [2021](#)
 Atlagh and M. Weber, [2000](#)
 Augeri, Raphael Butez, and Ofer Zeitouni, [2023](#)
 Aurzada, S. Mukherjee, and Ofer Zeitouni, [2021](#)
 Ayache and Yimin Xiao, [2005](#)
 Azencott, [1980](#)
 Azmoodeh and Ivan Nourdin, [2019](#)
 Bachmann et al., [1987](#)
 Bachmann et al., [1988](#)
 Bacry and Muzy, [2003](#)
 Baeumer and Mark M. Meerschaert, [2001](#)
 Baeumer, Mark M. Meerschaert, and Nane, [2009a](#)
 Baeumer, Mark M. Meerschaert, and Nane, [2009b](#)
 Bahouri, Chemin, and Danchin, [2011](#)
 Jinho Baik, Barraquand, et al., [2018a](#)
 Jinho Baik, Barraquand, et al., [2018b](#)
 Jinho Baik, P. Deift, and Johansson, [1999](#)
 Bain and Crisan, [2009](#)
 Baiod et al., [1988](#)
 Bakhtin and Carl Mueller, [2010](#)
 Bakry et al., [2017](#)
 Bal, [2010](#)
 Bal, [2011](#)
 Bal, Garnier, et al., [2012](#)
 Bal and Gu, [2015](#)
 Bal, Gu, and Pinaud, [2018](#)
 R. M. Balan, [2001](#)
 R. M. Balan, [2002](#)
 R. M. Balan, [2004](#)
 R. M. Balan, [2007](#)
 R. M. Balan, Dumitrescu, and Schiopu-Kratina, [2010](#)
 R. M. Balan and Ivanoff, [2002](#)
 R. M. Balan and Jankovic, [2019](#)
 R. M. Balan and Schiopu-Kratina, [2005](#)
 R. Balan, [2009a](#)
 R. Balan, [2009b](#)
 R. Balan, [2014](#)
 R. Balan, Le Chen, and Y. Ma, [2022](#)
 R. Balan, A. Jakubowski, and Louhichi, [2016](#)
 R. Balan and D. Kim, [2008](#)
 R. Balan and Louhichi, [2010](#)
 R. Balan and Louhichi, [2011](#)
 R. Balan and G. Stoica, [2007](#)
 R. Balan and Zamfirescu, [2006](#)
 Raluca M. Balan, [2001](#)
 Raluca M. Balan, [2005](#)
 Raluca M. Balan, [2011](#)
 Raluca M. Balan, [2012a](#)
 Raluca M. Balan, [2012b](#)

Raluca M. Balan, [2012c](#)
 Raluca M. Balan, [2013](#)
 Raluca M. Balan, [2014](#)
 Raluca M. Balan, [2015](#)
 Raluca M. Balan and Le Chen, [2018](#)
 Raluca M. Balan, Le Chen, and Xia Chen, [2022](#)
 Raluca M. Balan and Conus, [2014](#)
 Raluca M. Balan and Conus, [2016](#)
 Raluca M. Balan, Jolis, and Lluís Quer-Sardanyons, [2015](#)
 Raluca M. Balan, Jolis, and Lluís Quer-Sardanyons, [2016](#)
 Raluca M. Balan, Jolis, and Lluís Quer-Sardanyons, [2017](#)
 Raluca M. Balan and R. Kulik, [2009](#)
 Raluca M. Balan and Louhichi, [2009](#)
 Raluca M. Balan and Ndongo, [2016](#)
 Raluca M. Balan and Ndongo, [2017](#)
 Raluca M. Balan, David Nualart, et al., [2022](#)
 Raluca M. Balan, Lluís Quer-Sardanyons, and J. Song, [2019a](#)
 Raluca M. Balan, Lluís Quer-Sardanyons, and J. Song, [2019b](#)
 Raluca M. Balan and Saidani, [2020a](#)
 Raluca M. Balan and Saidani, [2020b](#)
 Raluca M. Balan and J. Song, [2017](#)
 Raluca M. Balan and J. Song, [2019](#)
 Raluca M. Balan and Ciprian A. Tudor, [2008](#)
 Raluca M. Balan and Ciprian A. Tudor, [2009](#)
 Raluca M. Balan and Ciprian A. Tudor, [2010a](#)
 Raluca M. Balan and Ciprian A. Tudor, [2010b](#)
 Raluca M. Balan and Yuan, [2022](#)
 M. Balázs, Cator, and T. Seppäläinen, [2006](#)
 M. Balázs, J. Quastel, and T. Seppäläinen, [2011](#)
 M. Balázs, F. Rassoul-Agha, et al., [2007](#)
 Márton Balázs, Busani, and Timo Seppäläinen, [2020](#)
 Márton Balázs, Busani, and Timo Seppäläinen, [2021](#)
 Márton Balázs, Komjáthy, and Timo Seppäläinen, [2012a](#)
 Márton Balázs, Komjáthy, and Timo Seppäläinen, [2012b](#)
 Márton Balázs, Firas Rassoul-Agha, and Timo Seppäläinen, [2006](#)
 Márton Balázs, Firas Rassoul-Agha, and Timo Seppäläinen, [2019](#)
 Márton Balázs and Timo Seppäläinen, [2007](#)
 Márton Balázs and Timo Seppäläinen, [2009](#)
 Márton Balázs and Timo Seppäläinen, [2010](#)
 P. Baldi and Roynette, [1992](#)
 P. Baldi and M. Sanz, [1991](#)
 Paolo Baldi and Marta Sanz-Solé, [1993](#)
 Bally and Caramellino, [2011](#)
 Bally, Annie Millet, and Marta Sanz-Solé, [1995](#)
 Bally and Etienne Pardoux, [1998](#)
 Bandle and Brunner, [1998](#)
 Bandyopadhyay and Ofer Zeitouni, [2006](#)
 Bañuelos, Mijena, and Nane, [2014](#)
 Barabási and H. E. Stanley, [1995](#)
 P. Baras and L. Cohen, [1987](#)
 Pierre Baras and J. A. Goldstein, [1984](#)

X. Bardina, Bascompte, et al., [2013](#)
 X. Bardina, I. Nourdin, et al., [2010](#)
 Xavier Bardina, Jolis, and Lluís Quer-Sardanyons, [2010](#)
 Xavier Bardina, Márquez, and Lluís Quer-Sardanyons, [2020](#)
 Xavier Bardina, David Márquez-Carreras, et al., [2004a](#)
 Xavier Bardina, David Márquez-Carreras, et al., [2004b](#)
 Xavier Bardina, Carles Rovira, and Samy Tindel, [2002](#)
 Xavier Bardina, Carles Rovira, and Samy Tindel, [2003a](#)
 Xavier Bardina, Carles Rovira, and Samy Tindel, [2003b](#)
 Xavier Bardina, Carles Rovira, and Samy Tindel, [2010](#)
 Grigory Isaakovich Barenblatt, [1996](#)
 M. T. Barlow and D. Nualart, [1998](#)
 M. T. Barlow and M. Yor, [1982](#)
 Martin T. Barlow, [1991](#)
 Martin T. Barlow, [2004](#)
 Martin T. Barlow and R. F. Bass, [1999](#)
 Barral, [1999](#)
 Barral, Jin, et al., [2013](#)
 Barral, Antti Kupiainen, et al., [2014](#)
 Barral and Mandelbrot, [2002](#)
 Barral, Rhodes, and Vargas, [2012](#)
 Barraquand, Alexei Borodin, and Ivan Corwin, [2020](#)
 Barraquand, Alexei Borodin, Ivan Corwin, and M. Wheeler, [2018](#)
 Barraquand and Ivan Corwin, [2016](#)
 Barraquand and Ivan Corwin, [2017](#)
 Barraquand and Ivan Corwin, [2022](#)
 Barraquand, Ivan Corwin, and Dimitrov, [2021](#)
 Jacek Barski Micha and Jakubowski and Jerzy Zabczyk, [2011](#)
 Jerzy Barski Micha and Zabczyk, [2010](#)
 Jerzy Barski Micha and Zabczyk, [2012a](#)
 Jerzy Barski Micha and Zabczyk, [2012b](#)
 Jerzy Barski Micha and Zabczyk, [2020](#)
 Jerzy Barski Micha and Zabczyk, [2021](#)
 F. Barthe and D. Cordero-Erausquin, [2004](#)
 Franck Barthe, [1998](#)
 Franck Barthe and Huet, [2009](#)
 Barton, A. M. Etheridge, and A. Véber, [2010](#)
 Basak, N. Cook, and Ofer Zeitouni, [2018](#)
 Basak, Paquette, and Ofer Zeitouni, [2019](#)
 Basak, Paquette, and Ofer Zeitouni, [2020](#)
 Basak, Vogel, and Ofer Zeitouni, [2023](#)
 Basak and Ofer Zeitouni, [2020](#)
 E. Basor et al., [2022](#)
 E. L. Basor and Craig A. Tracy, [1991](#)
 E. L. Basor and Craig A. Tracy, [1992](#)
 E. L. Basor and Craig A. Tracy, [1993](#)
 E. L. Basor, Craig A. Tracy, and Harold Widom, [1992a](#)
 E. L. Basor, Craig A. Tracy, and Harold Widom, [1992b](#)
 R. Bass, Xia Chen, and Rosen, [2005](#)
 R. Bass, Xia Chen, and Rosen, [2009](#)
 R. Bass and Davar Khoshnevisan, [1992](#)

R. F. Bass, [1988](#)
 R. F. Bass, [1995](#)
 R. F. Bass, [1998](#)
 R. F. Bass, Krzysztof Burdzy, Zhen-Qing Chen, et al., [2010](#)
 R. F. Bass, Krzysztof Burdzy, and Davar Khoshnevisan, [1994](#)
 R. F. Bass and Xia Chen, [2004](#)
 R. F. Bass, Xia Chen, and Rosen, [2006](#)
 R. F. Bass, Xia Chen, and Rosen, [2009](#)
 R. F. Bass and Zhen-Qing Chen, [2001](#)
 R. F. Bass and Davar Khoshnevisan, [1992](#)
 R. F. Bass and Davar Khoshnevisan, [1993a](#)
 R. F. Bass and Davar Khoshnevisan, [1993b](#)
 R. F. Bass and Davar Khoshnevisan, [1993c](#)
 R. F. Bass and Davar Khoshnevisan, [1995](#)
 Basu et al., [2020](#)
 Bates and Sourav Chatterjee, [2020](#)
 F. Baudoin et al., [2016](#)
 Fabrice Baudoin and Li Chen, [2022](#)
 Fabrice Baudoin, Q. Feng, and Ouyang, [2020](#)
 Fabrice Baudoin and Martin Hairer, [2007](#)
 Fabrice Baudoin, Martin Hairer, and Teichmann, [2008](#)
 Fabrice Baudoin and David Nualart, [2003](#)
 Fabrice Baudoin and David Nualart, [2005](#)
 Fabrice Baudoin and David Nualart, [2006](#)
 Fabrice Baudoin and Ouyang, [2011](#)
 Fabrice Baudoin and Ouyang, [2013](#)
 Fabrice Baudoin and Ouyang, [2015](#)
 Fabrice Baudoin, Ouyang, and Samy Tindel, [2014](#)
 Fabrice Baudoin, Ouyang, Samy Tindel, and J. Wang, [2022](#)
 Fabrice Baudoin, Ouyang, Samy Tindel, and J. Wang, [2023](#)
 Fabrice Baudoin, Ouyang, and Xuejing Zhang, [2015](#)
 Fabrice Baudoin, Ouyang, and Xuejing Zhang, [2016](#)
 Bauerschmidt, [2013](#)
 Bauerschmidt, David C. Brydges, and Gordon Slade, [2014](#)
 Bauerschmidt, David C. Brydges, and Gordon Slade, [2015a](#)
 Bauerschmidt, David C. Brydges, and Gordon Slade, [2015b](#)
 Bauerschmidt, David C. Brydges, and Gordon Slade, [2015c](#)
 Bauerschmidt, David C. Brydges, and Gordon Slade, [2019](#)
 Bauerschmidt, Duminil-Copin, et al., [2012](#)
 Bauerschmidt, Gordon Slade, et al., [2017](#)
 Bauinov and Simeonov, [1992](#)
 J. R. Baxter and Brosamler, [1976](#)
 J. R. Baxter, N. C. Jain, and T. O. Seppäläinen, [1993](#)
 R. J. Baxter, [1982](#)
 J. Bebernes and Bricher, [1992](#)
 Jerrold Bebernes and Eberly, [1989](#)
 Beck, [2009](#)
 Becker-Kern, Mark M. Meerschaert, and Scheffler, [2004](#)
 Beckner, [1975](#)
 Beenakker, [2011](#)
 Beffara, [2012](#)

Beijeren, Kutner, and H. Spohn, [1985](#)
 Beliaev, Bertrand Duplantier, and Zinsmeister, [2017](#)
 Belius, Rosen, and Ofer Zeitouni, [2019](#)
 Belius, Rosen, and Ofer Zeitouni, [2020a](#)
 Belius, Rosen, and Ofer Zeitouni, [2020b](#)
 Bell and David Nualart, [2017](#)
 Bellman, [1961](#)
 Bellucci and Trifonov, [2005](#)
 G. Ben Arous and A. Guionnet, [2011](#)
 G. Ben Arous and O. Zeitouni, [1999](#)
 Gerard Ben Arous, Yueyun Hu, et al., [2013](#)
 Gerard Ben Arous, Tannenbaum, and Ofer Zeitouni, [2003](#)
 Gérard Ben Arous and Ivan Corwin, [2011](#)
 Gérard Ben Arous, Gruadinaru, and Ledoux, [1994](#)
 Gérard Ben Arous, Jeremy Quastel, and A. F. Ramírez, [2003](#)
 Gérard Ben Arous and Ofer Zeitouni, [1998](#)
 Ben-Ari, [2009](#)
 Benaych-Georges and Ofer Zeitouni, [2018](#)
 Benfatto et al., [1978](#)
 Benhenni, [1998](#)
 Benjamini and Schramm, [2009](#)
 Benjamini, Yadin, and Ofer Zeitouni, [2007](#)
 Benjamini, Yadin, and Ofer Zeitouni, [2012](#)
 Benjamini and Ofer Zeitouni, [2012](#)
 D. J. Bennett, [1998](#)
 J. Bennett, Bez, and Carbery, [2009](#)
 J. Bennett, Carbery, et al., [2008](#)
 J. Bennett, Carbery, et al., [2010](#)
 Bercu, Ivan Nourdin, and Taqqu, [2010](#)
 J. Berestycki et al., [2014](#)
 J. Berestycki et al., [2015](#)
 Julien Berestycki et al., [2022](#)
 N. Berestycki, Schramm, and Ofer Zeitouni, [2011](#)
 Beretta, Michiel Bertsch, and Roberta Dal Passo, [1995](#)
 Berezin and Leonid Mytnik, [2014](#)
 Berg, R. C. Dalang, and Valette, [2018](#)
 Bergelson, Boshernitzan, and J. Bourgain, [1994](#)
 M. A. Berger and Mizel, [1980](#)
 N. Berger and Ofer Zeitouni, [2008](#)
 Q. Berger, Francesco Caravenna, et al., [2014](#)
 Q. Berger and Lacoïn, [2011](#)
 Q. Berger and Toninelli, [2010](#)
 Bergh and Löfström, [1976](#)
 I. Berkes, X. Chen, and L. Horváth, [2001](#)
 István Berkes, Lajos Horváth, and Davar Khoshnevisan, [1998](#)
 Berkson, Jean Bourgain, and Gillespie, [1991](#)
 Berkson, Jean Bourgain, Peczynski, et al., [2001](#)
 Berman, [1985a](#)
 Berman, [1985b](#)
 Bernard and David Nualart, [1990](#)
 Bernardi and Bousquet-Mélou, [2011](#)

Bernardi, Bertrand Duplantier, and Nadeau, [2010](#)
 Bernis, Hulshof, and Juan Luis Vázquez, [1993](#)
 Bernoff and Bertozzi, [1995](#)
 S. Bernstein, [1904](#)
 Serge Bernstein, [1910](#)
 Bernyk, R. C. Dalang, and Peskir, [2008](#)
 Bernyk, R. C. Dalang, and Peskir, [2011](#)
 Berry and Howls, [2010](#)
 Berryman and Holland, [1980](#)
 L. Bertini, N. Cancrini, and Jona-Lasinio, [1994](#)
 L. Bertini, Landim, and S. Olla, [1997](#)
 Lorenzo Bertini and Nicoletta Cancrini, [1995](#)
 Lorenzo Bertini and Nicoletta Cancrini, [1998](#)
 Lorenzo Bertini and Giambattista Giacomin, [1997](#)
 Lorenzo Bertini and Giambattista Giacomin, [1999](#)
 Bertoin, [1996](#)
 Bertola, [2011](#)
 Bertozzi, [1996](#)
 M. Bertsch, R. Dal Passo, and R. Kersner, [1994](#)
 Michiel Bertsch and Bisegna, [1997](#)
 M. Besalú, A. Kohatsu-Higa, and S. Tindel, [2016](#)
 Mireia Besalú, David Márquez-Carreras, and Eulalia Nualart, [2021](#)
 Mireia Besalú and David Nualart, [2011](#)
 Bethuel et al., [2001](#)
 Beurling, [1948](#)
 Bezdek, [2016](#)
 Bezdek, [2018](#)
 S. Bezerra, Samy Tindel, and Frederi Viens, [2008](#)
 S. d. C. Bezerra and Samy Tindel, [2007](#)
 Biagini, Yaozhong Hu, Meyer-Brandis, et al., [2012](#)
 Biagini, Yaozhong Hu, Øksendal, and Sulem, [2002](#)
 Biagini, Yaozhong Hu, Øksendal, and Tusheng Zhang, [2008](#)
 Biermé et al., [2012](#)
 Biggins and A. E. Kyprianou, [2004](#)
 Biggins and A. E. Kyprianou, [2005](#)
 Bihari, [1956](#)
 Billingsley, [1995](#)
 Billingsley, [1999](#)
 Bingham, Goldie, and Teugels, [1989](#)
 Binh, Nguyen Huy Tuan, and Ngoc, [2021](#)
 Binotto, Ivan Nourdin, and David Nualart, [2018](#)
 Birkner, [2004](#)
 Birkner, Andreas Greven, and Frank den Hollander, [2011](#)
 Birkner and R. Sun, [2010](#)
 Birkner and R. Sun, [2011](#)
 Birman and Skvortsov, [1962](#)
 Biskup and Wolfgang König, [2001](#)
 Biswas and Cherayil, [1995](#)
 Björk, [1969](#)
 P. Bleher and J. Bourgain, [1996](#)
 Pavel Bleher and Liechty, [2014](#)

Blomer et al., [2017](#)
 D. Blömker, M. Hairer, and G. A. Pavliotis, [2005](#)
 D. Blömker, M. Hairer, and G. A. Pavliotis, [2007](#)
 Dirk Blömker, Giuseppe Cannizzaro, and Romito, [2020](#)
 Dirk Blömker and Martin Hairer, [2004](#)
 Dirk Blömker and Martin Hairer, [2005](#)
 Dirk Blömker, Martin Hairer, and Grigorios A. Pavliotis, [2010](#)
 Blumenthal and Getoor, [1960](#)
 Blumenthal and Getoor, [1968](#)
 Blunck and L. Weis, [2001](#)
 Bo and Tusheng Zhang, [2009](#)
 S. G. Bobkov and Götze, [1999](#)
 S. G. Bobkov, Götze, and Tikhomirov, [2010](#)
 S. Bobkov and Madiman, [2011](#)
 Sergey G. Bobkov and Houdré, [2000](#)
 Ben Zion Bobrovsky, M. M. Zakai, and Ofer Zeitouni, [1988](#)
 Ben Zion Bobrovsky and Ofer Zeitouni, [1992](#)
 Bock et al., [2015](#)
 V. I. Bogachev, [2007](#)
 V. I. Bogachev et al., [2015](#)
 Vladimir I. Bogachev, [1998](#)
 Bohigas and Weidenmüller, [2011](#)
 Bojdecki, Gorostiza, and David Nualart, [1997](#)
 Bolaños Guerrero, David Nualart, and G. Zheng, [2021](#)
 E. Bolthausen and A.-S. Sznitman, [1998](#)
 Erwin Bolthausen, [1989](#)
 Erwin Bolthausen, [1990](#)
 Erwin Bolthausen, [1993](#)
 Erwin Bolthausen, Francesco Caravenna, and Tilière, [2009](#)
 Erwin Bolthausen, J. D. Deuschel, and Ofer Zeitouni, [2000](#)
 Erwin Bolthausen, J. D. Deuschel, and Ofer Zeitouni, [2011](#)
 Erwin Bolthausen, J.-D. Deuschel, and Giambattista Giacomini, [2001](#)
 Erwin Bolthausen, J.-D. Deuschel, and Ofer Zeitouni, [1995](#)
 Erwin Bolthausen, J.-D. Deuschel, and Ofer Zeitouni, [2000](#)
 Erwin Bolthausen and Ioffe, [1997](#)
 Erwin Bolthausen, Alain-Sol Sznitman, and Ofer Zeitouni, [2003](#)
 Erwin Bolthausen and Ofer Zeitouni, [2007](#)
 E. Bombieri and J. Bourgain, [2004](#)
 E. Bombieri, J. Bourgain, and S. V. Konyagin, [2009](#)
 Enrico Bombieri and Jean Bourgain, [2009](#)
 Enrico Bombieri and Jean Bourgain, [2015](#)
 Bona and Saut, [1993](#)
 Bonaccorsi and Fantozzi, [2004](#)
 J. Bonder, [1974](#)
 J. F. Bonder, Groisman, and J. D. Rossi, [2009](#)
 Bonet and D. Nualart, [1977](#)
 Borecki and Francesco Caravenna, [2010](#)
 Borell, [1975](#)
 Borell, [2000](#)
 Borkar, Chari, and S. K. Mitter, [1988](#)
 Bornales, Oliveira, and Streit, [2013](#)

A. Borodin and I. Corwin, [2014](#)
 Alexei Borodin, [2011](#)
 Alexei Borodin, Bufetov, and Ivan Corwin, [2016](#)
 Alexei Borodin and Ivan Corwin, [2014a](#)
 Alexei Borodin and Ivan Corwin, [2014b](#)
 Alexei Borodin and Ivan Corwin, [2015](#)
 Alexei Borodin and Ivan Corwin, [2020](#)
 Alexei Borodin, Ivan Corwin, and P. Ferrari, [2014](#)
 Alexei Borodin, Ivan Corwin, P. Ferrari, and Vet, [2015](#)
 Alexei Borodin, Ivan Corwin, P. Ferrari, and Vet, [2021](#)
 Alexei Borodin, Ivan Corwin, and Patrik L. Ferrari, [2018](#)
 Alexei Borodin, Ivan Corwin, and Gorin, [2016](#)
 Alexei Borodin, Ivan Corwin, Gorin, and Shakirov, [2016](#)
 Alexei Borodin, Ivan Corwin, Petrov, et al., [2015a](#)
 Alexei Borodin, Ivan Corwin, Petrov, et al., [2015b](#)
 Alexei Borodin, Ivan Corwin, Petrov, et al., [2019](#)
 Alexei Borodin, Ivan Corwin, and Remenik, [2013](#)
 Alexei Borodin, Ivan Corwin, and Remenik, [2015a](#)
 Alexei Borodin, Ivan Corwin, and Remenik, [2015b](#)
 Alexei Borodin, Ivan Corwin, and Tomohiro Sasamoto, [2014](#)
 Alexei Borodin, Ivan Corwin, and Toninelli, [2017](#)
 Alexei Borodin and P. Deift, [2002](#)
 Alexei Borodin and Patrik L. Ferrari, [2008](#)
 Alexei Borodin and Gorin, [2016a](#)
 Alexei Borodin and Gorin, [2016b](#)
 Alexei Borodin, Okounkov, and Olshanski, [2000](#)
 A. N. Borodin and Salminen, [2002](#)
 Bothner, [2017](#)
 Bothner, [2021](#)
 Bou-Rabee and M. Hairer, [2013](#)
 Bouchaud and Georges, [1990](#)
 Bouchaud and Potters, [2011](#)
 Boucheron, Lugosi, and Massart, [2013](#)
 Boué and Dupuis, [1998](#)
 Boufoussi and Hajji, [2018](#)
 Bouleau and Hirsch, [1986](#)
 Bouleau and Hirsch, [1991](#)
 J. Bourgain, [1976](#)
 J. Bourgain, [1977a](#)
 J. Bourgain, [1977b](#)
 J. Bourgain, [1978a](#)
 J. Bourgain, [1978b](#)
 J. Bourgain, [1978c](#)
 J. Bourgain, [1978d](#)
 J. Bourgain, [1978e](#)
 J. Bourgain, [1979a](#)
 J. Bourgain, [1979b](#)
 J. Bourgain, [1979c](#)
 J. Bourgain, [1979d](#)
 J. Bourgain, [1979e](#)
 J. Bourgain, [1979f](#)

J. Bourgain, [1979g](#)
J. Bourgain, [1980a](#)
J. Bourgain, [1980b](#)
J. Bourgain, [1980c](#)
J. Bourgain, [1980d](#)
J. Bourgain, [1980e](#)
J. Bourgain, [1980f](#)
J. Bourgain, [1980g](#)
J. Bourgain, [1980h](#)
J. Bourgain, [1980i](#)
J. Bourgain, [1980j](#)
J. Bourgain, [1980k](#)
J. Bourgain, [1980l](#)
J. Bourgain, [1980m](#)
J. Bourgain, [1980n](#)
J. Bourgain, [1980o](#)
J. Bourgain, [1981a](#)
J. Bourgain, [1981b](#)
J. Bourgain, [1981c](#)
J. Bourgain, [1981d](#)
J. Bourgain, [1981e](#)
J. Bourgain, [1981f](#)
J. Bourgain, [1981g](#)
J. Bourgain, [1981h](#)
J. Bourgain, [1982a](#)
J. Bourgain, [1982b](#)
J. Bourgain, [1982c](#)
J. Bourgain, [1982d](#)
J. Bourgain, [1982e](#)
J. Bourgain, [1983a](#)
J. Bourgain, [1983b](#)
J. Bourgain, [1983c](#)
J. Bourgain, [1983d](#)
J. Bourgain, [1983e](#)
J. Bourgain, [1983f](#)
J. Bourgain, [1983g](#)
J. Bourgain, [1983h](#)
J. Bourgain, [1984a](#)
J. Bourgain, [1984b](#)
J. Bourgain, [1984c](#)
J. Bourgain, [1984d](#)
J. Bourgain, [1984e](#)
J. Bourgain, [1984f](#)
J. Bourgain, [1984g](#)
J. Bourgain, [1984h](#)
J. Bourgain, [1984i](#)
J. Bourgain, [1984j](#)
J. Bourgain, [1984k](#)
J. Bourgain, [1984l](#)
J. Bourgain, [1984m](#)
J. Bourgain, [1984n](#)

J. Bourgain, [1985a](#)
J. Bourgain, [1985b](#)
J. Bourgain, [1985c](#)
J. Bourgain, [1985d](#)
J. Bourgain, [1985e](#)
J. Bourgain, [1985f](#)
J. Bourgain, [1985g](#)
J. Bourgain, [1985h](#)
J. Bourgain, [1986a](#)
J. Bourgain, [1986b](#)
J. Bourgain, [1986c](#)
J. Bourgain, [1986d](#)
J. Bourgain, [1986e](#)
J. Bourgain, [1986f](#)
J. Bourgain, [1986g](#)
J. Bourgain, [1986h](#)
J. Bourgain, [1986i](#)
J. Bourgain, [1986j](#)
J. Bourgain, [1987a](#)
J. Bourgain, [1987b](#)
J. Bourgain, [1987c](#)
J. Bourgain, [1987d](#)
J. Bourgain, [1987e](#)
J. Bourgain, [1987f](#)
J. Bourgain, [1987g](#)
J. Bourgain, [1987h](#)
J. Bourgain, [1987i](#)
J. Bourgain, [1988a](#)
J. Bourgain, [1988b](#)
J. Bourgain, [1988c](#)
J. Bourgain, [1988d](#)
J. Bourgain, [1988e](#)
J. Bourgain, [1988f](#)
J. Bourgain, [1988g](#)
J. Bourgain, [1988h](#)
J. Bourgain, [1988i](#)
J. Bourgain, [1989a](#)
J. Bourgain, [1989b](#)
J. Bourgain, [1989c](#)
J. Bourgain, [1989d](#)
J. Bourgain, [1989e](#)
J. Bourgain, [1989f](#)
J. Bourgain, [1989g](#)
J. Bourgain, [1990a](#)
J. Bourgain, [1990b](#)
J. Bourgain, [1990c](#)
J. Bourgain, [1990d](#)
J. Bourgain, [1991a](#)
J. Bourgain, [1991b](#)
J. Bourgain, [1991c](#)
J. Bourgain, [1991d](#)

J. Bourgain, [1991e](#)
J. Bourgain, [1992a](#)
J. Bourgain, [1992b](#)
J. Bourgain, [1993a](#)
J. Bourgain, [1993b](#)
J. Bourgain, [1993c](#)
J. Bourgain, [1993d](#)
J. Bourgain, [1993e](#)
J. Bourgain, [1993f](#)
J. Bourgain, [1993g](#)
J. Bourgain, [1993h](#)
J. Bourgain, [1993i](#)
J. Bourgain, [1994a](#)
J. Bourgain, [1994b](#)
J. Bourgain, [1995a](#)
J. Bourgain, [1995b](#)
J. Bourgain, [1995c](#)
J. Bourgain, [1995d](#)
J. Bourgain, [1996](#)
J. Bourgain, [1997a](#)
J. Bourgain, [1997b](#)
J. Bourgain, [1997c](#)
J. Bourgain, [1997d](#)
J. Bourgain, [1998a](#)
J. Bourgain, [1998b](#)
J. Bourgain, [1998c](#)
J. Bourgain, [1999a](#)
J. Bourgain, [1999b](#)
J. Bourgain, [1999c](#)
J. Bourgain, [1999d](#)
J. Bourgain, [1999e](#)
J. Bourgain, [1999f](#)
J. Bourgain, [2000a](#)
J. Bourgain, [2000b](#)
J. Bourgain, [2000c](#)
J. Bourgain, [2000d](#)
J. Bourgain, [2000e](#)
J. Bourgain, [2000f](#)
J. Bourgain, [2002a](#)
J. Bourgain, [2002b](#)
J. Bourgain, [2002c](#)
J. Bourgain, [2002d](#)
J. Bourgain, [2002e](#)
J. Bourgain, [2003a](#)
J. Bourgain, [2003b](#)
J. Bourgain, [2003c](#)
J. Bourgain, [2003d](#)
J. Bourgain, [2004](#)
J. Bourgain, [2005a](#)
J. Bourgain, [2005b](#)
J. Bourgain, [2005c](#)

J. Bourgain, [2005d](#)
 J. Bourgain, [2005e](#)
 J. Bourgain, [2005f](#)
 J. Bourgain, [2005g](#)
 J. Bourgain, [2005h](#)
 J. Bourgain, [2005i](#)
 J. Bourgain, [2007a](#)
 J. Bourgain, [2007b](#)
 J. Bourgain, [2007c](#)
 J. Bourgain, [2007d](#)
 J. Bourgain, [2007e](#)
 J. Bourgain, [2009a](#)
 J. Bourgain, [2009b](#)
 J. Bourgain, [2009c](#)
 J. Bourgain, [2010](#)
 J. Bourgain, [2012a](#)
 J. Bourgain, [2012b](#)
 J. Bourgain, [2013a](#)
 J. Bourgain, [2013b](#)
 J. Bourgain, [2013c](#)
 J. Bourgain, [2013d](#)
 J. Bourgain, [2013e](#)
 J. Bourgain, [2013f](#)
 J. Bourgain, [2013g](#)
 J. Bourgain, [2013h](#)
 J. Bourgain, [2014](#)
 J. Bourgain, [2015](#)
 J. Bourgain, [2016](#)
 J. Bourgain, [2017](#)
 J. Bourgain, [2018a](#)
 J. Bourgain, [2018b](#)
 J. Bourgain, [1979/80a](#)
 J. Bourgain, [1979/80b](#)
 J. Bourgain, Casazza, et al., [1985](#)
 J. Bourgain and M.-C. Chang, [2006](#)
 J. Bourgain and M.-C. Chang, [2017](#)
 J. Bourgain and Mei-Chu Chang, [2018](#)
 J. Bourgain and Colliander, [1996](#)
 J. Bourgain and W. J. Davis, [1986](#)
 J. Bourgain and Delbaen, [1978](#)
 J. Bourgain and Delbaen, [1980](#)
 J. Bourgain, Figiel, and V. Milman, [1986](#)
 J. Bourgain, Fremlin, and M. Talagrand, [1978](#)
 J. Bourgain and A. Gamburd, [2012](#)
 J. Bourgain and M. Z. Garaev, [2009](#)
 J. Bourgain and M. Z. Garaev, [2014](#)
 J. Bourgain and A. Glibichuk, [2011](#)
 J. Bourgain, A. A. Glibichuk, and S. V. Konyagin, [2006](#)
 J. Bourgain and M. Goldstein, [2000](#)
 J. Bourgain and Gromov, [1989](#)
 J. Bourgain, Grünbaum, et al., [2014](#)

J. Bourgain and Jitomirskaya, [2000](#)
 J. Bourgain and Jitomirskaya, [2002a](#)
 J. Bourgain and Jitomirskaya, [2002b](#)
 J. Bourgain and G. Kalai, [1997](#)
 J. Bourgain, N. J. Kalton, and Tzafriri, [1989](#)
 J. Bourgain, Katz, and T. Tao, [2004](#)
 J. Bourgain, B. Klartag, and V. Milman, [2004](#)
 J. Bourgain, Kostyukovsky, and Olevskiui, [2000/01](#)
 J. Bourgain and J. Lindenstrauss, [1988a](#)
 J. Bourgain and J. Lindenstrauss, [1988b](#)
 J. Bourgain and J. Lindenstrauss, [1989](#)
 J. Bourgain and J. Lindenstrauss, [1991](#)
 J. Bourgain, J. Lindenstrauss, and V. Milman, [1989a](#)
 J. Bourgain, J. Lindenstrauss, and V. Milman, [1989b](#)
 J. Bourgain, J. Lindenstrauss, and V. D. Milman, [1988](#)
 J. Bourgain, M. Meyer, et al., [1988](#)
 J. Bourgain, V. Milman, and Wolfson, [1986](#)
 J. Bourgain and V. D. Milman, [1986](#)
 J. Bourgain and V. D. Milman, [1987](#)
 J. Bourgain, Pajor, et al., [1989](#)
 J. Bourgain and Rosenthal, [1980a](#)
 J. Bourgain and Rosenthal, [1980b](#)
 J. Bourgain and Rosenthal, [1983](#)
 J. Bourgain, Rosenthal, and Schechtman, [1981](#)
 J. Bourgain, Z. Rudnick, and P. Sarnak, [2017](#)
 J. Bourgain, P. Sarnak, and Ziegler, [2013](#)
 J. Bourgain and H. Sato, [1986](#)
 J. Bourgain and Szarek, [1988](#)
 J. Bourgain and Tzafriri, [1987a](#)
 J. Bourgain and Tzafriri, [1987b](#)
 J. Bourgain and Tzafriri, [1989](#)
 J. Bourgain and Tzafriri, [1990](#)
 J. Bourgain and Tzafriri, [1991](#)
 J. Bourgain and W.-M. Wang, [2007](#)
 J. Bourgain and W.-M. Wang, [2008](#)
 J. Bourgain and Wolff, [1990](#)
 Jean Bourgain, [1978](#)
 Jean Bourgain, [1980a](#)
 Jean Bourgain, [1980b](#)
 Jean Bourgain, [1980c](#)
 Jean Bourgain, [1980d](#)
 Jean Bourgain, [1981a](#)
 Jean Bourgain, [1981b](#)
 Jean Bourgain, [1981c](#)
 Jean Bourgain, [1981d](#)
 Jean Bourgain, [1981e](#)
 Jean Bourgain, [1982a](#)
 Jean Bourgain, [1982b](#)
 Jean Bourgain, [1983a](#)
 Jean Bourgain, [1983b](#)
 Jean Bourgain, [1983c](#)

Jean Bourgain, [1983d](#)
Jean Bourgain, [1983e](#)
Jean Bourgain, [1984a](#)
Jean Bourgain, [1984b](#)
Jean Bourgain, [1985a](#)
Jean Bourgain, [1985b](#)
Jean Bourgain, [1985c](#)
Jean Bourgain, [1986a](#)
Jean Bourgain, [1986b](#)
Jean Bourgain, [1987](#)
Jean Bourgain, [1988](#)
Jean Bourgain, [1989](#)
Jean Bourgain, [1991](#)
Jean Bourgain, [1992](#)
Jean Bourgain, [1994a](#)
Jean Bourgain, [1994b](#)
Jean Bourgain, [1994c](#)
Jean Bourgain, [1994d](#)
Jean Bourgain, [1995a](#)
Jean Bourgain, [1995b](#)
Jean Bourgain, [1995c](#)
Jean Bourgain, [1995d](#)
Jean Bourgain, [1996a](#)
Jean Bourgain, [1996b](#)
Jean Bourgain, [1996c](#)
Jean Bourgain, [1996d](#)
Jean Bourgain, [1997a](#)
Jean Bourgain, [1997b](#)
Jean Bourgain, [1997c](#)
Jean Bourgain, [1997d](#)
Jean Bourgain, [1997e](#)
Jean Bourgain, [1997f](#)
Jean Bourgain, [1998](#)
Jean Bourgain, [1999a](#)
Jean Bourgain, [1999b](#)
Jean Bourgain, [1999c](#)
Jean Bourgain, [2000](#)
Jean Bourgain, [2001](#)
Jean Bourgain, [2002a](#)
Jean Bourgain, [2002b](#)
Jean Bourgain, [2002c](#)
Jean Bourgain, [2002d](#)
Jean Bourgain, [2004a](#)
Jean Bourgain, [2004b](#)
Jean Bourgain, [2004c](#)
Jean Bourgain, [2004d](#)
Jean Bourgain, [2004e](#)
Jean Bourgain, [2005](#)
Jean Bourgain, [2006a](#)
Jean Bourgain, [2006b](#)
Jean Bourgain, [2007a](#)

Jean Bourgain, [2007b](#)
 Jean Bourgain, [2007c](#)
 Jean Bourgain, [2007d](#)
 Jean Bourgain, [2008a](#)
 Jean Bourgain, [2008b](#)
 Jean Bourgain, [2008c](#)
 Jean Bourgain, [2009a](#)
 Jean Bourgain, [2009b](#)
 Jean Bourgain, [2009c](#)
 Jean Bourgain, [2010a](#)
 Jean Bourgain, [2010b](#)
 Jean Bourgain, [2010c](#)
 Jean Bourgain, [2010d](#)
 Jean Bourgain, [2012a](#)
 Jean Bourgain, [2012b](#)
 Jean Bourgain, [2012c](#)
 Jean Bourgain, [2012d](#)
 Jean Bourgain, [2013a](#)
 Jean Bourgain, [2013b](#)
 Jean Bourgain, [2014a](#)
 Jean Bourgain, [2014b](#)
 Jean Bourgain, [2014c](#)
 Jean Bourgain, [2014d](#)
 Jean Bourgain, [2014e](#)
 Jean Bourgain, [2014f](#)
 Jean Bourgain, [2014g](#)
 Jean Bourgain, [2014h](#)
 Jean Bourgain, [2014i](#)
 Jean Bourgain, [2015a](#)
 Jean Bourgain, [2015b](#)
 Jean Bourgain, [2016a](#)
 Jean Bourgain, [2016b](#)
 Jean Bourgain, [2016c](#)
 Jean Bourgain, [2017a](#)
 Jean Bourgain, [2017b](#)
 Jean Bourgain, [2017c](#)
 Jean Bourgain and Bourgain-Chang, [2015](#)
 Jean Bourgain and Haïm Brezis, [2002](#)
 Jean Bourgain and Haïm Brezis, [2003](#)
 Jean Bourgain and Haïm Brezis, [2004](#)
 Jean Bourgain and Haïm Brezis, [2007](#)
 Jean Bourgain, Haim Brezis, and Mironescu, [2000](#)
 Jean Bourgain, Haim Brezis, and Mironescu, [2001](#)
 Jean Bourgain, Haim Brezis, and Mironescu, [2004](#)
 Jean Bourgain, Haim Brezis, and Mironescu, [2015](#)
 Jean Bourgain, Haïm Brezis, and Mironescu, [2000](#)
 Jean Bourgain, Haïm Brezis, and Mironescu, [2002](#)
 Jean Bourgain, Haïm Brezis, and Mironescu, [2005](#)
 Jean Bourgain, Haïm Brezis, and H.-M. Nguyen, [2005](#)
 Jean Bourgain and Bulut, [2012](#)
 Jean Bourgain and Bulut, [2014a](#)

Jean Bourgain and Bulut, [2014b](#)
 Jean Bourgain and Bulut, [2014c](#)
 Jean Bourgain, Burq, and Zworski, [2013](#)
 Jean Bourgain and Mei-Chu Chang, [2003](#)
 Jean Bourgain and Mei-Chu Chang, [2004a](#)
 Jean Bourgain and Mei-Chu Chang, [2004b](#)
 Jean Bourgain and Mei-Chu Chang, [2006](#)
 Jean Bourgain and Mei-Chu Chang, [2007](#)
 Jean Bourgain and Mei-Chu Chang, [2009](#)
 Jean Bourgain and Mei-Chu Chang, [2010](#)
 Jean Bourgain, Clozel, and Jean-Pierre Kahane, [2010](#)
 Jean Bourgain, Cochrane, et al., [2009](#)
 Jean Bourgain, Cochrane, et al., [2011](#)
 Jean Bourgain and Demeter, [2013](#)
 Jean Bourgain and Demeter, [2015a](#)
 Jean Bourgain and Demeter, [2015b](#)
 Jean Bourgain and Demeter, [2016a](#)
 Jean Bourgain and Demeter, [2016b](#)
 Jean Bourgain and Demeter, [2017a](#)
 Jean Bourgain and Demeter, [2017b](#)
 Jean Bourgain and Demeter, [\[2020\]](#) [I2020](#)
 Jean Bourgain, Demeter, and S. Guo, [2017](#)
 Jean Bourgain, Demeter, and Larry Guth, [2016](#)
 Jean Bourgain, Demeter, and D. Kemp, [\[2020\]](#) [I2020](#)
 Jean Bourgain and Diestel, [1984](#)
 Jean Bourgain, S. J. Dilworth, et al., [2011](#)
 Jean Bourgain, S. Dilworth, et al., [2011](#)
 Jean Bourgain, Dirksen, and J. Nelson, [2015a](#)
 Jean Bourgain, Dirksen, and J. Nelson, [2015b](#)
 Jean Bourgain, Dvir, and Leeman, [2016](#)
 Jean Bourgain and Dyatlov, [2017](#)
 Jean Bourgain and Dyatlov, [2018](#)
 Jean Bourgain, Ford, et al., [2010](#)
 Jean Bourgain and E. Fuchs, [2011](#)
 Jean Bourgain and E. Fuchs, [2012](#)
 Jean Bourgain, Furman, et al., [2007](#)
 Jean Bourgain, Furman, et al., [2011](#)
 Jean Bourgain and Alex Gamburd, [2006](#)
 Jean Bourgain and Alex Gamburd, [2008a](#)
 Jean Bourgain and Alex Gamburd, [2008b](#)
 Jean Bourgain and Alex Gamburd, [2008c](#)
 Jean Bourgain and Alex Gamburd, [2008d](#)
 Jean Bourgain and Alex Gamburd, [2009](#)
 Jean Bourgain, Alex Gamburd, and Peter Sarnak, [2006](#)
 Jean Bourgain, Alex Gamburd, and Peter Sarnak, [2010](#)
 Jean Bourgain, Alex Gamburd, and Peter Sarnak, [2011](#)
 Jean Bourgain and Alexander Gamburd, [2010](#)
 Jean Bourgain, Alexander Gamburd, and Peter Sarnak, [2016](#)
 Jean Bourgain, Moubariz Z. Garaev, et al., [2012](#)
 Jean Bourgain, Moubariz Z. Garaev, et al., [2013](#)
 Jean Bourgain, Moubariz Z. Garaev, et al., [2014](#)

Jean Bourgain, Michael Goldstein, and Schlag, [2001](#)
 Jean Bourgain, Michael Goldstein, and Schlag, [2002](#)
 Jean Bourgain, Golse, and Wennberg, [1998](#)
 Jean Bourgain and Larry Guth, [2011](#)
 Jean Bourgain and Lawrence Guth, [2011](#)
 Jean Bourgain and Kachkovskiy, [2019](#)
 Jean Bourgain and Jean-Pierre Kahane, [2010](#)
 Jean Bourgain, Kahn, et al., [1992](#)
 Jean Bourgain and Gil Kalai, [1999](#)
 Jean Bourgain and Kaloshin, [2005](#)
 Jean Bourgain and Kenig, [2005](#)
 Jean Bourgain, Bo'az Klartag, and Vitali Milman, [2003](#)
 Jean Bourgain and Klein, [2013](#)
 Jean Bourgain and Kontorovich, [2010a](#)
 Jean Bourgain and Kontorovich, [2010b](#)
 Jean Bourgain and Kontorovich, [2010c](#)
 Jean Bourgain and Kontorovich, [2011](#)
 Jean Bourgain and Kontorovich, [2014a](#)
 Jean Bourgain and Kontorovich, [2014b](#)
 Jean Bourgain and Kontorovich, [2015](#)
 Jean Bourgain and Kontorovich, [2017](#)
 Jean Bourgain and Kontorovich, [2018](#)
 Jean Bourgain and Kontorovich, [2019](#)
 Jean Bourgain, Kontorovich, and Peter Sarnak, [2010](#)
 Jean Bourgain and S. V. Konyagin, [2003](#)
 Jean Bourgain, Sergei V. Konyagin, Pomerance, et al., [2009](#)
 Jean Bourgain, Sergei V. Konyagin, and Shparlinski, [2008](#)
 Jean Bourgain, Sergei V. Konyagin, and Shparlinski, [2009](#)
 Jean Bourgain, Sergei V. Konyagin, and Shparlinski, [2012](#)
 Jean Bourgain, Sergei V. Konyagin, and Shparlinski, [2015](#)
 Jean Bourgain, M. Korobkov, and Kristensen, [2013](#)
 Jean Bourgain, M. V. Korobkov, and Kristensen, [2015](#)
 Jean Bourgain and Kozma, [2007](#)
 Jean Bourgain and Lewko, [2017](#)
 Jean Bourgain and D. Li, [2014](#)
 Jean Bourgain and D. Li, [2015a](#)
 Jean Bourgain and D. Li, [2015b](#)
 Jean Bourgain and D. Li, [2019](#)
 Jean Bourgain and D. Li, [2021](#)
 Jean Bourgain and E. Lindenstrauss, [2003](#)
 Jean Bourgain, E. Lindenstrauss, et al., [2009](#)
 Jean Bourgain and Joram Lindenstrauss, [1988](#)
 Jean Bourgain and Joram Lindenstrauss, [1993](#)
 Jean Bourgain, Joram Lindenstrauss, and Vitali Milman, [1986](#)
 Jean Bourgain and Vitali Milman, [1985](#)
 Jean Bourgain and Vitali D. Milman, [1985](#)
 Jean Bourgain, Mirek, et al., [2018](#)
 Jean Bourgain, Mirek, et al., [2019](#)
 Jean Bourgain, Mirek, et al., [\[2020\]](#) [I2020](#)
 Jean Bourgain, Mirek, et al., [\[2021\]](#) [I2021](#)
 Jean Bourgain and H.-M. Nguyen, [2006](#)

Jean Bourgain and Pavlovi, [2008](#)
 Jean Bourgain and Pisier, [1983](#)
 Jean Bourgain and Reinov, [1985](#)
 Jean Bourgain and Zeév Rudnick, [2009](#)
 Jean Bourgain and Zeév Rudnick, [2011a](#)
 Jean Bourgain and Zeév Rudnick, [2011b](#)
 Jean Bourgain and Zeév Rudnick, [2012](#)
 Jean Bourgain and Zeév Rudnick, [2015](#)
 Jean Bourgain, Peter Sarnak, and Zeév Rudnick, [2016](#)
 Jean Bourgain and Schlag, [2000](#)
 Jean Bourgain, P. Shao, et al., [2015](#)
 Jean Bourgain and Shparlinski, [2008](#)
 Jean Bourgain and Michel Talagrand, [1980](#)
 Jean Bourgain and Michel Talagrand, [1981](#)
 Jean Bourgain and Varjú, [2012](#)
 Jean Bourgain and Voiculescu, [2016](#)
 Jean Bourgain, Vu, and P. M. Wood, [2010](#)
 Jean Bourgain and W. Wang, [1997](#)
 Jean Bourgain and Wei-Min Wang, [2004](#)
 Jean Bourgain and Watt, [2018](#)
 Jean Bourgain and Yehudayoff, [2012](#)
 Jean Bourgain and Yehudayoff, [2013](#)
 Jean Bourgain and G. Zhang, [1999](#)
 Bourguin and Ivan Nourdin, [2020](#)
 Bouttier, [2011](#)
 Anton Bovier, [2006](#)
 Anton Bovier and Kurkova, [2004](#)
 Braaksma, [1964](#)
 Bracewell, [1986](#)
 Bradley, [2007](#)
 Bramson, Ding, and Ofer Zeitouni, [2016a](#)
 Bramson, Ding, and Ofer Zeitouni, [2016b](#)
 Bramson and Ofer Zeitouni, [2007](#)
 Bramson and Ofer Zeitouni, [2009](#)
 Bramson and Ofer Zeitouni, [2012](#)
 Bramson, Ofer Zeitouni, and Zerner, [2006](#)
 Brascamp and Elliott H. Lieb, [1976a](#)
 Brascamp and Elliott H. Lieb, [1976b](#)
 Bréhier, Martin Hairer, and Andrew M. Stuart, [2018](#)
 Bressan, [1992](#)
 Bressoud, [2010](#)
 Breton and Ivan Nourdin, [2008](#)
 Breton, Ivan Nourdin, and Peccati, [2009](#)
 Breuer, Barry Simon, and Ofer Zeitouni, [2018a](#)
 Breuer, Barry Simon, and Ofer Zeitouni, [2018b](#)
 E. Brézin and Hikami, [2011](#)
 É. Brézin, V. A. Kazakov, and Al. B. Zamolodchikov, [1990](#)
 H. Brezis, L. A. Peletier, and Terman, [1986](#)
 Haim Brezis and Juan Luis Vázquez, [1997](#)
 Haïm Brezis et al., [1996](#)
 Bringmann, [2022](#)

Brislawn, [1991](#)
 Bröker and C. Mukherjee, [2019](#)
 Brosamler, [1983](#)
 Brownlees, Eulalia Nualart, and Y. Sun, [2020](#)
 Brownlees, Eulàlia Nualart, and Y. Sun, [2018](#)
 Brox, [1986](#)
 Y. Bruned, A. Chandra, et al., [2021](#)
 Y. Bruned, Gabriel, et al., [2021](#)
 Y. Bruned, M. Hairer, and L. Zambotti, [2019](#)
 Yvain Bruned, Martin Hairer, and Lorenzo Zambotti, [2020](#)
 Brunet and Bernard Derrida, [2000a](#)
 Brunet and Bernard Derrida, [2000b](#)
 Brychkov, [2008](#)
 D. C. Brydges, P. K. Mitter, and Scoppola, [2003](#)
 D. Brydges and Thomas Spencer, [1985](#)
 David C. Brydges, Jürg Fröhlich, and Sokal, [1983](#)
 David C. Brydges, Guadagni, and P. K. Mitter, [2004](#)
 David C. Brydges and Muñoz Maya, [1991](#)
 David C. Brydges and Gordon Slade, [2015](#)
 Z. Brzeniak and S. Cerrai, [2017](#)
 Z. Brzeniak, S. Cerrai, and M. Freidlin, [2015](#)
 Z. Brzeniak and M. Ondreját, [2011](#)
 Zdzisaw Brzeniak, [1995](#)
 Zdzisaw Brzeniak, [1997](#)
 Zdzisaw Brzeniak, [2003](#)
 Zdzisaw Brzeniak and Gatarek, [1999](#)
 Zdzisaw Brzeniak, Ben Goldys, et al., [2010](#)
 Zdzisaw Brzeniak and Martin Ondreját, [2007](#)
 Zdzisaw Brzeniak and Szymon Peszat, [1999](#)
 Zdzisaw Brzeniak and Szymon Peszat, [2000a](#)
 Zdzisaw Brzeniak and Szymon Peszat, [2000b](#)
 Zdzisaw Brzeniak, Szymon Peszat, and Jerzy Zabczyk, [2001](#)
 Zdzisaw Brzeniak and Jerzy Zabczyk, [2010](#)
 R. Buckdahn, P. Malliavin, and D. Nualart, [1997](#)
 R. Buckdahn and D. Nualart, [1994](#)
 R. Buckdahn and É. Pardoux, [1990](#)
 Rainer Buckdahn and David Nualart, [1993](#)
 C. J. Budd, J. W. Dold, and V. A. Galaktionov, [2015](#)
 C. Budd, B. Dold, and Andrew Stuart, [1993](#)
 C. Budd and V. Galaktionov, [1998](#)
 Chris J. Budd, W. Huang, and Russell, [1996](#)
 Budhiraja and Dupuis, [2000](#)
 Budhiraja, Dupuis, and Maroulas, [2008](#)
 Buffet, Patrick, and Pulé, [1993](#)
 Burda and Jurkiewicz, [2011](#)
 K. Burdzy, C. Mueller, and E. A. Perkins, [2010](#)
 Krzysztof Burdzy, [1993](#)
 Krzysztof Burdzy and Davar Khoshnevisan, [1995](#)
 Krzysztof Burdzy and Davar Khoshnevisan, [1998](#)
 Krzysztof Burdzy and Leonid Mytnik, [2005](#)
 Krzysztof Burdzy and David Nualart, [2002](#)

Krzysztof Burdzy, David Nualart, and Swanson, [2014](#)
 Krzysztof Burdzy and Jeremy Quastel, [2006](#)
 J. M. Burgers, [1948](#)
 Johannes Martinus Burgers, [1974](#)
 Burgeuin, [1993](#)
 Burgeuin, [2004](#)
 Burgeuin, [2017](#)
 Burgeuin and M. Z. Garaev, [2014](#)
 Burgeuin and Kashin, [2010](#)
 Burgeuin and Kashin, [2012](#)
 Burgeuin and Sinaui, [2007](#)
 Burkholder, [1966](#)
 Burkholder, B. J. Davis, and Gundy, [1972](#)
 Burkholder and Gundy, [1970](#)
 Raphaël Butez and Ofer Zeitouni, [2017](#)
 Butkovsky and Leonid Mytnik, [2019](#)
 Caballero, B. Fernández, and David Nualart, [1995](#)
 Caballero, B. Fernández, and David Nualart, [1997](#)
 Caballero, B. Fernández, and David Nualart, [1998](#)
 Cadel, Samy Tindel, and Frederi Viens, [2008](#)
 Cafasso and Claeys, [2022](#)
 Luis A. Caffarelli and A. Friedman, [1985](#)
 Luis A. Caffarelli and A. Friedman, [1986](#)
 Luis A. Caffarelli and Juan L. Vázquez, [1995](#)
 Cai, Gan, and Yaozhong Hu, [2023](#)
 Cairoli and R. C. Dalang, [1995a](#)
 Cairoli and R. C. Dalang, [1995b](#)
 Cairoli and R. C. Dalang, [1996](#)
 Cairoli and J. B. Walsh, [1977](#)
 Cairoli and John B. Walsh, [1975](#)
 Calabrese and Le Doussal, [2014](#)
 Calais and M. Yor, [1987](#)
 Camargo, Kifer, and Ofer Zeitouni, [2022](#)
 Cambanis and Yaozhong Hu, [1996](#)
 Campese, Ivan Nourdin, and David Nualart, [2020](#)
 Campese, Ivan Nourdin, Peccati, et al., [2016](#)
 Campos et al., [2013](#)
 D. Candil, Le Chen, and C. Y. Lee, [2023](#)
 D. J.-M. Candil, [2022](#)
 Cannarsa and C. Sinestrari, [2004](#)
 G. Cannizzaro, P. K. Friz, and Gassiat, [2017](#)
 G. Cannizzaro and K. Matetski, [2018](#)
 Giuseppe Cannizzaro and Chouk, [2018](#)
 Giuseppe Cannizzaro, Erhard, and Schönbauer, [2021](#)
 Cantarella et al., [2016](#)
 Capasso et al., [2003](#)
 Capitaine, Hsu, and Ledoux, [1997](#)
 F. Caravenna, G. Giacomini, and L. Zambotti, [2007](#)
 F. Caravenna, F. den Hollander, et al., [2016](#)
 F. Caravenna and N. Pétrelis, [2009](#)
 Francesco Caravenna, [2005](#)

Francesco Caravenna, [2008](#)
 Francesco Caravenna, [2018](#)
 Francesco Caravenna, P. Carmona, and Nicolas Pétrélis, [2012](#)
 Francesco Caravenna and Chaumont, [2008](#)
 Francesco Caravenna and Chaumont, [2013](#)
 Francesco Caravenna and Corbetta, [2016](#)
 Francesco Caravenna and Corbetta, [2018](#)
 Francesco Caravenna and Cottini, [2022](#)
 Francesco Caravenna and J.-D. Deuschel, [2008](#)
 Francesco Caravenna and J.-D. Deuschel, [2009](#)
 Francesco Caravenna and Doney, [2019](#)
 Francesco Caravenna, Garavaglia, and Remco van der Hofstad, [2019](#)
 Francesco Caravenna and Giambattista Giacomin, [2005](#)
 Francesco Caravenna and Giambattista Giacomin, [2010](#)
 Francesco Caravenna, Giambattista Giacomin, and Massimiliano Gubinelli, [2006](#)
 Francesco Caravenna, Giambattista Giacomin, and Massimiliano Gubinelli, [2010](#)
 Francesco Caravenna, Giambattista Giacomin, and Toninelli, [2012](#)
 Francesco Caravenna, Giambattista Giacomin, and Lorenzo Zambotti, [2006](#)
 Francesco Caravenna, Giambattista Giacomin, and Lorenzo Zambotti, [2007](#)
 Francesco Caravenna and Frank den Hollander, [2013](#)
 Francesco Caravenna and Frank den Hollander, [2021](#)
 Francesco Caravenna, Frank den Hollander, and Nicolas Pétrélis, [2012](#)
 Francesco Caravenna and Nicolas Pétrélis, [2009](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2016](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2017a](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2017b](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2019a](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2019b](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2020](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2021](#)
 Francesco Caravenna, R. Sun, and Zygouras, [2022](#)
 Francesco Caravenna, Toninelli, and Torri, [2017](#)
 Francesco Caravenna and Lorenzo Zambotti, [2020](#)
 Cardon-Weber and A. Millet, [2004](#)
 J. Cardy, [1996](#)
 J. L. Cardy, [1990](#)
 E. A. Carlen, Carvalho, and Gabetta, [2000](#)
 E. A. Carlen, E. H. Lieb, and M. Loss, [2004](#)
 E. Carlen and Krée, [1991](#)
 Eric A. Carlen and Dario Cordero-Erausquin, [2009](#)
 Carlson, [2010](#)
 P. Carmona, F. Guerra, et al., [2006](#)
 P. Carmona and Yueyun Hu, [2002](#)
 P. Carmona and Yueyun Hu, [2004](#)
 P. Carmona and Yueyun Hu, [2006a](#)
 P. Carmona and Yueyun Hu, [2006b](#)
 R. A. Carmona and S. A. Molchanov, [1995](#)
 Rene Carmona, Leonid Korolov, and S. Molchanov, [2001](#)
 René Carmona and David Nualart, [1988a](#)
 René Carmona and David Nualart, [1988b](#)
 René Carmona, F. G. Viens, and S. A. Molchanov, [1996](#)

Rene A. Carmona and Boris Rozovskii, [1999](#)
 René A. Carmona and S. A. Molchanov, [1994](#)
 René A. Carmona and David Nualart, [1990](#)
 René A. Carmona and David Nualart, [1992](#)
 René A. Carmona and F. G. Viens, [1998](#)
 Caruana and P. Friz, [2009](#)
 Caruana, Peter K. Friz, and Oberhauser, [2011](#)
 Carvalho Bezerra and Samy Tindel, [2007](#)
 Cass et al., [2015](#)
 Catellier and Chouk, [2018](#)
 P. Cattiaux and A. Guillin, [2014](#)
 Patrick Cattiaux, Gozlan, et al., [2010](#)
 Patrick Cattiaux and Arnaud Guillin, [2006](#)
 Patrick Cattiaux, Arnaud Guillin, and L.-M. Wu, [2010](#)
 Celledoni et al., [2018](#)
 Çenesiz, Kurt, and Nane, [2017](#)
 S. Cerrai, [2002](#)
 Sandra Cerrai, [1994](#)
 Sandra Cerrai, [1995](#)
 Sandra Cerrai, [1996a](#)
 Sandra Cerrai, [1996b](#)
 Sandra Cerrai, [1998a](#)
 Sandra Cerrai, [1998b](#)
 Sandra Cerrai, [1998c](#)
 Sandra Cerrai, [1999a](#)
 Sandra Cerrai, [1999b](#)
 Sandra Cerrai, [1999c](#)
 Sandra Cerrai, [2000](#)
 Sandra Cerrai, [2001a](#)
 Sandra Cerrai, [2001b](#)
 Sandra Cerrai, [2001c](#)
 Sandra Cerrai, [2001d](#)
 Sandra Cerrai, [2003](#)
 Sandra Cerrai, [2005](#)
 Sandra Cerrai, [2006a](#)
 Sandra Cerrai, [2006b](#)
 Sandra Cerrai, [2009a](#)
 Sandra Cerrai, [2009b](#)
 Sandra Cerrai, [2011](#)
 Sandra Cerrai and Clément, [2001](#)
 Sandra Cerrai and Clément, [2003](#)
 Sandra Cerrai and Clément, [2004](#)
 Sandra Cerrai and Clément, [2005](#)
 Sandra Cerrai and Clément, [2007](#)
 Sandra Cerrai and Giuseppe Da Prato, [2012](#)
 Sandra Cerrai and Giuseppe Da Prato, [2014](#)
 Sandra Cerrai, Giuseppe Da Prato, and Franco Flandoli, [2013](#)
 Sandra Cerrai and Debussche, [2019a](#)
 Sandra Cerrai and Debussche, [2019b](#)
 Sandra Cerrai and Mark Freidlin, [2006a](#)
 Sandra Cerrai and Mark Freidlin, [2006b](#)

Sandra Cerrai and Mark Freidlin, [2009](#)
 Sandra Cerrai and Mark Freidlin, [2011a](#)
 Sandra Cerrai and Mark Freidlin, [2011b](#)
 Sandra Cerrai and Mark Freidlin, [2011c](#)
 Sandra Cerrai and Mark Freidlin, [2015](#)
 Sandra Cerrai and Mark Freidlin, [2017](#)
 Sandra Cerrai and Mark Freidlin, [2019](#)
 Sandra Cerrai, Mark Freidlin, and Michael Salins, [2017](#)
 Sandra Cerrai and Glatt-Holtz, [2020](#)
 Sandra Cerrai and Gozzi, [1995](#)
 Sandra Cerrai and Lunardi, [2017](#)
 Sandra Cerrai and Lunardi, [2019](#)
 Sandra Cerrai and Paskal, [2019](#)
 Sandra Cerrai and Michael Röckner, [2003](#)
 Sandra Cerrai and Michael Röckner, [2004](#)
 Sandra Cerrai and Michael Röckner, [2005](#)
 Sandra Cerrai and Michael Salins, [2014](#)
 Sandra Cerrai and Michael Salins, [2016](#)
 Sandra Cerrai and Michael Salins, [2017](#)
 Sandra Cerrai, Wehr, and Y. Zhu, [2020](#)
 Sandra Cerrai and G. Xi, [2021](#)
 Chakraborty, Xia Chen, et al., [2020](#)
 Chakraborty and Samy Tindel, [2019](#)
 Chaleyat-Maurel and David Nualart, [1992](#)
 Chaleyat-Maurel and David Nualart, [1995](#)
 Chaleyat-Maurel and David Nualart, [1998](#)
 Chaleyat-Maurel and Marta Sanz-Solé, [2003](#)
 Chan, [2000](#)
 Ajay Chandra and H. Weber, [2017](#)
 D.-C. Chang, Dafni, and E. M. Stein, [1999](#)
 D.-C. Chang, Krantz, and E. M. Stein, [1992](#)
 D.-C. Chang, Krantz, and E. M. Stein, [1993](#)
 M.-H. Chang, [1996](#)
 Shirshendu Chatterjee and Ofer Zeitouni, [2018](#)
 Sourav Chatterjee and Dunlap, [2020](#)
 Chekhov, [2011](#)
 Chelkak et al., [2014](#)
 Chemin, [1995](#)
 Le Chen, [2013](#)
 Le Chen, [2016](#)
 Le Chen, [2017](#)
 Le Chen, [2022a](#)
 Le Chen, [2022b](#)
 Le Chen, Michael Cranston, et al., [2017](#)
 Le Chen and R. C. Dalang, [2012](#)
 Le Chen and R. C. Dalang, [2014a](#)
 Le Chen and R. C. Dalang, [2014b](#)
 Le Chen and R. C. Dalang, [2015a](#)
 Le Chen and R. C. Dalang, [2015b](#)
 Le Chen and R. C. Dalang, [2015c](#)
 Le Chen and Eisenberg, [2022a](#)

Le Chen and Eisenberg, [2022b](#)
 Le Chen and Eisenberg, [2023](#)
 Le Chen, Foondun, et al., [2023](#)
 Le Chen, Y. Guo, and J. Song, [2022](#)
 Le Chen and G. Hu, [2022](#)
 Le Chen, G. Hu, et al., [2017](#)
 Le Chen, Yaozhong Hu, Kalbasi, et al., [2018](#)
 Le Chen, Yaozhong Hu, and David Nualart, [2017](#)
 Le Chen, Yaozhong Hu, and David Nualart, [2019](#)
 Le Chen, Yaozhong Hu, and David Nualart, [2021](#)
 Le Chen and J. Huang, [2019a](#)
 Le Chen and J. Huang, [2019b](#)
 Le Chen and J. Huang, [2023](#)
 Le Chen, J. Huang, et al., [2019](#)
 Le Chen, Davar Khoshnevisan, and K. Kim, [2016](#)
 Le Chen, Davar Khoshnevisan, and K. Kim, [2017](#)
 Le Chen, Davar Khoshnevisan, David Nualart, et al., [2021a](#)
 Le Chen, Davar Khoshnevisan, David Nualart, et al., [2021b](#)
 Le Chen, Davar Khoshnevisan, David Nualart, et al., [2022a](#)
 Le Chen, Davar Khoshnevisan, David Nualart, et al., [2022b](#)
 Le Chen, Davar Khoshnevisan, David Nualart, et al., [2023](#)
 Le Chen and K. Kim, [2017](#)
 Le Chen and K. Kim, [2019](#)
 Le Chen and K. Kim, [2020](#)
 Le Chen, Kuzgun, et al., [2023](#)
 Le Chen, C.-Y. Lee, and Xia, [2023](#)
 Le Chen, Ouyang, and Vickery, [2023](#)
 Le Chen and Xia, [2023](#)
 L. H. Y. Chen, L. Goldstein, and Qi-Man Shao, [2011](#)
 P. Chen, Ivan Nourdin, and Lihu Xu, [2021](#)
 P. Chen, Ivan Nourdin, Lihu Xu, et al., [2022](#)
 X. Chen, [2020](#)
 Xia Chen, [1990](#)
 Xia Chen, [1991](#)
 Xia Chen, [1993a](#)
 Xia Chen, [1993b](#)
 Xia Chen, [1994](#)
 Xia Chen, [1995](#)
 Xia Chen, [1997a](#)
 Xia Chen, [1997b](#)
 Xia Chen, [1997c](#)
 Xia Chen, [1999a](#)
 Xia Chen, [1999b](#)
 Xia Chen, [1999c](#)
 Xia Chen, [1999d](#)
 Xia Chen, [2000a](#)
 Xia Chen, [2000b](#)
 Xia Chen, [2000c](#)
 Xia Chen, [2001a](#)
 Xia Chen, [2001b](#)
 Xia Chen, [2004](#)

Xia Chen, [2005](#)
 Xia Chen, [2006a](#)
 Xia Chen, [2006b](#)
 Xia Chen, [2007a](#)
 Xia Chen, [2007b](#)
 Xia Chen, [2008a](#)
 Xia Chen, [2008b](#)
 Xia Chen, [2010](#)
 Xia Chen, [2012](#)
 Xia Chen, [2014](#)
 Xia Chen, [2015a](#)
 Xia Chen, [2015b](#)
 Xia Chen, [2016](#)
 Xia Chen, [2017a](#)
 Xia Chen, [2017b](#)
 Xia Chen, [2019](#)
 Xia Chen, [2020](#)
 Xia Chen, Aurélien Deya, Ouyang, et al., [2021a](#)
 Xia Chen, Aurélien Deya, Ouyang, et al., [2021b](#)
 Xia Chen, Aurélien Deya, J. Song, et al., [2021](#)
 Xia Chen and Arnaud Guillin, [2004](#)
 Xia Chen, Yaozhong Hu, David Nualart, et al., [2017](#)
 Xia Chen, Yaozhong Hu, J. Song, and X. Song, [2018](#)
 Xia Chen, Yaozhong Hu, J. Song, and Xing, [2015](#)
 Xia Chen and Davar Khoshnevisan, [2009](#)
 Xia Chen, James Kuelbs, and W. Li, [2000](#)
 Xia Chen and A. Kulik, [2011](#)
 Xia Chen and A. M. Kulik, [2012](#)
 Xia Chen and Wenbo V. Li, [2002](#)
 Xia Chen and Wenbo V. Li, [2003a](#)
 Xia Chen and Wenbo V. Li, [2003b](#)
 Xia Chen and Wenbo V. Li, [2004](#)
 Xia Chen, Wenbo V. Li, Marcus, et al., [2010](#)
 Xia Chen, Wenbo V. Li, and Rosen, [2005](#)
 Xia Chen, Wenbo V. Li, Rosiski, et al., [2011](#)
 Xia Chen and Mörters, [2009](#)
 Xia Chen and Phan, [2019](#)
 Xia Chen and Rosen, [2005](#)
 Xia Chen and Rosen, [2010](#)
 Xia Chen and Jie Xiong, [2015](#)
 X.-Y. Chen and Matano, [1989](#)
 X.-Y. Chen, Matano, and Mimura, [1995](#)
 Yang Chen, Eriksen, and Craig A. Tracy, [1995](#)
 Yong Chen, Yaozhong Hu, and Zhi Wang, [2017](#)
 Yong Chen, Yaozhong Hu, and Zhi Wang, [2018](#)
 Z.-Q. Chen et al., [2008a](#)
 Z.-Q. Chen et al., [2008b](#)
 Z.-Q. Chen et al., [2009](#)
 Zhen-Qing Chen, S. Fang, and Tusheng Zhang, [2019](#)
 Zhen-Qing Chen, Fitzsimmons, et al., [2012](#)
 Zhen-Qing Chen and Yaozhong Hu, [2021](#)

Zhen-Qing Chen, K.-H. Kim, and P. Kim, [2015](#)
 Zhen-Qing Chen, P. Kim, and R. Song, [2010](#)
 Zhen-Qing Chen and Takashi Kumagai, [2003](#)
 Zhen-Qing Chen, Mark M. Meerschaert, and Nane, [2012](#)
 Zhen-Qing Chen, Qian, et al., [1998](#)
 Zhen-Qing Chen and R. Song, [1997](#)
 Zhen-Qing Chen and Tusheng Zhang, [2009](#)
 Zhen-Qing Chen and Tusheng Zhang, [2011](#)
 Zhen-Qing Chen and Tusheng Zhang, [2014](#)
 Cheng, Yaozhong Hu, and H. Long, [2020](#)
 Cheridito and David Nualart, [2005](#)
 Chong, R. C. Dalang, and Humeau, [2019](#)
 Choulli and Kayser, [2017](#)
 Chow, [2002](#)
 Chow, [2007](#)
 Chronopoulou and Samy Tindel, [2013](#)
 Chu and Z. X. Liu, [2004](#)
 F. Chung and L. Lu, [2006](#)
 K. L. Chung and W. H. J. Fuchs, [1951](#)
 K. L. Chung and R. J. Williams, [1990](#)
 Cianchi and V. G. Maz'ya, [2008](#)
 Cicuta and Molinari, [2011](#)
 Ciesielski and S. J. Taylor, [1962](#)
 Cirel'son, I. A. Ibragimov, and Sudakov, [1976](#)
 Clarkson, [2010](#)
 Clément and Giuseppe Da Prato, [1996](#)
 Clisby, [2017](#)
 Clisby, R. Liang, and Gordon Slade, [2007](#)
 Cloez and Martin Hairer, [2015](#)
 Coddington and Levinson, [1955](#)
 D. Cohen and Lluís Quer-Sardanyons, [2016](#)
 S. Cohen, Panloup, and Samy Tindel, [2014](#)
 Coifman and G. Weiss, [1977](#)
 Cole, [1951](#)
 F. Comets and Neveu, [1995](#)
 F. Comets and O. Zeitouni, [1999](#)
 Francis Comets, [2017](#)
 Francis Comets, Cosco, and C. Mukherjee, [2020](#)
 Francis Comets and Michael Cranston, [2013](#)
 Francis Comets, Nina Gantert, and Ofer Zeitouni, [2000](#)
 Francis Comets, Nina Gantert, and Ofer Zeitouni, [2003](#)
 Francis Comets and Q. Liu, [2017](#)
 Francis Comets, Moreno, and A. F. Ramírez, [2019](#)
 Francis Comets, Jeremy Quastel, and A. F. Ramírez, [2007](#)
 Francis Comets, Jeremy Quastel, and A. F. Ramírez, [2009](#)
 Francis Comets, Jeremy Quastel, and A. F. Ramírez, [2013](#)
 Francis Comets, Tokuzo Shiga, and Nobuo Yoshida, [2003](#)
 Francis Comets, Tokuzo Shiga, and Nobuo Yoshida, [2004](#)
 Francis Comets and Vargas, [2006](#)
 Francis Comets and Nobuo Yoshida, [2005](#)
 Francis Comets and Nobuo Yoshida, [2006](#)

Francis Comets and Nobuo Yoshida, [2013](#)
Francis Comets and Ofer Zeitouni, [2004](#)
Francis Comets and Ofer Zeitouni, [2005](#)
Conlon and Olsen, [1996](#)
Constantin and Escher, [1998](#)
Pierluigi Contucci and Giardinà, [2005](#)
Conus, [2013](#)
Conus and R. C. Dalang, [2008](#)
Conus, M. Joseph, and Davar Khoshnevisan, [2012](#)
Conus, M. Joseph, and Davar Khoshnevisan, [2013](#)
Conus, M. Joseph, Davar Khoshnevisan, and Shiu, [2013a](#)
Conus, M. Joseph, Davar Khoshnevisan, and Shiu, [2013b](#)
Conus, M. Joseph, Davar Khoshnevisan, and Shiu, [2014](#)
Conus and Davar Khoshnevisan, [2010](#)
Conus and Davar Khoshnevisan, [2012](#)
N. Cook and Ofer Zeitouni, [2020](#)
N. A. Cook et al., [2023](#)
Cooper, [2017](#)
José M. Corcuera et al., [2004](#)
José Manuel Corcuera, J. Guerra, et al., [2006](#)
José Manuel Corcuera, David Nualart, and Podolskij, [2014](#)
José Manuel Corcuera, David Nualart, and Schoutens, [2005a](#)
José Manuel Corcuera, David Nualart, and Schoutens, [2005b](#)
José Manuel Corcuera, David Nualart, and Woerner, [2006](#)
José Manuel Corcuera, David Nualart, and Woerner, [2007](#)
José Manuel Corcuera, David Nualart, and Woerner, [2009](#)
Cordes, [1961](#)
Corless et al., [1996](#)
Corneli et al., [2008](#)
Cortázar and Elgueta, [1991](#)
Cortázar, Pino, and Elgueta, [1998](#)
I. Corwin, [2016](#)
Ivan Corwin, [2012](#)
Ivan Corwin, [2014a](#)
Ivan Corwin, [2014b](#)
Ivan Corwin, [2015](#)
Ivan Corwin, [2016](#)
Ivan Corwin, [2018a](#)
Ivan Corwin, [2018b](#)
Ivan Corwin, [\[2021\]](#) [I2021](#)
Ivan Corwin and Dimitrov, [2018](#)
Ivan Corwin, Patrik L. Ferrari, and Piché, [2010](#)
Ivan Corwin, Patrik L. Ferrari, and Piché, [2012](#)
Ivan Corwin and Ghosal, [2020a](#)
Ivan Corwin and Ghosal, [2020b](#)
Ivan Corwin, Ghosal, and Hammond, [2021](#)
Ivan Corwin, Ghosal, and Konstantin Matetski, [2020](#)
Ivan Corwin, Ghosal, H. Shen, et al., [2020](#)
Ivan Corwin and Gu, [2017](#)
Ivan Corwin and Hammond, [2014](#)
Ivan Corwin and Hammond, [2016](#)

Ivan Corwin, Zhipeng Liu, and Dong Wang, [2016](#)
 Ivan Corwin, Matveev, and Petrov, [2021](#)
 Ivan Corwin and Morgan, [2011](#)
 Ivan Corwin and Nica, [2017](#)
 Ivan Corwin, Neil O’Connell, et al., [2014](#)
 Ivan Corwin and Parekh, [2020](#)
 Ivan Corwin and Petrov, [2015](#)
 Ivan Corwin and Petrov, [2016](#)
 Ivan Corwin and Petrov, [2019](#)
 Ivan Corwin and Jeremy Quastel, [2013](#)
 Ivan Corwin, Jeremy Quastel, and Remenik, [2013](#)
 Ivan Corwin, Jeremy Quastel, and Remenik, [2015](#)
 Ivan Corwin, Timo Seppäläinen, and H. Shen, [2015](#)
 Ivan Corwin and H. Shen, [2018](#)
 Ivan Corwin and H. Shen, [2020](#)
 Ivan Corwin, H. Shen, and Tsai, [2018](#)
 Ivan Corwin and Xin Sun, [2014](#)
 Ivan Corwin and Toninelli, [2016](#)
 Ivan Corwin and Tsai, [2017](#)
 Ivan Corwin and Tsai, [2020](#)
 Ivan Z. Corwin, [2022](#)
 Ivan Z. Corwin, Percy A. Deift, and Its, [2022](#)
 Ivan Zachary Corwin, [2011](#)
 Cosco and Nakajima, [2021](#)
 Cosco, Nakajima, and Nakashima, [2022](#)
 Cosco, Seroussi, and Ofer Zeitouni, [2021](#)
 Cosco and Ofer Zeitouni, [2023](#)
 Costabel and Dauge, [1998](#)
 Coti Zelati and Martin Hairer, [2021](#)
 L. Coutin and L. Decreusefond, [2001](#)
 Laure Coutin, David Nualart, and Ciprian A. Tudor, [2001](#)
 Cox, Fleischmann, and Andreas Greven, [1996](#)
 M. Cranston, L. Koralov, et al., [2009](#)
 M. Cranston, T. S. Mountford, and T. Shiga, [2002](#)
 M. Cranston, T. S. Mountford, and T. Shiga, [2005](#)
 M. Cranston and C. Mueller, [1988](#)
 Csáki, Davar Khoshnevisan, and Z. Shi, [1999](#)
 Csáki, Davar Khoshnevisan, and Z. Shi, [2000](#)
 Cuneo et al., [2018](#)
 D’Ovidio and Nane, [2014](#)
 D’Ovidio and Nane, [2016](#)
 G. Da Prato, Elworthy, and J. Zabczyk, [1995](#)
 G. Da Prato, Kwapie, and J. Zabczyk, [1987](#)
 G. Da Prato, Pritchard, and J. Zabczyk, [1991](#)
 G. Da Prato and J. Zabczyk, [1988](#)
 G. Da Prato and J. Zabczyk, [1993](#)
 G. Da Prato and J. Zabczyk, [1995](#)
 G. Da Prato and J. Zabczyk, [1996](#)
 Giuseppe Da Prato and Debussche, [2002](#)
 Giuseppe Da Prato and Debussche, [2003](#)
 Giuseppe Da Prato, Debussche, and Temam, [1994](#)

Giuseppe Da Prato, Debussche, and Tubaro, [2007](#)
 Giuseppe Da Prato, Fuhrman, and Jerzy Zabczyk, [2002](#)
 Giuseppe Da Prato, D. Gatarek, and Jerzy Zabczyk, [1992](#)
 Giuseppe Da Prato, Benjamin Goldys, and Jerzy Zabczyk, [1997](#)
 Giuseppe Da Prato, Paul Malliavin, and David Nualart, [1992](#)
 Giuseppe Da Prato and Tubaro, [2000](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1991](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1992a](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1992b](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1992c](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1992d](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1995](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [1997](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [2002](#)
 Giuseppe Da Prato and Jerzy Zabczyk, [2014](#)
 Dacorogna, [2015](#)
 B. E. J. Dahlberg et al., [1997](#)
 Björn E. J. Dahlberg, [1977](#)
 Björn E. J. Dahlberg, [1979](#)
 Björn E. J. Dahlberg and Kenig, [1987](#)
 Dahlke and Ronald A. DeVore, [1997](#)
 R. Dalang et al., [2009](#)
 R. C. Dalang, [1984](#)
 R. C. Dalang, [1985](#)
 R. C. Dalang, [1988a](#)
 R. C. Dalang, [1988b](#)
 R. C. Dalang, [1989](#)
 R. C. Dalang, [1990](#)
 R. C. Dalang, [1999](#)
 R. C. Dalang, [2001](#)
 R. C. Dalang, [2003](#)
 R. C. Dalang, [2006](#)
 R. C. Dalang, [2009](#)
 R. C. Dalang, [2017](#)
 R. C. Dalang, [2018](#)
 R. C. Dalang, [2019](#)
 R. C. Dalang and Bernyk, [2004](#)
 R. C. Dalang and Chaabouni, [2001](#)
 R. C. Dalang and N. E. Frangos, [1998](#)
 R. C. Dalang and Hongler, [2004](#)
 R. C. Dalang and Hou, [1997](#)
 R. C. Dalang and Humeau, [2017](#)
 R. C. Dalang and Humeau, [2019](#)
 R. C. Dalang and Davar Khoshnevisan, [2004](#)
 R. C. Dalang, Davar Khoshnevisan, and Eulalia Nualart, [2007](#)
 R. C. Dalang, Davar Khoshnevisan, and Eulalia Nualart, [2009](#)
 R. C. Dalang, Davar Khoshnevisan, and Eulalia Nualart, [2013](#)
 R. C. Dalang, Davar Khoshnevisan, Eulalia Nualart, et al., [2012](#)
 R. C. Dalang, Davar Khoshnevisan, and Tusheng Zhang, [2019](#)
 R. C. Dalang, C. Y. Lee, et al., [2021](#)
 R. C. Dalang and Lévêque, [2004a](#)

R. C. Dalang and L  v  que, [2004b](#)
 R. C. Dalang and L  v  que, [2006](#)
 R. C. Dalang, Morton, and Willinger, [1990](#)
 R. C. Dalang and T. Mountford, [1996](#)
 R. C. Dalang and T. Mountford, [1997](#)
 R. C. Dalang and T. Mountford, [2001](#)
 R. C. Dalang and T. Mountford, [2002](#)
 R. C. Dalang and T. Mountford, [2003](#)
 R. C. Dalang and T. Mountford, [1996/97](#)
 R. C. Dalang and T. S. Mountford, [2000](#)
 R. C. Dalang, C. Mueller, and L. Zambotti, [2006](#)
 R. C. Dalang and Carl Mueller, [2003](#)
 R. C. Dalang and Carl Mueller, [2009](#)
 R. C. Dalang and Carl Mueller, [2015](#)
 R. C. Dalang, Carl Mueller, and Roger Tribe, [2008](#)
 R. C. Dalang, Carl Mueller, and Yimin Xiao, [2017](#)
 R. C. Dalang, Carl Mueller, and Yimin Xiao, [2021](#)
 R. C. Dalang and Eulalia Nualart, [2004](#)
 R. C. Dalang and Pu, [2020a](#)
 R. C. Dalang and Pu, [2020b](#)
 R. C. Dalang and Pu, [2021](#)
 R. C. Dalang and Llu  s Quer-Sardanyons, [2011](#)
 R. C. Dalang and Russo, [1988](#)
 R. C. Dalang and Marta Sanz-Sol  , [2005](#)
 R. C. Dalang and Marta Sanz-Sol  , [2009](#)
 R. C. Dalang and Marta Sanz-Sol  , [2010](#)
 R. C. Dalang and Marta Sanz-Sol  , [2015](#)
 R. C. Dalang and Shiryaev, [2015](#)
 R. C. Dalang, Trotter, and Werra, [1988](#)
 R. C. Dalang and Vinckenbosch, [2014](#)
 R. C. Dalang and John B. Walsh, [1992a](#)
 R. C. Dalang and John B. Walsh, [1992b](#)
 R. C. Dalang and John B. Walsh, [1993a](#)
 R. C. Dalang and John B. Walsh, [1993b](#)
 R. C. Dalang and John B. Walsh, [1996](#)
 R. C. Dalang and John B. Walsh, [2002](#)
 R. C. Dalang and Tusheng Zhang, [2013](#)
 Daley and Vere-Jones, [2003](#)
 Dalmao et al., [2019](#)
 Damron, Firas Rassoul-Agha, and Timo Sepp  l  inen, [2016](#)
 Daners, [2000](#)
 Dang et al., [2018](#)
 Dareiotis and Gerencs  r, [2015](#)
 Darses and Ivan Nourdin, [2007a](#)
 Darses and Ivan Nourdin, [2007b](#)
 Darses and Ivan Nourdin, [2008](#)
 Darses, Ivan Nourdin, and David Nualart, [2010](#)
 Darses, Ivan Nourdin, and Peccati, [2009](#)
 S. Das and Tsai, [2021](#)
 S. R. Das et al., [1990](#)
 Dauge, [1988](#)

F. David, [1988](#)
 François David, Bertrand Duplantier, and Guitter, [1993a](#)
 François David, Bertrand Duplantier, and Guitter, [1993b](#)
 François David, Bertrand Duplantier, and Guitter, [1994](#)
 B. Davies, [2002](#)
 E. B. Davies, [1987](#)
 E. B. Davies, [1989](#)
 E. B. Davies, [1990](#)
 E. B. Davies, [1995](#)
 Dávila et al., [2005](#)
 B. Davis, [1976](#)
 H. T. Davis, [1962](#)
 Davydov et al., [2007](#)
 D. Dawson, Y. Li, and C. Mueller, [1995](#)
 D. A. Dawson, [1978](#)
 D. A. Dawson, I. Iscoe, and E. A. Perkins, [1989](#)
 D. A. Dawson, Vaillancourt, and H. Wang, [2000](#)
 Donald A. Dawson, [1992](#)
 Donald A. Dawson, [1993](#)
 Donald A. Dawson, Alison M. Etheridge, et al., [2002a](#)
 Donald A. Dawson, Alison M. Etheridge, et al., [2002b](#)
 Donald A. Dawson and S. Feng, [1998](#)
 Donald A. Dawson and S. Feng, [2001](#)
 Donald A. Dawson, Fleischmann, Yi Li, et al., [1995](#)
 Donald A. Dawson, Fleischmann, and Carl Mueller, [2000](#)
 Donald A. Dawson, Fleischmann, Leonid Mytnik, et al., [2003](#)
 Donald A. Dawson and Hochberg, [1979](#)
 Donald A. Dawson and Kurtz, [1982](#)
 Donald A. Dawson and Zenghu Li, [2012](#)
 Donald A. Dawson and Edwin Perkins, [2012](#)
 Donald A. Dawson and Edwin A. Perkins, [1991](#)
 Donald A. Dawson and Salehi, [1980](#)
 De Masi, Presutti, and Scacciatelli, [1989](#)
 Debbi, [2006](#)
 Debbi and Dozzi, [2005](#)
 DeBlassie, [2004](#)
 Deconinck, [2010](#)
 L. Decreusefond, [2002](#)
 Laurent Decreusefond, Yao Zhong Hu, and Ali Süleyman Üstünel, [1993](#)
 Laurent Decreusefond and David Nualart, [2007](#)
 Laurent Decreusefond and David Nualart, [2008](#)
 Defigueiredo and Yaozhong Hu, [2000](#)
 P. A. Deift, [1999](#)
 Del Moral and Samy Tindel, [2005](#)
 Del Pino and Dolbeault, [2002](#)
 Delarue, Menozzi, and Eulalia Nualart, [2015](#)
 Delgado and Marta Sanz, [1992](#)
 Delgado and Marta Sanz-Solé, [1995a](#)
 Delgado and Marta Sanz-Solé, [1995b](#)
 F. Delgado-Vences, David Nualart, and G. Zheng, [2020](#)
 F. J. Delgado-Vences and Marta Sanz-Solé, [2014](#)

F. J. Delgado-Vences and Marta Sanz-Solé, [2016](#)
 Dellacherie and Paul-André Meyer, [1978](#)
 Dellacherie and Paul-André Meyer, [1982](#)
 Delyon and Ofer Zeitouni, [1991](#)
 A. Dembo, A. Guionnet, and O. Zeitouni, [2003](#)
 A. Dembo, A. Vershik, and O. Zeitouni, [2000](#)
 A. Dembo and O. Zeitouni, [1986](#)
 A. Dembo and O. Zeitouni, [1989](#)
 A. Dembo and O. Zeitouni, [1992](#)
 A. Dembo and O. Zeitouni, [1996](#)
 A. Dembo and O. Zeitouni, [1997](#)
 Amir Dembo, [1997](#)
 Amir Dembo, Nina Gantert, Peres, et al., [2002](#)
 Amir Dembo, Nina Gantert, and Ofer Zeitouni, [2004](#)
 Amir Dembo, Karlin, and Ofer Zeitouni, [1994a](#)
 Amir Dembo, Karlin, and Ofer Zeitouni, [1994b](#)
 Amir Dembo, Karlin, and Ofer Zeitouni, [1994c](#)
 Amir Dembo, Lubetzky, and Ofer Zeitouni, [2021](#)
 Amir Dembo, Eddy Mayer-Wolf, and Ofer Zeitouni, [1995](#)
 Amir Dembo, Peres, Rosen, et al., [1999](#)
 Amir Dembo, Peres, Rosen, et al., [2000a](#)
 Amir Dembo, Peres, Rosen, et al., [2000b](#)
 Amir Dembo, Peres, Rosen, et al., [2001](#)
 Amir Dembo, Peres, Rosen, et al., [2002](#)
 Amir Dembo, Peres, Rosen, et al., [2004](#)
 Amir Dembo, Peres, Rosen, et al., [2006](#)
 Amir Dembo, Peres, and Ofer Zeitouni, [1996](#)
 Amir Dembo, Poonen, et al., [2002](#)
 Amir Dembo, Rosen, and Ofer Zeitouni, [2021](#)
 Amir Dembo, Shkolnikov, et al., [2016](#)
 Amir Dembo and Tsai, [2016](#)
 Amir Dembo and Tsai, [2017](#)
 Amir Dembo and Tsai, [2019](#)
 Amir Dembo and Ofer Zeitouni, [1988](#)
 Amir Dembo and Ofer Zeitouni, [1989](#)
 Amir Dembo and Ofer Zeitouni, [1990](#)
 Amir Dembo and Ofer Zeitouni, [1991](#)
 Amir Dembo and Ofer Zeitouni, [1993](#)
 Amir Dembo and Ofer Zeitouni, [1994](#)
 Amir Dembo and Ofer Zeitouni, [1995](#)
 Amir Dembo and Ofer Zeitouni, [1996a](#)
 Amir Dembo and Ofer Zeitouni, [1996b](#)
 Amir Dembo and Ofer Zeitouni, [1996c](#)
 Amir Dembo and Ofer Zeitouni, [1998](#)
 Amir Dembo and Ofer Zeitouni, [2002](#)
 Amir Dembo and Ofer Zeitouni, [2010](#)
 Amir Dembo and Ofer Zeitouni, [2015](#)
 Denis, Matoussi, and Lucretiu Stoica, [2005](#)
 Denis and L. Stoica, [2004](#)
 B. Derrida, [1980a](#)
 B. Derrida, [1980b](#)

B. Derrida and H. Spohn, [1988](#)
 Bernard Derrida, [1981](#)
 Derriennic and Hachem, [1988](#)
 E. Dettweiler, [1984](#)
 Egbert Dettweiler, [1991](#)
 J.-D. Deuschel and Ofer Zeitouni, [1995](#)
 J.-D. Deuschel and Ofer Zeitouni, [1999](#)
 R. A. DeVore, Kyriazis, and P. Wang, [1998](#)
 Ronald A. DeVore, [1998](#)
 Ronald A. DeVore, Jawerth, and V. Popov, [1992](#)
 A. Deya, M. Gubinelli, and S. Tindel, [2012](#)
 A. Deya, A. Neuenkirch, and S. Tindel, [2012](#)
 Aurélien Deya, [2016](#)
 Aurélien Deya, Massimiliano Gubinelli, et al., [2019a](#)
 Aurélien Deya, Massimiliano Gubinelli, et al., [2019b](#)
 Aurélien Deya, Jolis, and Lluís Quer-Sardanyons, [2013](#)
 Aurélien Deya, Noredine, and Ivan Nourdin, [2013](#)
 Aurélien Deya and Ivan Nourdin, [2012](#)
 Aurélien Deya and Ivan Nourdin, [2014](#)
 Aurélien Deya, David Nualart, and Samy Tindel, [2015](#)
 Aurélien Deya, Panloup, and Samy Tindel, [2019](#)
 Aurélien Deya and Samy Tindel, [2009](#)
 Aurélien Deya and Samy Tindel, [2011](#)
 Aurélien Deya and Samy Tindel, [2013](#)
 P. Di Francesco, Ginsparg, and J. Zinn-Justin, [1995](#)
 Philippe Di Francesco, Mathieu, and Sénéchal, [1997](#)
 Di Nezza, Palatucci, and Valdinoci, [2012](#)
 Di Nunno and Tusheng Zhang, [2016](#)
 Diaconis, Eddy Mayer-Wolf, et al., [2004](#)
 Diaconis and Skyrms, [2018](#)
 Diel, [2011](#)
 Dieng and Craig A. Tracy, [2011](#)
 Diethelm, [2010](#)
 Dilcher, [2010](#)
 Dimitrienko, [2011](#)
 Dimitrov and Konstantin Matetski, [2021](#)
 Dimock and Rajeev, [2004](#)
 Dimova et al., [1998](#)
 Ding, Rishideep Roy, and Ofer Zeitouni, [2017](#)
 Ding and Ofer Zeitouni, [2012](#)
 Ding and Ofer Zeitouni, [2014](#)
 Ding, Ofer Zeitouni, and F. Zhang, [2018](#)
 Ding, Ofer Zeitouni, and F. Zhang, [2019](#)
 Distler and Kawai, [1989](#)
 Dittrich, [1990](#)
 Dittrich and Jürgen Gärtner, [1991](#)
 Djellout, A. Guillin, and L. Wu, [2004](#)
 Doering, Carl Mueller, and Smereka, [2003](#)
 Doetsch, [1974](#)
 J. W. Dold et al., [1998](#)
 Domb and Joyce, [1972](#)

Donati-Martin and D. Nualart, [1994](#)
 Donati-Martin and É. Pardoux, [1993](#)
 Dong, J.-L. Wu, et al., [2020](#)
 Dong, Jie Xiong, et al., [2017](#)
 Dong, T. Xu, and Tusheng Zhang, [2009](#)
 Dong, R. Zhang, and Tusheng Zhang, [2020](#)
 Donoghue, [1969](#)
 Donoho and Stark, [1989](#)
 Donsker and S. R. S. Varadhan, [1975a](#)
 Donsker and S. R. S. Varadhan, [1975b](#)
 Donsker and S. R. S. Varadhan, [1975c](#)
 Donsker and S. R. S. Varadhan, [1976](#)
 Donsker and S. R. S. Varadhan, [1977](#)
 Donsker and S. R. S. Varadhan, [1983](#)
 Doob, [1953](#)
 Doob, [1990](#)
 Döring, Klenke, and Leonid Mytnik, [2017](#)
 Döring and Leonid Mytnik, [2012](#)
 Döring and Leonid Mytnik, [2013](#)
 Dotsenko, [2012](#)
 Dotsenko, [2013](#)
 Douissi et al., [2022](#)
 Dovbysh and Sudakov, [1982](#)
 Driver and Yaozhong Hu, [1996](#)
 Dubhashi and Panconesi, [2009](#)
 Duc, D. Nualart, and M. Sanz, [1989](#)
 Duc, D. Nualart, and M. Sanz, [1990](#)
 Duc, D. Nualart, and M. Sanz, [1991](#)
 Duc and David Nualart, [1990](#)
 R. M. Dudley, [1967](#)
 R. M. Dudley, [2002](#)
 R. M. Dudley, S. R. Kulkarni, et al., [1994](#)
 R. M. Dudley, S. R. Kulkarni, et al., [2010](#)
 Richard M. Dudley, [1989](#)
 Duminil-Copin, [\[2020\] I2020](#)
 Duminil-Copin, Ganguly, et al., [2020](#)
 Duminil-Copin and Hammond, [2013](#)
 Duminil-Copin and Smirnov, [2012a](#)
 Duminil-Copin and Smirnov, [2012b](#)
 T. E. Duncan, B. Pasik-Duncan, and B. Maslowski, [2002](#)
 T. Duncan and David Nualart, [2009](#)
 Tyrone E. Duncan, Yaozhong Hu, and Bozenna Pasik-Duncan, [2000](#)
 Dunford and J. T. Schwartz, [1971](#)
 Dunford and J. T. Schwartz, [1988a](#)
 Dunford and J. T. Schwartz, [1988b](#)
 Dunlap and Gu, [2022a](#)
 Dunlap and Gu, [2022b](#)
 Dunlap, Gu, and Komorowski, [2021](#)
 Dunlap, Gu, and Komorowski, [2023](#)
 Dunlap, Gu, and L. Li, [2023](#)
 Dunlap, Gu, L. Ryzhik, et al., [2020](#)

Dunlap, Gu, L. Ryzhik, et al., [2021](#)
 Dunster, [2010](#)
 Duoandikoetxea, [2001](#)
 B. Duplantier, [1990](#)
 B. Duplantier, [2010](#)
 B. Duplantier, [1981/82](#)
 B. Duplantier, G. F. Lawler, et al., [1993](#)
 B. Duplantier and Saleur, [1989](#)
 Bertrand Duplantier, [1981](#)
 Bertrand Duplantier, [1989a](#)
 Bertrand Duplantier, [1989b](#)
 Bertrand Duplantier, [1989c](#)
 Bertrand Duplantier, [1989d](#)
 Bertrand Duplantier, [1990a](#)
 Bertrand Duplantier, [1990b](#)
 Bertrand Duplantier, [1990c](#)
 Bertrand Duplantier, [1991](#)
 Bertrand Duplantier, [1992](#)
 Bertrand Duplantier, [1994](#)
 Bertrand Duplantier, [1998](#)
 Bertrand Duplantier, [1999a](#)
 Bertrand Duplantier, [1999b](#)
 Bertrand Duplantier, [1999c](#)
 Bertrand Duplantier, [2000](#)
 Bertrand Duplantier, [2003a](#)
 Bertrand Duplantier, [2003b](#)
 Bertrand Duplantier, [2003c](#)
 Bertrand Duplantier, [2004](#)
 Bertrand Duplantier, [2006a](#)
 Bertrand Duplantier, [2006b](#)
 Bertrand Duplantier, [2010](#)
 Bertrand Duplantier, [2013](#)
 Bertrand Duplantier, [2014](#)
 Bertrand Duplantier and Binder, [2008](#)
 Bertrand Duplantier and Guttman, [2019](#)
 Bertrand Duplantier and Guttman, [2020](#)
 Bertrand Duplantier, Ho, et al., [2018](#)
 Bertrand Duplantier and Ivan K. Kostov, [1990](#)
 Bertrand Duplantier and Ludwig, [1991](#)
 Bertrand Duplantier, C. Nguyen, et al., [2015](#)
 Bertrand Duplantier, Rhodes, et al., [2014a](#)
 Bertrand Duplantier, Rhodes, et al., [2014b](#)
 Bertrand Duplantier, Rhodes, et al., [2017](#)
 Bertrand Duplantier and Sheffield, [2009](#)
 Bertrand Duplantier and Sheffield, [2011](#)
 Dupuis and Ellis, [1997](#)
 Dupuis and Ofer Zeitouni, [1996](#)
 Durhuus, [1994](#)
 Richard Durrett, [1988](#)
 Richard Durrett, [1996](#)
 Richard Durrett and Liggett, [1983](#)

Richard Durrett, Leonid Mytnik, and Edwin Perkins, [2005](#)
 Rick Durrett, [2010](#)
 Rick Durrett, [2019](#)
 Rick Durrett and W.-T. Fan, [2016](#)
 Dym and H. P. McKean, [1976](#)
 Dynkin, [1963](#)
 Dynkin, [1983](#)
 Dynkin, [1984a](#)
 Dynkin, [1984b](#)
 Dyson, [2011](#)
 E and Engquist, [1997](#)
 J.-P. Eckmann and Wayne, [1989](#)
 Jean-Pierre Eckmann and Martin Hairer, [2001](#)
 Edgar and Sucheston, [1992](#)
 Edmunds and H. Triebel, [1989](#)
 Edmunds and H. Triebel, [1996](#)
 S. F. Edwards, [1965](#)
 Samuel Frederick Edwards and Wilkinson, [1982](#)
 Eidelman, Ivasyshen, and Kochubei, [2004](#)
 Eidelman and Kochubei, [2004](#)
 Einstein, [1956](#)
 Eisenbaum, Foondun, and Davar Khoshnevisan, [2011](#)
 Eisenbaum and Davar Khoshnevisan, [2002](#)
 Ekhaus and Timo Seppäläinen, [1996](#)
 El Karoui, [2011](#)
 Eldan, Koehler, and Ofer Zeitouni, [2022](#)
 Elliott and Songmu, [1986](#)
 Ellwood et al., [2012](#)
 Émile Borel, [1909](#)
 Emrah, Christopher Janjigian, and Timo Seppäläinen, [2021](#)
 Engel and Nagel, [2000](#)
 Engelbert and W. Schmidt, [1981](#)
 Engelbert and W. Schmidt, [1984](#)
 Engelbert and W. Schmidt, [1985](#)
 Engländer, [2008](#)
 A. Erdélyi, [1956](#)
 A. Erdélyi, Magnus, et al., [1954a](#)
 A. Erdélyi, Magnus, et al., [1954b](#)
 Arthur Erdélyi et al., [1981a](#)
 Arthur Erdélyi et al., [1981b](#)
 Arthur Erdélyi et al., [1981c](#)
 Erhard and Martin Hairer, [2019](#)
 Erraoui, Ouknine, and David Nualart, [2003](#)
 M. Escobedo and M. A. Herrero, [1991](#)
 Miguel Escobedo and Levine, [1995](#)
 Esposito, Marra, and H.-T. Yau, [1994](#)
 Essaky and David Nualart, [2015](#)
 A. Etheridge, [2011](#)
 Alison M. Etheridge, [2000](#)
 Alison M. Etheridge and Kurtz, [2019](#)
 Alison M. Etheridge, Amandine Véber, and F. Yu, [2020](#)

S. N. Ethier and Davar Khoshnevisan, [2002](#)
 Stewart N. Ethier and Kurtz, [1986](#)
 Evans, [2010](#)
 Evans and Gariepy, [2015](#)
 Eynard and Bonnet, [1999](#)
 E. B. Fabes, Jodeit, and Rivière, [1978](#)
 E. Fabes, Mendez, and Marius Mitrea, [1998](#)
 Falconer, [1986](#)
 F. Family and D. P. (Landau, [1984](#)
 Fereydoon Family, [1986](#)
 A. H. Fan, [1997](#)
 M.-F. Fang, P. Zhou, and Swain, [2000](#)
 M. Fang and Ofer Zeitouni, [2010](#)
 M. Fang and Ofer Zeitouni, [2012a](#)
 M. Fang and Ofer Zeitouni, [2012b](#)
 S. Fang, Imkeller, and Tusheng Zhang, [2007](#)
 S. Fang and Tusheng Zhang, [2005](#)
 S. Fang and Tusheng Zhang, [2006](#)
 Farré and D. Nualart, [1993](#)
 Fasano et al., [1990](#)
 Federer, [1969](#)
 C. Fefferman, Rivière, and Sagher, [1974](#)
 R. Fefferman and Soria, [1986](#)
 Feldheim, Paquette, and Ofer Zeitouni, [2015](#)
 J. Feldman et al., [1987](#)
 J. S. Feldman and Osterwalder, [1976](#)
 Feller, [1952](#)
 Feller, [1966](#)
 Feller, [1968](#)
 J. Feng and David Nualart, [2008](#)
 Q. Feng and Samy Tindel, [2017](#)
 S. Feng, Grigorescu, and Jeremy Quastel, [2004](#)
 S. Feng, Ian Iscoe, and Timo Seppäläinen, [1997](#)
 S. Feng and Jie Xiong, [2002](#)
 X. Feng, Qi-Man Shao, and Ofer Zeitouni, [2021](#)
 R. Fernández, Jürg Fröhlich, and Sokal, [1992](#)
 Fernández Bonder and Groisman, [2009a](#)
 Fernández Bonder and Groisman, [2009b](#)
 Fernández-Baca, Timo Seppäläinen, and Slutzki, [2002](#)
 Fernández-Baca, Timo Seppäläinen, and Slutzki, [2004](#)
 X. Fernique, [1975](#)
 Xavier Fernique, [1971](#)
 M. Ferrante and D. Nualart, [1995](#)
 Marco Ferrante, Arturo Kohatsu-Higa, and Marta Sanz-Solé, [1996](#)
 Marco Ferrante and David Nualart, [1994](#)
 Marco Ferrante and David Nualart, [1997](#)
 Marco Ferrante, Carles Rovira, and Marta Sanz-Solé, [2000](#)
 Marco Ferrante and Marta Sanz-Solé, [2006](#)
 P. L. Ferrari and H. Spohn, [2011](#)
 R. Ferreira, Groisman, and J. D. Rossi, [2003](#)
 R. Ferreira, Groisman, and J. D. Rossi, [2004](#)

D. Feyel and A. S. Üstünel, [2004](#)
 Denis Feyel and Ali Süleyman Üstünel, [2002](#)
 Feynman, [1998](#)
 Figueroa-López, Luo, and Ouyang, [2014](#)
 Fila, Kawohl, and Levine, [1992](#)
 Fila and Levine, [1993](#)
 Fila, Levine, and Juan L. Vázquez, [1993](#)
 Filipovi and Jerzy Zabczyk, [2002](#)
 Filippas and J.-S. Guo, [1993](#)
 Filippas and Kohn, [1992](#)
 F. Flandoli et al., [2008](#)
 Franco Flandoli, [1995](#)
 Franco Flandoli, [2008](#)
 Franco Flandoli and Dariusz Gatarek, [1995](#)
 Franco Flandoli, Massimiliano Gubinelli, and Martin Hairer, [\[2019\]](#) [12019](#)
 Franco Flandoli, Russo, and J. Wolf, [2003](#)
 Franco Flandoli, Russo, and J. Wolf, [2004](#)
 Fleischmann and Carl Mueller, [1997](#)
 Fleischmann and Carl Mueller, [2000](#)
 Fleischmann and Carl Mueller, [2004/05](#)
 Fleischmann, Carl Mueller, and Vogt, [2007](#)
 Fleischmann and Leonid Mytnik, [2003](#)
 Fleischmann, Leonid Mytnik, and Wachtel, [2010](#)
 Fleischmann, Leonid Mytnik, and Wachtel, [2011](#)
 Fleischmann, Leonid Mytnik, and Wachtel, [2012](#)
 Florescu and Frederi Viens, [2006](#)
 Florit and David Nualart, [1995](#)
 Florit and David Nualart, [1996](#)
 Fokas et al., [2006](#)
 Folland, [1995](#)
 Folland, [1999](#)
 Folland, [2008](#)
 Foondun, [2006](#)
 Foondun, [2009a](#)
 Foondun, [2009b](#)
 Foondun, [2021](#)
 Foondun, Guerngar, and Nane, [2017](#)
 Foondun and M. Joseph, [2014](#)
 Foondun, M. Joseph, and K. Kim, [2023](#)
 Foondun, M. Joseph, and S.-T. Li, [2018](#)
 Foondun and Davar Khoshnevisan, [2009](#)
 Foondun and Davar Khoshnevisan, [2010](#)
 Foondun and Davar Khoshnevisan, [2012](#)
 Foondun and Davar Khoshnevisan, [2013](#)
 Foondun and Davar Khoshnevisan, [2014](#)
 Foondun, Davar Khoshnevisan, and Mahboubi, [2015](#)
 Foondun, Davar Khoshnevisan, and Eulalia Nualart, [2011](#)
 Foondun, W. Liu, and Nane, [2019](#)
 Foondun, W. Liu, and M. Omaba, [2017](#)
 Foondun, Mijena, and Nane, [2016](#)
 Foondun and Nane, [2017](#)

Foondun and Eulalia Nualart, [2015](#)
 Foondun and Eulalia Nualart, [2021](#)
 Foondun and Eulalia Nualart, [2022](#)
 Foondun and Parshad, [2015](#)
 Foondun and Setayeshgar, [2017](#)
 P. J. Forrester, [2010](#)
 Peter J. Forrester, [2011](#)
 Forster, D. R. Nelson, and Stephen, [1977](#)
 Fortuin, Kasteleyn, and Ginibre, [1971](#)
 Fox, [1961](#)
 Frachebourg and P. A. Martin, [2000](#)
 N. Frangos, David Nualart, and Marta Sanz-Solé, [1992](#)
 M. I. Freidlin and A. D. Wentzell, [1984](#)
 Mark I. Freidlin and Alexander D. Wentzell, [2012](#)
 Friedland, Rider, and Ofer Zeitouni, [2004](#)
 A. Friedman, [1964a](#)
 A. Friedman, [1964b](#)
 A. Friedman, [1965](#)
 A. Friedman, [1969](#)
 A. Friedman, [1975](#)
 A. Friedman and Giga, [1987](#)
 A. Friedman and McLeod, [1985](#)
 A. Friedman and McLeod, [1986](#)
 A. Friedman and Oswald, [1988](#)
 A. Friedman and Panagiotis E. Souganidis, [1986](#)
 B. Friedman, [1990](#)
 Frisch, [1995](#)
 Fritz and Rüdiger, [1995](#)
 P. Friz and N. Victoir, [2006](#)
 P. Friz and N. Victoir, [2010](#)
 Peter K. Friz and Martin Hairer, [2014](#)
 Peter K. Friz and Martin Hairer, [\[2020\]](#) [12020](#)
 Peter K. Friz and N. B. Victoir, [2010](#)
 A. M. Fröhlich and Lutz Weis, [2006](#)
 J. Fröhlich, B. Simon, and Thomas Spencer, [1976](#)
 Jürg Fröhlich, [1982](#)
 Fromm, [1993](#)
 Fromm, [1994](#)
 Fromm and D. Jerison, [1994](#)
 Fujita, [1966](#)
 Fujita, [1969](#)
 Fujiwara and Morimoto, [1977](#)
 Fukushima, shima, and Takeda, [1994](#)
 Fulton, [1997](#)
 Funaki, [1984](#)
 Funaki and Jeremy Quastel, [2015](#)
 Y. V. Fyodorov and Savin, [2011](#)
 Yan V. Fyodorov and Bouchaud, [2008](#)
 Yan V. Fyodorov, Le Doussal, and Rosso, [2009](#)
 Dariusz Gątarek and Godys, [1996](#)
 Gage and Hamilton, [1986](#)

V. A. Galaktionov, [1980](#)
 V. A. Galaktionov, [1981](#)
 V. A. Galaktionov, [1982](#)
 V. A. Galaktionov, [1983](#)
 V. A. Galaktionov, [1985](#)
 V. A. Galaktionov, [1986](#)
 V. A. Galaktionov, Kurdjumov, et al., [1980](#)
 V. A. Galaktionov, Kurdyumov, and Samarskiui, [1983](#)
 V. A. Galaktionov, Kurdyumov, and Samarskiui, [1984](#)
 V. A. Galaktionov, Kurdyumov, and Samarskiui, [1989](#)
 V. A. Galaktionov and Posashkov, [1985](#)
 V. A. Galaktionov and J. L. Vazquez, [1999](#)
 Victor A. Galaktionov, [1990](#)
 Victor A. Galaktionov, [1994](#)
 Victor A. Galaktionov, [1995](#)
 Victor A. Galaktionov, Hulshof, and Juan L. Vazquez, [1997](#)
 Victor A. Galaktionov and Levine, [1996](#)
 Victor A. Galaktionov and Levine, [1998](#)
 Victor A. Galaktionov and Lambertus A. Peletier, [1997](#)
 Victor A. Galaktionov, Shmarev, and Juan L. Vazquez, [1999](#)
 Victor A. Galaktionov and Juan L. Vazquez, [1996](#)
 Victor A. Galaktionov and Juan L. Vazquez, [1997a](#)
 Victor A. Galaktionov and Juan L. Vazquez, [1997b](#)
 Victor A. Galaktionov and Juan L. Vazquez, [1998](#)
 Victor A. Galaktionov and Juan L. Vázquez, [1991](#)
 Victor A. Galaktionov and Juan L. Vázquez, [1993](#)
 Victor A. Galaktionov and Juan L. Vázquez, [1994](#)
 Victor A. Galaktionov and Juan L. Vázquez, [1995](#)
 Victor A. Galaktionov and Juan L. Vázquez, [2002](#)
 Galeati and Massimiliano Gubinelli, [2020](#)
 N. Gantert and O. Zeitouni, [1998](#)
 Nina Gantert and Ofer Zeitouni, [1998](#)
 Nina Gantert and Ofer Zeitouni, [1999](#)
 Gao and J. Quastel, [2003](#)
 Gao and Jeremy Quastel, [2003](#)
 Garban and Steif, [2012](#)
 Gardiner, [1985](#)
 Garino et al., [2021](#)
 A. M. Garsia and Rodemich, [1974](#)
 A. M. Garsia, Rodemich, and Rumsey, [1970/71](#)
 Adriano M. Garsia, [1972](#)
 J. Gärtner, W. König, and S. A. Molchanov, [2000](#)
 J. Gärtner and S. A. Molchanov, [1990](#)
 J. Gärtner and S. A. Molchanov, [1998](#)
 Jürgen Gärtner, [1988](#)
 Jürgen Gärtner and Wolfgang König, [2000](#)
 Jürgen Gärtner and Wolfgang König, [2005](#)
 Jürgen Gärtner, Wolfgang König, and S. Molchanov, [2007](#)
 Garzón, Samy Tindel, and Torres, [2019](#)
 Gasteratos, Michael Salins, and Spiliopoulos, [2023](#)
 Gatheral et al., [2012](#)

Gaveau and Trauber, [1982](#)
 Gawędzki and A. Kupiainen, [1983](#)
 Gawędzki and A. Kupiainen, [1985](#)
 Gawronski, [1984](#)
 Geanakoplos, Sudderth, and O. Zeitouni, [2014](#)
 GeiSS and Ralf Manthey, [1994](#)
 Gel'fand and Shilov, [1964](#)
 Gelbaum, [2014](#)
 Gel'fand, [1963](#)
 Gel'fand and Shilov, [2016](#)
 Gel'fand and N. Y. Vilenkin, [2016](#)
 Geman and Horowitz, [1980](#)
 Geng, Ouyang, and Samy Tindel, [2022](#)
 Geng, Ouyang, and Samy Tindel, [2023](#)
 Georgiou, M. Joseph, et al., [2015](#)
 Georgiou, Davar Khoshnevisan, et al., [2018](#)
 Georgiou, R. Kumar, and Timo Seppäläinen, [2010](#)
 Georgiou, Firas Rassoul-Agha, and Timo Seppäläinen, [2016](#)
 Georgiou, Firas Rassoul-Agha, and Timo Seppäläinen, [2017a](#)
 Georgiou, Firas Rassoul-Agha, and Timo Seppäläinen, [2017b](#)
 Georgiou, Firas Rassoul-Agha, Timo Seppäläinen, and Yilmaz, [2015](#)
 Georgiou and Timo Seppäläinen, [2013](#)
 Gerasimovis and Martin Hairer, [2019](#)
 Gerencsér and Martin Hairer, [2019a](#)
 Gerencsér and Martin Hairer, [2019b](#)
 Gerolla, Martin Hairer, and X.-M. Li, [2023](#)
 Gershenzon et al., [2023](#)
 Gess, Ouyang, and Samy Tindel, [2020](#)
 Fritz Gesztesy and Marius Mitrea, [2011](#)
 Ghirlanda and F. Guerra, [1998](#)
 Ghosh and Ofer Zeitouni, [2016](#)
 Giambattista Giacomini, [2007](#)
 Giambattista Giacomini, Lacoïn, and Toninelli, [2010](#)
 Giambattista Giacomini, Stefano Olla, and Herbert Spohn, [2001](#)
 Giga, [1981](#)
 Giga, [1985](#)
 Giga, [1995](#)
 Giga and Kohn, [1987](#)
 Gilbarg and Trudinger, [2001](#)
 Ginsparg and J. Zinn-Justin, [1990](#)
 Giordano, Jolis, and Lluís Quer-Sardanyons, [2020a](#)
 Giordano, Jolis, and Lluís Quer-Sardanyons, [2020b](#)
 Giunti, Gu, and Mourrat, [2019](#)
 Glangetas and F. Merle, [1994a](#)
 Glangetas and F. Merle, [1994b](#)
 Glimm and Jaffe, [1981](#)
 Glimm and Jaffe, [1987](#)
 Glimm, Jaffe, and Thomas Spencer, [1975](#)
 Godrèche, [1992](#)
 Godsil and Royle, [2001](#)
 D. Goldberg, [1979](#)

S. I. Goldberg and C. Mueller, [1982](#)
 S. I. Goldberg and C. Mueller, [1983](#)
 L. Goldstein, Ivan Nourdin, and Peccati, [2017](#)
 Ben Goldys, Szymon Peszat, and Jerzy Zabczyk, [2016](#)
 Benjamin Goldys, Michael Röckner, and Xicheng Zhang, [2009](#)
 Gomez, J. J. Lee, et al., [2017](#)
 Gomez, K. Lee, et al., [2013](#)
 Gonçalves and Jara, [2014](#)
 Gorenflo et al., [2002](#)
 Gorostiza and David Nualart, [1994](#)
 Gozlan, Roberto, and Samson, [2011](#)
 Gradinaru and Ivan Nourdin, [2008](#)
 Gradinaru and Ivan Nourdin, [2009](#)
 Gradinaru, Ivan Nourdin, and Samy Tindel, [2005](#)
 Gradinaru, Russo, and Vallois, [2003](#)
 Gradinaru and Samy Tindel, [2008](#)
 Gradshteyn and I. M. Ryzhik, [2000](#)
 Grafakos, [2014a](#)
 Grafakos, [2014b](#)
 Gravner and Jeremy Quastel, [2000](#)
 Gravner, Craig A. Tracy, and Harold Widom, [2001](#)
 Gravner, Craig A. Tracy, and Harold Widom, [2002a](#)
 Gravner, Craig A. Tracy, and Harold Widom, [2002b](#)
 A. Greven and F. den Hollander, [2007](#)
 Andreas Greven and Frank den Hollander, [1992](#)
 Andreas Greven and Frank den Hollander, [1993](#)
 Andreas Greven and Frank den Hollander, [1994](#)
 Grigorescu, Kang, and Timo Seppäläinen, [2004](#)
 G. R. Grimmett, H. Kesten, and Y. Zhang, [1993](#)
 G. Grimmett, [1999](#)
 G. Grimmett and Hiemer, [2002](#)
 Geoffrey R. Grimmett and Zhongyang Li, [2017](#)
 Gripenberg, [1980](#)
 Grisvard, [1985](#)
 Groisman, [2006](#)
 Gromak, Laine, and Shimomura, [2002](#)
 Grorud, David Nualart, and Marta Sanz-Solé, [1994](#)
 D. J. Gross and I. Klebanov, [1990](#)
 D. J. Gross and Miljkovi, [1990](#)
 L. Gross, [1967](#)
 Grothaus et al., [2011](#)
 Grüter and Widman, [1982](#)
 Gu, [2014](#)
 Gu, [2016](#)
 Gu, [2017](#)
 Gu, [2019](#)
 Gu, [2020](#)
 Gu and Bal, [2012](#)
 Gu and Bal, [2014](#)
 Gu and Bal, [2015a](#)
 Gu and Bal, [2015b](#)

Gu and Bal, [2016](#)
 Gu and C. Henderson, [2021](#)
 Gu and C. Henderson, [2023](#)
 Gu and J. Huang, [2018](#)
 Gu and Komorowski, [2021a](#)
 Gu and Komorowski, [2021b](#)
 Gu and Komorowski, [2021c](#)
 Gu and Komorowski, [2022a](#)
 Gu and Komorowski, [2022b](#)
 Gu and Komorowski, [2022c](#)
 Gu and Komorowski, [2022d](#)
 Gu and Komorowski, [2023a](#)
 Gu and Komorowski, [2023b](#)
 Gu, Komorowski, and L. Ryzhik, [2018a](#)
 Gu, Komorowski, and L. Ryzhik, [2018b](#)
 Gu and Jiawei Li, [2020](#)
 Gu and Mourrat, [2016a](#)
 Gu and Mourrat, [2016b](#)
 Gu and Mourrat, [2017](#)
 Gu, Jeremy Quastel, and Tsai, [2021](#)
 Gu and L. Ryzhik, [2016](#)
 Gu and L. Ryzhik, [2017](#)
 Gu, L. Ryzhik, and Ofer Zeitouni, [2018](#)
 Gu and Tsai, [2019](#)
 Gu and W. Xu, [2018](#)
 M. Gubinelli, [2004](#)
 M. Gubinelli, Ugurcan, and Zachhuber, [2020](#)
 Massimiliano Gubinelli and Hofmanová, [2019](#)
 Massimiliano Gubinelli, Imkeller, and Perkowski, [2015](#)
 Massimiliano Gubinelli, Lejay, and Samy Tindel, [2006](#)
 Massimiliano Gubinelli and Perkowski, [2017](#)
 Massimiliano Gubinelli and Perkowski, [2018a](#)
 Massimiliano Gubinelli and Perkowski, [2018b](#)
 Massimiliano Gubinelli and Perkowski, [2020](#)
 Massimiliano Gubinelli and Samy Tindel, [2010](#)
 Gubser and I. R. Klebanov, [1994](#)
 Guérin, Méléard, and Eulalia Nualart, [2006](#)
 Guerngar and Nane, [2020](#)
 Guerngar, Nane, Tinaztepe, et al., [2021](#)
 Guerngar, Nane, Ulusoy, et al., [2023](#)
 F. Guerra, [2003](#)
 F. Guerra and Toninelli, [2002](#)
 J. Guerra and David Nualart, [2008](#)
 J. M. E. Guerra and David Nualart, [2005](#)
 Guhr, [2011](#)
 A. Guionnet and O. Zeitouni, [2000](#)
 Alice Guionnet, Krishnapur, and Ofer Zeitouni, [2011](#)
 Alice Guionnet, P. M. Wood, and Ofer Zeitouni, [2014](#)
 Alice Guionnet and Ofer Zeitouni, [2002](#)
 Alice Guionnet and Ofer Zeitouni, [2004](#)
 Alice Guionnet and Ofer Zeitouni, [2012](#)

J. Guo, Yaozhong Hu, and Yanping Xiao, [2019](#)
 X. Guo and Ofer Zeitouni, [2012](#)
 Y. Guo, J. Song, and X. Song, [2023](#)
 Gurel-Gurevich, Peres, and Ofer Zeitouni, [2014](#)
 Gutterorp and Gneiting, [2006](#)
 I. Gyöngy, [1982](#)
 I. Gyöngy and N. V. Krylov, [1981/82](#)
 István Gyöngy, [1998](#)
 István Gyöngy and David Nualart, [1995](#)
 István Gyöngy and David Nualart, [1997](#)
 István Gyöngy and David Nualart, [1999](#)
 István Gyöngy, David Nualart, and Marta Sanz-Solé, [1995](#)
 István Gyöngy and É. Pardoux, [1993](#)
 Hahn and Özisik, [2012](#)
 M. Hairer, [2011](#)
 M. Hairer, [2014a](#)
 M. Hairer, [2014b](#)
 M. Hairer and K. Matetski, [2016](#)
 M. Hairer and K. Matetski, [2018](#)
 M. Hairer and J. Mattingly, [2018](#)
 M. Hairer, J. C. Mattingly, and Scheutzow, [2011](#)
 M. Hairer and Ohashi, [2007](#)
 M. Hairer and G. A. Pavliotis, [2008](#)
 M. Hairer and N. S. Pillai, [2011](#)
 M. Hairer, A. Stuart, and J. Voss, [2011](#)
 M. Hairer, A. M. Stuart, and J. Voss, [2007](#)
 M. Hairer, A. M. Stuart, J. Voss, and Wiberg, [2005](#)
 Martin Hairer, [2005a](#)
 Martin Hairer, [2005b](#)
 Martin Hairer, [2009a](#)
 Martin Hairer, [2009b](#)
 Martin Hairer, [2010](#)
 Martin Hairer, [2011](#)
 Martin Hairer, [2012](#)
 Martin Hairer, [2013](#)
 Martin Hairer, [2014a](#)
 Martin Hairer, [2014b](#)
 Martin Hairer, [2015](#)
 Martin Hairer, [2016](#)
 Martin Hairer, [2018a](#)
 Martin Hairer, [2018b](#)
 Martin Hairer, Hutzenthaler, and Jentzen, [2015](#)
 Martin Hairer and Iberti, [2018](#)
 Martin Hairer, Iyer, et al., [2018](#)
 Martin Hairer and Kelly, [2012](#)
 Martin Hairer and Kelly, [2015](#)
 Martin Hairer, Leonid Koralov, and Zsolt Pajor-Gyulai, [2016](#)
 Martin Hairer and Labbé, [2015](#)
 Martin Hairer and Labbé, [2017](#)
 Martin Hairer and Labbé, [2018](#)
 Martin Hairer and X.-M. Li, [2020](#)

Martin Hairer and Maas, [2012](#)
 Martin Hairer, Maas, and H. Weber, [2014](#)
 Martin Hairer and Majda, [2010](#)
 Martin Hairer and Manson, [2010a](#)
 Martin Hairer and Manson, [2010b](#)
 Martin Hairer and Manson, [2011](#)
 Martin Hairer and Jonathan C. Mattingly, [2004](#)
 Martin Hairer and Jonathan C. Mattingly, [2006](#)
 Martin Hairer and Jonathan C. Mattingly, [2008](#)
 Martin Hairer and Jonathan C. Mattingly, [2009](#)
 Martin Hairer and Jonathan C. Mattingly, [2011a](#)
 Martin Hairer and Jonathan C. Mattingly, [2011b](#)
 Martin Hairer, Jonathan C. Mattingly, and Étienne Pardoux, [2004](#)
 Martin Hairer and Étienne Pardoux, [2015](#)
 Martin Hairer and Étienne Pardoux, [2021](#)
 Martin Hairer and Etienne Pardoux, [2008](#)
 Martin Hairer, Etienne Pardoux, and Piatnitski, [2013](#)
 Martin Hairer and Natesh S. Pillai, [2013](#)
 Martin Hairer and Jeremy Quastel, [2018](#)
 Martin Hairer, Ryser, and H. Weber, [2012](#)
 Martin Hairer and H. Shen, [2016](#)
 Martin Hairer and H. Shen, [2017](#)
 Martin Hairer, Andrew Stuart, and VoSS, [2009](#)
 Martin Hairer, Andrew M. Stuart, and Vollmer, [2014](#)
 Martin Hairer, Andrew M. Stuart, and Jochen Voss, [2011](#)
 Martin Hairer and Jochen Voss, [2011](#)
 Martin Hairer and Weare, [2014](#)
 Martin Hairer and Weare, [2015a](#)
 Martin Hairer and Weare, [2015b](#)
 Martin Hairer and H. Weber, [2013a](#)
 Martin Hairer and H. Weber, [2013b](#)
 Martin Hairer and H. Weber, [2015](#)
 Martin Hairer and W. Xu, [2018](#)
 Martin Hairer and W. Xu, [2019](#)
 Hajek, [1985](#)
 Hajasz, Koskela, and Tuominen, [2008](#)
 Halperin, [1965](#)
 Halpin-Healy and Y.-C. Zhang, [1995](#)
 Halsey, Honda, and Bertrand Duplantier, [1996](#)
 Hambly and T. Kumagai, [2002](#)
 Hammersley, [1962](#)
 Hammersley and Welsh, [1962](#)
 Y. Han, Yaozhong Hu, and J. Song, [2013](#)
 Z. Han, Yaozhong Hu, and C. Lee, [2016](#)
 Z. Han, Yaozhong Hu, and C. Lee, [2019](#)
 Mark S Handcock and Michael L Stein, [1993](#)
 Mark S. Handcock and Wallis, [1994](#)
 Hara and Gordon Slade, [1991](#)
 Hara and Gordon Slade, [1992](#)
 Hara and Gordon Slade, [2000a](#)
 Hara and Gordon Slade, [2000b](#)

Hara and Tasaki, [1987](#)
 Harang and Samy Tindel, [2021](#)
 Harang, Samy Tindel, and Xiaohua Wang, [2023](#)
 Haraux, [1981](#)
 Haress and Yaozhong Hu, [2021](#)
 Harnad, C. A. Tracy, and H. Widom, [1993](#)
 Harnett, Jaramillo, and David Nualart, [2019](#)
 Harnett and David Nualart, [2012](#)
 Harnett and David Nualart, [2013](#)
 Harnett and David Nualart, [2014](#)
 Harnett and David Nualart, [2015](#)
 Harnett and David Nualart, [2017](#)
 Harnett and David Nualart, [2018](#)
 T. E. Harris, [1960](#)
 Haubold, Mathai, and Saxena, [2011](#)
 Hausenblas and Seidler, [2008](#)
 Hawkes, [1979](#)
 Hawkes, [1984](#)
 Hayakawa, [1973](#)
 Hedberg, [1980](#)
 Hedberg, [1981](#)
 Helfer and Wise, [2016](#)
 R. J. Henderson and Rajeev, [1998](#)
 Henkel, [1999](#)
 Henrot and Pierre, [2005](#)
 D. Henry, [1981](#)
 D. B. Henry, [1985](#)
 Herrell et al., [2020](#)
 M. A. Herrero and J. J. L. Velázquez, [1992](#)
 M. A. Herrero and J. J. L. Velázquez, [1993](#)
 Miguel A. Herrero and Juan J. L. Velázquez, [1994](#)
 Miguel A. Herrero and Juan J. L. Velázquez, [1996](#)
 Hesse and Andreas E. Kyprianou, [2014](#)
 Heydenreich, [2011](#)
 Heydenreich and Remco van der Hofstad, [2017](#)
 Heydenreich, Remco van der Hofstad, and Sakai, [2008](#)
 Hida et al., [1993](#)
 Hilfer, [2000](#)
 Hinojosa-Calleja and Marta Sanz-Solé, [2021](#)
 Hitczenko, [1994](#)
 Hochberg, [1978](#)
 Hoeffding, [1963](#)
 Hoessly, Wiuf, and Xia, [2021](#)
 Hoessly, Wiuf, and Xia, [2022](#)
 Hofmanová and Tusheng Zhang, [2017](#)
 R. van der Hofstad, F. den Hollander, and W. König, [1997](#)
 Remco van der Hofstad and Wolfgang König, [2001](#)
 Remco van der Hofstad, Wolfgang König, and Mörters, [2006](#)
 Remco van der Hofstad, Mörters, and Sidorova, [2008](#)
 Holden and Yaozhong Hu, [1996](#)
 Holden, Øksendal, et al., [1996](#)

Holden, Øksendal, et al., [2010](#)
 Frank den Hollander, [2009](#)
 Frank den Hollander, [2012](#)
 Frank den Hollander, Wolfgang König, and Santos, [\[2021\]](#) [\[2021\]](#)
 Frank den Hollander, Stanislav A. Molchanov, and Ofer Zeitouni, [2012](#)
 J. Hong, [2018](#)
 J. Hong, [2019](#)
 J. Hong, Leonid Mytnik, and Edwin Perkins, [2020](#)
 W. Hong and Ofer Zeitouni, [2007](#)
 Hopf, [1950](#)
 Hörmander, [1967](#)
 L. Horváth and D. Khoshnevisan, [1996](#)
 Lajos Horváth and Davar Khoshnevisan, [1995](#)
 Houdré and José Villa, [2003](#)
 Hough et al., [2006](#)
 Howison, [1992](#)
 Howison, A. A. Lacey, and Ockendon, [1988](#)
 Howison, Ockendon, and A. A. Lacey, [1985](#)
 Howison and Richardson, [1995](#)
 Hsu and Ouyang, [2009](#)
 G. Hu, [2015](#)
 W. Hu, Michael Salins, and Spiliopoulos, [2019](#)
 Y. Hu, [2001](#)
 Y. Hu, [2018](#)
 Y. Hu and G. Kallianpur, [1998](#)
 Y. Hu and G. Kallianpur, [2000](#)
 Y. Hu, G. Kallianpur, and J. Xiong, [2002](#)
 Y. Hu and D. Nualart, [2005](#)
 Y. Hu, A. S. Üstünel, and M. Zakai, [2002](#)
 Y. Z. Hu and P. A. Meyer, [1993](#)
 Y. Z. Hu and P.-A. Meyer, [1988a](#)
 Y. Z. Hu and P.-A. Meyer, [1988b](#)
 Yao Zhong Hu, [1986](#)
 Yao Zhong Hu, [1988](#)
 Yao Zhong Hu, [1989](#)
 Yao Zhong Hu, [1990a](#)
 Yao Zhong Hu, [1990b](#)
 Yao Zhong Hu, [1992a](#)
 Yao Zhong Hu, [1992b](#)
 Yao Zhong Hu, [1992c](#)
 Yao Zhong Hu, [1992d](#)
 Yao Zhong Hu, [1992e](#)
 Yao Zhong Hu, [1993a](#)
 Yao Zhong Hu, [1993b](#)
 Yao Zhong Hu, [1993c](#)
 Yao Zhong Hu, [1993d](#)
 Yao Zhong Hu, [1994a](#)
 Yao Zhong Hu, [1994b](#)
 Yao Zhong Hu, [1995a](#)
 Yao Zhong Hu, Lindstrøm, et al., [1995](#)
 Yao Zhong Hu and H. W. Long, [1993](#)

Y.-z. Hu and J.-a. Yan, [2009](#)
 YaoZhong Hu, [1995b](#)
 YaoZhong Hu, [2012](#)
 Yaozhong Hu, [1996a](#)
 Yaozhong Hu, [1996b](#)
 Yaozhong Hu, [1996c](#)
 Yaozhong Hu, [1997](#)
 Yaozhong Hu, [1998](#)
 Yaozhong Hu, [1999](#)
 Yaozhong Hu, [2000a](#)
 Yaozhong Hu, [2000b](#)
 Yaozhong Hu, [2000c](#)
 Yaozhong Hu, [2000d](#)
 Yaozhong Hu, [2001a](#)
 Yaozhong Hu, [2001b](#)
 Yaozhong Hu, [2002a](#)
 Yaozhong Hu, [2002b](#)
 Yaozhong Hu, [2002c](#)
 Yaozhong Hu, [2004a](#)
 Yaozhong Hu, [2004b](#)
 Yaozhong Hu, [2005](#)
 Yaozhong Hu, [2010](#)
 Yaozhong Hu, [2011](#)
 Yaozhong Hu, [2013](#)
 Yaozhong Hu, [2017](#)
 Yaozhong Hu, [2018](#)
 Yaozhong Hu, [2019a](#)
 Yaozhong Hu, [2019b](#)
 Yaozhong Hu, J. Huang, K. Lê, et al., [2017](#)
 Yaozhong Hu, J. Huang, K. Lê, et al., [2018](#)
 Yaozhong Hu, J. Huang, and David Nualart, [2014](#)
 Yaozhong Hu, J. Huang, and David Nualart, [2016](#)
 Yaozhong Hu, J. Huang, David Nualart, and Xiaobin Sun, [2015](#)
 Yaozhong Hu, J. Huang, David Nualart, and Samy Tindel, [2015](#)
 Yaozhong Hu, Jolis, and Samy Tindel, [2013](#)
 Yaozhong Hu and Le, [2013](#)
 Yaozhong Hu and K. Lê, [2017](#)
 Yaozhong Hu and K. Lê, [2019](#)
 Yaozhong Hu and K. Lê, [2022](#)
 Yaozhong Hu, K. Lê, and Leonid Mytnik, [2017](#)
 Yaozhong Hu and K. N. Lê, [2016](#)
 Yaozhong Hu and C. Lee, [2013](#)
 Yaozhong Hu, C. Lee, et al., [2015](#)
 Yaozhong Hu, Juan Li, and Mi, [2023](#)
 Yaozhong Hu, Yanghui Liu, and David Nualart, [2016a](#)
 Yaozhong Hu, Yanghui Liu, and David Nualart, [2016b](#)
 Yaozhong Hu, Yanghui Liu, and David Nualart, [2021](#)
 Yaozhong Hu, Yanghui Liu, and Samy Tindel, [2019](#)
 Yaozhong Hu and H. Long, [2007](#)
 Yaozhong Hu and H. Long, [2009a](#)
 Yaozhong Hu and H. Long, [2009b](#)

Yaozhong Hu, F. Lu, and David Nualart, [2012](#)
 Yaozhong Hu, F. Lu, and David Nualart, [2013a](#)
 Yaozhong Hu, F. Lu, and David Nualart, [2013b](#)
 Yaozhong Hu, F. Lu, and David Nualart, [2014](#)
 Yaozhong Hu, S.-E. A. Mohammed, and F. Yan, [2004](#)
 Yaozhong Hu and David Nualart, [1998](#)
 Yaozhong Hu and David Nualart, [2005](#)
 Yaozhong Hu and David Nualart, [2007a](#)
 Yaozhong Hu and David Nualart, [2007b](#)
 Yaozhong Hu and David Nualart, [2009a](#)
 Yaozhong Hu and David Nualart, [2009b](#)
 Yaozhong Hu and David Nualart, [2009c](#)
 Yaozhong Hu and David Nualart, [2010a](#)
 Yaozhong Hu and David Nualart, [2010b](#)
 Yaozhong Hu, David Nualart, and J. Song, [2008](#)
 Yaozhong Hu, David Nualart, and J. Song, [2009](#)
 Yaozhong Hu, David Nualart, and J. Song, [2011](#)
 Yaozhong Hu, David Nualart, and J. Song, [2013](#)
 Yaozhong Hu, David Nualart, and J. Song, [2014](#)
 Yaozhong Hu, David Nualart, and X. Song, [2008](#)
 Yaozhong Hu, David Nualart, and X. Song, [2011](#)
 Yaozhong Hu, David Nualart, and X. Song, [2020](#)
 Yaozhong Hu, David Nualart, Xiaobin Sun, et al., [2019](#)
 Yaozhong Hu, David Nualart, Samy Tindel, et al., [2015](#)
 Yaozhong Hu, David Nualart, and Xia, [2019](#)
 Yaozhong Hu, David Nualart, W. Xiao, et al., [2011](#)
 Yaozhong Hu, David Nualart, and F. Xu, [2014](#)
 Yaozhong Hu, David Nualart, and Tusheng Zhang, [2018](#)
 Yaozhong Hu, David Nualart, and Hongjuan Zhou, [2019a](#)
 Yaozhong Hu, David Nualart, and Hongjuan Zhou, [2019b](#)
 Yaozhong Hu, Ocone, and J. Song, [2012](#)
 Yaozhong Hu and Øksendal, [1996](#)
 Yaozhong Hu and Øksendal, [1998](#)
 Yaozhong Hu and Øksendal, [2002](#)
 Yaozhong Hu and Øksendal, [2003](#)
 Yaozhong Hu and Øksendal, [2007](#)
 Yaozhong Hu and Øksendal, [2008a](#)
 Yaozhong Hu and Øksendal, [2008b](#)
 Yaozhong Hu and Øksendal, [2019](#)
 Yaozhong Hu, Øksendal, and Salopek, [2005](#)
 Yaozhong Hu, Øksendal, and Sulem, [2000](#)
 Yaozhong Hu, Øksendal, and Sulem, [2003](#)
 Yaozhong Hu, Øksendal, and Sulem, [2017](#)
 Yaozhong Hu, Øksendal, and Tusheng Zhang, [2000](#)
 Yaozhong Hu, Øksendal, and Tusheng Zhang, [2001](#)
 Yaozhong Hu, Øksendal, and Tusheng Zhang, [2004](#)
 Yaozhong Hu and S. Peng, [2009](#)
 Yaozhong Hu and Víctor Pérez-Abreu, [1995](#)
 Yaozhong Hu and Rang, [2014](#)
 Yaozhong Hu and Sharma, [2023](#)
 Yaozhong Hu and J. Song, [2013](#)

Yaozhong Hu and Samy Tindel, [2013](#)
 Yaozhong Hu and B. Wang, [2010](#)
 Yaozhong Hu and Xiong Wang, [2021](#)
 Yaozhong Hu and Xiong Wang, [2022a](#)
 Yaozhong Hu and Xiong Wang, [2022b](#)
 Yaozhong Hu, Xiong Wang, et al., [2023](#)
 Yaozhong Hu and S. Watanabe, [1996](#)
 Yaozhong Hu and Y. Xi, [2021](#)
 Yaozhong Hu and Y. Xi, [2022](#)
 Yaozhong Hu and C. Yang, [2012](#)
 Yaozhong Hu and Junxi Zhang, [2022](#)
 Yaozhong Hu and Xun Yu Zhou, [2005](#)
 Ying Hu, Matoussi, and Tusheng Zhang, [2015](#)
 Yueyun Hu and Davar Khoshnevisan, [2010](#)
 Yueyun Hu, Davar Khoshnevisan, and Wouts, [2011](#)
 Yueyun Hu and Z. Shi, [2009](#)
 G. Huang and Kuksin, [2021](#)
 J. Huang, [2015](#)
 J. Huang, [2017](#)
 J. Huang and Davar Khoshnevisan, [2017](#)
 J. Huang and Davar Khoshnevisan, [2020](#)
 J. Huang and K. Lê, [2019](#)
 J. Huang, K. Lê, and David Nualart, [2017a](#)
 J. Huang, K. Lê, and David Nualart, [2017b](#)
 J. Huang, David Nualart, and Viitasaari, [2020](#)
 J. Huang, David Nualart, Viitasaari, and G. Zheng, [2020](#)
 Z. Huang et al., [2004](#)
 Hundertmark, [2008](#)
 Hunziker and Sigal, [2000](#)
 Huse and Fisher, [1984](#)
 Huse and Henley, [1985](#)
 Hutchcroft, [2018](#)
 I. Ibragimov and Ofer Zeitouni, [1997](#)
 Ikeda, David Nualart, and Daniel W. Stroock, [2012](#)
 Ikeda and S. Watanabe, [1981](#)
 Ikeda and S. Watanabe, [1989](#)
 T. Imamura and T. Sasamoto, [2004](#)
 Takashi Imamura and Tomohiro Sasamoto, [2011](#)
 Takashi Imamura and Tomohiro Sasamoto, [2016](#)
 Imbrie and T. Spencer, [1988](#)
 Imdad and Tusheng Zhang, [2014](#)
 Imkeller and David Nualart, [1993](#)
 Imkeller and David Nualart, [1994](#)
 Ince, [1944](#)
 sacker, [1961](#)
 I. Iscoe, [1988](#)
 Isogami and Matsushita, [1992](#)
 Itô and Henry P. McKean Jr., [1974](#)
 Its, [2011](#)
 Its, Craig A. Tracy, and Harold Widom, [2001a](#)
 Its, Craig A. Tracy, and Harold Widom, [2001b](#)

Iwata, [1987](#)
 Jacka and Roger Tribe, [2003](#)
 Jacod, [1979](#)
 Jacod and Shiryaev, [1987](#)
 S. Jain and Mathur, [1992](#)
 Jakab, Irina Mitrea, and Marius Mitrea, [2007](#)
 Jakab, Irina Mitrea, and Marius Mitrea, [2009](#)
 J. Jakubowski and Jerzy Zabczyk, [2007](#)
 Jameson, [2015](#)
 Chris Janjigian, [2015](#)
 Christopher Janjigian, [2019](#)
 Christopher Janjigian, Firas Rassoul-Agha, and Timo Seppäläinen, [2022](#)
 Janson, [1997](#)
 Janvresse et al., [1999](#)
 Jaramillo, Ivan Nourdin, and Peccati, [2021](#)
 Jaramillo and David Nualart, [2017](#)
 Jaramillo and David Nualart, [2019](#)
 Jaramillo and David Nualart, [2020](#)
 D. Jerison and Kenig, [1995](#)
 D. S. Jerison and Kenig, [1981](#)
 Johansson, [2000a](#)
 Johansson, [2000b](#)
 Johansson, [2003](#)
 John, [1991](#)
 Jolis, [2010](#)
 Jolis and Marta Sanz, [1990a](#)
 Jolis and Marta Sanz, [1990b](#)
 Jolis and Marta Sanz-Solé, [1992](#)
 Jolis and Marta Sanz-Solé, [1993](#)
 Jona-Lasinio, [1991](#)
 Jona-Lasinio and P. K. Mitter, [1985](#)
 Jones, [1996](#)
 Jordan and R. L. Wheeler, [1976](#)
 D. D. Joseph and Lundgren, [1972/73](#)
 M. Joseph, Davar Khoshnevisan, and Carl Mueller, [2017](#)
 M. Joseph, Firas Rassoul-Agha, and Timo Seppäläinen, [2019](#)
 Ju et al., [1995](#)
 Julià and D. Nualart, [1988](#)
 Kac, [2013](#)
 Kadlec, [1964](#)
 J.-P. Kahane and Peyrière, [1976](#)
 Jean-Pierre Kahane, [1985a](#)
 Jean-Pierre Kahane, [1985b](#)
 Jean-Pierre Kahane, [1986](#)
 Kalashnikov, [1987](#)
 Kalbasi and Thomas Mountford, [2020](#)
 Kalbasi and Thomas S. Mountford, [2015](#)
 Kalbasi, Thomas S. Mountford, and F. G. Viens, [2018](#)
 Kallenberg, [2002](#)
 Kallenberg and Sztencel, [1991](#)
 Gopinath Kallianpur, [1980](#)

Gopinath Kallianpur and Jie Xiong, [1995](#)
 N. J. Kalton, Peck, and Roberts, [1984](#)
 N. Kalton, Mayboroda, and Marius Mitrea, [2007](#)
 N. Kalton and Marius Mitrea, [1998](#)
 Kamenev, Meerson, and P. V. Sasorov, [2016](#)
 Kamin, L. A. Peletier, and J. L. Vázquez, [1992](#)
 Kanzieper, [2011](#)
 Kaplan, [1963](#)
 Karatzas and Shreve, [1991](#)
 Karczevska, [2007](#)
 Karczevska and Lizama, [2007](#)
 Karczevska and Jerzy Zabczyk, [2000a](#)
 Karczevska and Jerzy Zabczyk, [2000b](#)
 Karczevska and Jerzy Zabczyk, [2001](#)
 Kardar, [1987](#)
 Kardar, Giorgio Parisi, and Y.-C. Zhang, [1986](#)
 Kardar and Y.-C. Zhang, [1987](#)
 Kato, [1976](#)
 Kato, [1995](#)
 Katznelson, [1968](#)
 Kawohl and Robert Kersner, [1992](#)
 V. Kazakov, Ivan K. Kostov, and Kutasov, [2002](#)
 Kazdan and Warner, [1974](#)
 Keating and Snaith, [2011](#)
 Keener, [2000](#)
 Keller, [1957](#)
 T. Kemp et al., [2012](#)
 Kenig, [1994](#)
 Kenig and Pipher, [1993](#)
 Kenyon, [2001](#)
 Kerchev et al., [2021](#)
 Kertész, V. k. Horváth, and F. Weber, [1993](#)
 H. Kesten and Stigum, [1966](#)
 Harry Kesten, [1964](#)
 Kevorkian, [2000](#)
 Khasminskii, [2012](#)
 Khasminskii and Ofer Zeitouni, [1996](#)
 Khoruzhenko and Sommers, [2011](#)
 D. Khoshnevisan, [1997](#)
 D. Khoshnevisan, [2000](#)
 D. Khoshnevisan, [2014](#)
 D. Khoshnevisan and R. Pemantle, [2000](#)
 D. Khoshnevisan, R. L. Schilling, and Y. Xiao, [2012](#)
 Davar Khoshnevisan, [1989](#)
 Davar Khoshnevisan, [1992a](#)
 Davar Khoshnevisan, [1992b](#)
 Davar Khoshnevisan, [1992c](#)
 Davar Khoshnevisan, [1993](#)
 Davar Khoshnevisan, [1994a](#)
 Davar Khoshnevisan, [1994b](#)
 Davar Khoshnevisan, [1995a](#)

Davar Khoshnevisan, [1995b](#)
 Davar Khoshnevisan, [1996a](#)
 Davar Khoshnevisan, [1996b](#)
 Davar Khoshnevisan, [1997](#)
 Davar Khoshnevisan, [1999](#)
 Davar Khoshnevisan, [2002](#)
 Davar Khoshnevisan, [2003a](#)
 Davar Khoshnevisan, [2003b](#)
 Davar Khoshnevisan, [2004](#)
 Davar Khoshnevisan, [2007](#)
 Davar Khoshnevisan, [2008a](#)
 Davar Khoshnevisan, [2008b](#)
 Davar Khoshnevisan, [2009a](#)
 Davar Khoshnevisan, [2009b](#)
 Davar Khoshnevisan, [2014](#)
 Davar Khoshnevisan, [2016](#)
 Davar Khoshnevisan and K. Kim, [2015a](#)
 Davar Khoshnevisan and K. Kim, [2015b](#)
 Davar Khoshnevisan, K. Kim, and Carl Mueller, [2023](#)
 Davar Khoshnevisan, K. Kim, Carl Mueller, and Shiu, [2020](#)
 Davar Khoshnevisan, K. Kim, Carl Mueller, and Shiu, [2023](#)
 Davar Khoshnevisan, K. Kim, and Yimin Xiao, [2017](#)
 Davar Khoshnevisan, K. Kim, and Yimin Xiao, [2018](#)
 Davar Khoshnevisan, Levin, and Méndez-Hernández, [2005](#)
 Davar Khoshnevisan, Levin, and Méndez-Hernández, [2006](#)
 Davar Khoshnevisan, Levin, and Méndez-Hernández, [2008](#)
 Davar Khoshnevisan, Levin, and Z. Shi, [2005](#)
 Davar Khoshnevisan and T. M. Lewis, [1995](#)
 Davar Khoshnevisan and T. M. Lewis, [1996a](#)
 Davar Khoshnevisan and T. M. Lewis, [1996b](#)
 Davar Khoshnevisan and T. M. Lewis, [1998](#)
 Davar Khoshnevisan and T. M. Lewis, [1999a](#)
 Davar Khoshnevisan and T. M. Lewis, [1999b](#)
 Davar Khoshnevisan and T. M. Lewis, [2003](#)
 Davar Khoshnevisan, T. M. Lewis, and Wenbo V. Li, [1994](#)
 Davar Khoshnevisan, T. M. Lewis, and Z. Shi, [1996](#)
 Davar Khoshnevisan, David Nualart, and Pu, [2021](#)
 Davar Khoshnevisan and Eulalia Nualart, [2008](#)
 Davar Khoshnevisan, Peres, and Yimin Xiao, [2000](#)
 Davar Khoshnevisan and Révész, [2010](#)
 Davar Khoshnevisan, Révész, and Z. Shi, [2004](#)
 Davar Khoshnevisan, Révész, and Z. Shi, [2005](#)
 Davar Khoshnevisan, Salminen, and Marc Yor, [2006](#)
 Davar Khoshnevisan and Marta Sanz-Solé, [2022](#)
 Davar Khoshnevisan and Sarantsev, [2019](#)
 Davar Khoshnevisan and R. Schilling, [2016](#)
 Davar Khoshnevisan and Z. Shi, [1998a](#)
 Davar Khoshnevisan and Z. Shi, [1998b](#)
 Davar Khoshnevisan and Z. Shi, [1999](#)
 Davar Khoshnevisan and Z. Shi, [2000](#)
 Davar Khoshnevisan, Shieh, and Yimin Xiao, [2008](#)

Davar Khoshnevisan, Shieh, and Yimin Xiao, [2009](#)
 Davar Khoshnevisan, Swanson, et al., [2013](#)
 Davar Khoshnevisan and Waymire, [2017](#)
 Davar Khoshnevisan, D. Wu, and Yimin Xiao, [2006](#)
 Davar Khoshnevisan and Yimin Xiao, [2000](#)
 Davar Khoshnevisan and Yimin Xiao, [2002](#)
 Davar Khoshnevisan and Yimin Xiao, [2003](#)
 Davar Khoshnevisan and Yimin Xiao, [2004](#)
 Davar Khoshnevisan and Yimin Xiao, [2005](#)
 Davar Khoshnevisan and Yimin Xiao, [2007](#)
 Davar Khoshnevisan and Yimin Xiao, [2008a](#)
 Davar Khoshnevisan and Yimin Xiao, [2008b](#)
 Davar Khoshnevisan and Yimin Xiao, [2009](#)
 Davar Khoshnevisan and Yimin Xiao, [2015](#)
 Davar Khoshnevisan and Yimin Xiao, [2017](#)
 Davar Khoshnevisan, Yimin Xiao, and Zhong, [2003a](#)
 Davar Khoshnevisan, Yimin Xiao, and Zhong, [2003b](#)
 Khudyaev, [1975](#)
 Kifer, [1997](#)
 Kilbas and Saigo, [2004](#)
 Kilbas, Hari M. Srivastava, and Trujillo, [2006](#)
 J. H. Kim, [1996](#)
 K. Kim, [2019](#)
 K. Kim, Carl Mueller, and R. B. Sowers, [2010](#)
 K. Kim and R. B. Sowers, [2012](#)
 K. Kim and J. Yi, [2022](#)
 K. Kim, Z. Zheng, and R. B. Sowers, [2012](#)
 K.-H. Kim, [2004](#)
 Y. H. Kim, Lubetzky, and Ofer Zeitouni, [2023](#)
 Kingman, [1993](#)
 Kipnis, S. Olla, and S. R. S. Varadhan, [1989](#)
 Kirane, Nane, and Nguyen Huy Tuan, [2018](#)
 Klebaner, Lazar, and Ofer Zeitouni, [1998](#)
 Klebaner and Ofer Zeitouni, [1994](#)
 I. R. Klebanov, [1995](#)
 I. R. Klebanov and Hashimoto, [1995](#)
 I. R. Klebanov and Hashimoto, [1996](#)
 Klenke and Leonid Mytnik, [2010](#)
 Klenke and Leonid Mytnik, [2012a](#)
 Klenke and Leonid Mytnik, [2012b](#)
 Klenke and Leonid Mytnik, [2020](#)
 Knight, [1981](#)
 Knizhnik, Polyakov, and A. B. Zamolodchikov, [1988](#)
 Kei Kobayashi, [2011](#)
 Kusuo Kobayashi, Sirao, and Tanaka, [1977](#)
 Kochubei, [1989](#)
 Kochubei, [1990](#)
 A. Kohatsu-Higa, D. Márquez-Carreras, and M. Sanz-Solé, [2001](#)
 A. Kohatsu-Higa, D. Márquez-Carreras, and M. Sanz-Solé, [2002](#)
 Arturo Kohatsu-Higa, Jorge A. León, and David Nualart, [1997](#)
 Arturo Kohatsu-Higa and David Nualart, [2021](#)

Arturo Kohatsu-Higa, Eulalia Nualart, and N. K. Tran, [2014](#)
 Arturo Kohatsu-Higa, Eulalia Nualart, and N. K. Tran, [2017](#)
 Arturo Kohatsu-Higa, Eulalia Nualart, and N. K. Tran, [2022](#)
 Arturo Kohatsu-Higa and Marta Sanz-Solé, [1997](#)
 Kolmogorov and Fomin, [1957](#)
 Kolokoltsov, [2000](#)
 Komatsu, [1984](#)
 Komorowski, [2000](#)
 Kondrat'ev and Èuidel'man, [1979](#)
 Wolfgang König, [2016](#)
 Konno and T. Shiga, [1988](#)
 Koornwinder et al., [2010](#)
 Korevaar, [2004](#)
 Körner, [2022](#)
 I. Kostov, [2010](#)
 I. K. Kostov, [1991](#)
 Ivan Kostov, [2011](#)
 Ivan K. Kostov, [1992](#)
 Ivan K. Kostov and Staudacher, [1992](#)
 Kosygina, Yilmaz, and Ofer Zeitouni, [2020](#)
 Kotelenez, [1992](#)
 Kotelenez, [2008](#)
 Kozlov, Maz'ya, and Rossmann, [1997](#)
 Kozma and Ofer Zeitouni, [2013](#)
 Krägeloh, [2003](#)
 Krajenbrink and Le Doussal, [2018](#)
 Krajenbrink, Le Doussal, and Prolhac, [2018](#)
 Krantz, [1993](#)
 Kravtsov, [2011](#)
 Krishnan and Jeremy Quastel, [2018](#)
 Krishnapur and Peres, [2004](#)
 Krug and Spohn, [1991](#)
 N. V. Krylov, [1996](#)
 N. V. Krylov, [1999](#)
 N. V. Krylov, M. Röckner, and J. Zabczyk, [1999](#)
 N. V. Krylov and Rozovskiui, [1979](#)
 V. J. Krylov, [1960](#)
 J. Kuelbs, W. V. Li, and Q. M. Shao, [1995](#)
 James Kuelbs and Wenbo V. Li, [1993a](#)
 James Kuelbs and Wenbo V. Li, [1993b](#)
 Kuijlaars, [2011](#)
 Sanjeev R. Kulkarni and Ofer Zeitouni, [1991](#)
 Sanjeev R. Kulkarni and Ofer Zeitouni, [1995](#)
 Takashi Kumagai, [2014](#)
 Takashi Kumagai and Ofer Zeitouni, [2013](#)
 A. Kumar, Nane, and Vellaisamy, [2011](#)
 Arun Kumar and Nane, [2018](#)
 Kunita, [1990](#)
 Kunstmann and Lutz Weis, [2004](#)
 H. H. Kuo, [1975](#)
 H.-H. Kuo, [2006](#)

H.-W. Kuo, T.-P. Liu, and Tsai, [2013](#)
 H.-W. Kuo, T.-P. Liu, and Tsai, [2014](#)
 Antti Kupiainen, [2016](#)
 Antti Kupiainen and Marcozzi, [2017](#)
 Kurtz, [1981](#)
 Kurtz, [2007](#)
 Kurtz, [2011](#)
 Kurtz and Jie Xiong, [1999](#)
 Kusuoka and D. Stroock, [1987](#)
 Kuzgun and David Nualart, [2019](#)
 A. E. Kyprianou, [1998](#)
 Kythe, [2019](#)
 Labbé, [2013](#)
 Labbé, [2017](#)
 Labbé, [2019](#)
 Lacaux et al., [2014](#)
 A. A. Lacey and D. Tzanetis, [1988](#)
 A. A. Lacey and D. E. Tzanetis, [1993](#)
 M. Lacey, [1990](#)
 Lacoïn, [2010](#)
 Lacoïn, [2011](#)
 Ladyenskaja, Solonnikov, and Ural'ceva, [1968](#)
 Ladyzhenskaya, [1985](#)
 Lagendijk, Tiggelen, and Wiersma, [2009](#)
 Lai, [1974](#)
 Lakhel, [2003](#)
 H. J. Landau and L. A. Shepp, [1970](#)
 L. D. Landau and Lifshitz, [1958](#)
 L. D. Landau and Lifshitz, [1968](#)
 Landim et al., [2004](#)
 Landkof, [1972](#)
 Landman et al., [1988](#)
 Lanjri Zadi and David Nualart, [2003](#)
 Lanjri Zaïdi and D. Nualart, [2002](#)
 LaSalle, [1949](#)
 Lataa, [2017](#)
 Lawden, [1989](#)
 Gregory F. Lawler, [2006](#)
 Gregory F. Lawler, [2012](#)
 Gregory F. Lawler, Schramm, and Werner, [2004](#)
 K. Lê, [2016](#)
 Le Bris and P.-L. Lions, [2008](#)
 Le Gall, [1994](#)
 Le Gall, [1995](#)
 Le Gall, [1999](#)
 Le Gall, [2018](#)
 Le Gall and Miermont, [2012](#)
 Le Gall and Leonid Mytnik, [2005](#)
 Le Gall and Rosen, [1991](#)
 Léandre, [1987](#)
 Leblé, Serfaty, and Ofer Zeitouni, [2017](#)

Leblé and Ofer Zeitouni, [2021](#)
 Lebowitz and Penrose, [1966](#)
 Lechiheb et al., [2018](#)
 Ledoux, [1996](#)
 Ledoux, [2001](#)
 Ledoux, Ivan Nourdin, and Peccati, [2015](#)
 Ledoux, Ivan Nourdin, and Peccati, [2017](#)
 Ledoux and Michel Talagrand, [1991](#)
 C. Y. Lee, [2020](#)
 C. Y. Lee, [2022a](#)
 C. Y. Lee, [2022b](#)
 C. Y. Lee and Yimin Xiao, [2019](#)
 C. Y. Lee and Yimin Xiao, [2022](#)
 C. Y. Lee and Yimin Xiao, [2023](#)
 C.-Y. Lee and Leung, [2017](#)
 C.-Y. Lee and Leung, [2023](#)
 J. J. Lee, Carl Mueller, and Neuman, [2020](#)
 K. Lee, Carl Mueller, and Jie Xiong, [2009](#)
 T. D. Lee, [1981](#)
 Lehec, [2013](#)
 Lehec, [2014](#)
 P. Lei and David Nualart, [2009](#)
 P. Lei and David Nualart, [2012](#)
 Jorge A. León, Navarro, and David Nualart, [2003](#)
 Jorge A. León, D. Nualart, and Pettersson, [2000](#)
 Jorge A. León and David Nualart, [1998](#)
 Jorge A. León and David Nualart, [2000](#)
 Jorge A. León and David Nualart, [2005](#)
 Jorge A. León and David Nualart, [2006](#)
 Jorge A. León, David Nualart, and Samy Tindel, [2017](#)
 Jorge A. León and Samy Tindel, [2008](#)
 Jorge A. León and Samy Tindel, [2012](#)
 Jorge A. León and José Villa, [2011](#)
 Leoni, [2017](#)
 Lepin, [1990](#)
 Lépingle, David Nualart, and Marta Sanz, [1989](#)
 Lépingle and Ouvrard, [1973](#)
 Lesigne and Volný, [2001](#)
 Levanony, A. Schwartz, and Ofer Zeitouni, [1993](#)
 Levanony, Shwartz, and Ofer Zeitouni, [1994](#)
 Levi, Zeutuni, and Sh. Shamai, [2009](#)
 Levine, [1973](#)
 Levine, [1989](#)
 Levine, [1990](#)
 Levine, S. R. Park, and Serrin, [1998](#)
 Levine and Payne, [1976](#)
 Levy, Somekh, et al., [2009](#)
 Levy, Ofer Zeitouni, and Shlomo Shamai, [2010](#)
 Lewin, Nam, and Rougerie, [2014](#)
 P. Lewis and David Nualart, [2018](#)
 H. Li and Xia Chen, [2019](#)

M. Li, Yaozhong Hu, et al., [2023](#)
M. Li, C. Huang, and Yaozhong Hu, [2021](#)
M. Li, C. Huang, and Yaozhong Hu, [2022](#)
Q. Li, Tai, and E, [2017](#)
W. V. Li and Q.-M. Shao, [2001](#)
Wenbo V. Li and Qi-Man Shao, [2000](#)
Y.-C. Li, [2006/07](#)
Zenghu Li and Leonid Mytnik, [2011](#)
Zenghu Li, Hao Wang, et al., [2012](#)
Liao, [2014](#)
Licea, C. M. Newman, and M. S. T. Piza, [1996](#)
Elliott H. Lieb, [1990](#)
Elliott H. Lieb and Liniger, [1963](#)
Elliott H. Lieb and Michael Loss, [2001](#)
Elliott H. Lieb and Thomas, [1997](#)
Lifshitz and Pitaevskiui, [1980](#)
Liggett, [1985](#)
Liggett, [1999](#)
Liggett, [2005](#)
H. Lin and Timo Seppäläinen, [2012](#)
K. Lin and Carl Mueller, [2019](#)
Y. Lin and Tsai, [2021](#)
Linde and Pi, [1974](#)
Pierre-Louis Lions, [1996](#)
Liptser and Ofer Zeitouni, [1998](#)
Liskevich and Michael Röckner, [1998](#)
K. Liu and Tusheng Zhang, [2014](#)
L. Liu and Carl Mueller, [1989](#)
Q. Liu, [1998](#)
Q. Liu and Watbled, [2009](#)
S. Liu, Yaozhong Hu, and Xiong Wang, [2022a](#)
S. Liu, Yaozhong Hu, and Xiong Wang, [2022b](#)
S. Liu, Yaozhong Hu, and Xiong Wang, [2023](#)
W. Liu, Foondun, and Mao, [2014](#)
W. Liu and Michael Röckner, [2015](#)
W. Liu, Tian, and Foondun, [2017](#)
Yanghui Liu, Eulalia Nualart, and Samy Tindel, [2019](#)
Yanghui Liu, Selk, and Samy Tindel, [2023](#)
Yanghui Liu and Samy Tindel, [2019](#)
Yanghui Liu and Samy Tindel, [2020](#)
Yiran Liu et al., [2021](#)
Yue Liu, [1996](#)
Zixin Liu and Xiaojia Chen, [1992](#)
Logan, [2013](#)
Loh, S. Sun, and J. Wen, [2021](#)
Lohmann, Gordon Slade, and Wallace, [2017](#)
Löhr, Leonid Mytnik, and A. Winter, [2020](#)
Lorenzi and E. Sinestrari, [1988](#)
Lototsky, [2017](#)
Lotz et al., [\[2020\]](#) [f2020](#)
Lou and Ouyang, [2016](#)

Lou and Ouyang, [2017](#)
 Luan and Yimin Xiao, [2010](#)
 Luan and Yimin Xiao, [2012](#)
 Lubetzky, Thornett, and Ofer Zeitouni, [2022](#)
 Lukacs, [1970](#)
 Lunardi, [1995](#)
 Luttinger, [1983](#)
 Lygkonis and Zygouras, [2022](#)
 R. Lyons, [1990](#)
 R. Lyons, Robin Pemantle, and Peres, [1996](#)
 R. Lyons and Peres, [2016](#)
 T. Lyons, [1991](#)
 T. Lyons and Qian, [2002](#)
 T. Lyons and Ofer Zeitouni, [1999](#)
 T. J. Lyons, [1998](#)
 T. J. Lyons, Caruana, and Lévy, [2007](#)
 N. Ma and David Nualart, [2020](#)
 N. Ma, David Nualart, and Xia, [2020](#)
 Z. M. Ma and Michael Röckner, [1992](#)
 Macdonald, [1995](#)
 Macdonald, [2015](#)
 Madaule, [2015](#)
 Madras, [2014](#)
 Madras and Gordon Slade, [1993](#)
 Magin, [2010](#)
 J. Magnen and Sénéor, [1976](#)
 Jacques Magnen and Jérémie Unterberger, [2018](#)
 Mahboubi, [2012](#)
 Mai et al., [2022](#)
 P. Maillard et al., [2016](#)
 Pascal Maillard and Ofer Zeitouni, [2014](#)
 Pascal Maillard and Ofer Zeitouni, [2016](#)
 Mainardi, [2010](#)
 Mainardi and Gorenflo, [2000](#)
 Mainardi, Luchko, and Pagnini, [2001](#)
 Mainardi, Mura, and Pagnini, [2010](#)
 Majda, [1993](#)
 Maleknejad, Nouri, and Mollapourasl, [2009](#)
 Malicet et al., [2016](#)
 Paul Malliavin, [1978](#)
 Paul Malliavin and David Nualart, [1993a](#)
 Paul Malliavin and David Nualart, [1993b](#)
 Paul Malliavin and Eulalia Nualart, [2009](#)
 Paul Malliavin and Thalmaier, [2006](#)
 Mansmann, [1991](#)
 Mao, Marion, and Renshaw, [2002](#)
 March and Timo Seppäläinen, [1994](#)
 March and Timo Seppäläinen, [1997](#)
 Marcus and Rosen, [1994](#)
 Marcus and Rosen, [2006](#)
 Mariani et al., [2019](#)

Marinelli, Eulalia Nualart, and Lluís Quer-Sardanyons, [2013](#)
 Marinelli and Lluís Quer-Sardanyons, [2012](#)
 Mariño, [2011](#)
 Markushevich, [1977](#)
 David Márquez-Carreras, Carles Rovira, and Samy Tindel, [2006](#)
 David Márquez-Carreras, Carles Rovira, and Samy Tindel, [2007](#)
 David Márquez-Carreras, Carles Rovira, and Samy Tindel, [2011](#)
 David Márquez-Carreras and Marta Sanz-Solé, [1997](#)
 David Márquez-Carreras and Marta Sanz-Solé, [1998](#)
 David Márquez-Carreras and Marta Sanz-Solé, [1999](#)
 David Márquez-Carreras and Samy Tindel, [2003](#)
 Martel, [1998](#)
 A. Martin, [2004](#)
 R. Martin, Ouyang, and Domagni, [2018](#)
 Martínez and Marta Sanz-Solé, [2006](#)
 K. Marton, [1996a](#)
 K. Marton, [1996b](#)
 Katalin Marton, [1998](#)
 Maruyama, [1949](#)
 Bohdan Maslowski and David Nualart, [2003](#)
 Bohdan Maslowski and Seidler, [1999](#)
 Massart, [2007](#)
 Masuda, [1984](#)
 Matérn, [1960a](#)
 Matérn, [1960b](#)
 Konstantin Matetski, Jeremy Quastel, and Remenik, [2021](#)
 Mathieu, [2006](#)
 Matoussi, Sabbagh, and Tusheng Zhang, [2017](#)
 Matoussi, Sabbagh, and Tusheng Zhang, [2021](#)
 Matsumoto and Marc Yor, [2005](#)
 Mattila, [1995](#)
 Jonathan C. Mattingly and Étienne Pardoux, [2006](#)
 Maximon, [2010](#)
 Mayboroda and Marius Mitrea, [2004](#)
 E. Mayer-Wolf, M. Zakai, and O. Zeitouni, [1988](#)
 Eddy Mayer-Wolf, Roitershtein, and Ofer Zeitouni, [2004](#)
 Eddy Mayer-Wolf and Ofer Zeitouni, [1993a](#)
 Eddy Mayer-Wolf and Ofer Zeitouni, [1993b](#)
 Eddy Mayer-Wolf, Ofer Zeitouni, and Zerner, [2002](#)
 Eduardo Mayer-Wolf, David Nualart, and Víctor Pérez-Abreu, [1992](#)
 Mayorcas and Singh, [2023](#)
 V. Maz'ya, M. Mitrea, and T. Shaposhnikova, [2010](#)
 Vladimir Maz'ya, [2009](#)
 Maz'ja, [1967](#)
 Maz'ja, [1973](#)
 Mazliak and Ivan Nourdin, [2008](#)
 Maz'ya and T. O. Shaposhnikova, [1985](#)
 Mazziotto et al., [1988](#)
 McCoy, Craig A. Tracy, and T. T. Wu, [1977a](#)
 McCoy, Craig A. Tracy, and T. T. Wu, [1977b](#)
 McDonald and N. A. Weiss, [1999](#)

McKane, [1980](#)
 H. P. McKean, [1994](#)
 H. P. McKean Jr., [1963](#)
 H. P. McKean Jr., [1967](#)
 H. McKean and Moll, [1997](#)
 P. Meakin and R. Jullien, [1989](#)
 Paul Meakin and Remi Jullien, [1990](#)
 Paul Meakin, Ramanlal, et al., [1986](#)
 Medina et al., [1989](#)
 M. M. Meerschaert and Straka, [2013](#)
 Mark M. Meerschaert, Benson, et al., [2002](#)
 Mark M. Meerschaert, Nane, and Vellaisamy, [2009](#)
 Mark M. Meerschaert, Nane, and Vellaisamy, [2011a](#)
 Mark M. Meerschaert, Nane, and Vellaisamy, [2011b](#)
 Mark M. Meerschaert, Nane, and Vellaisamy, [2013](#)
 Mark M. Meerschaert, Nane, and Vellaisamy, [2019](#)
 Mark M. Meerschaert, Nane, and Yimin Xiao, [2008](#)
 Mark M. Meerschaert, Nane, and Yimin Xiao, [2009](#)
 Mark M. Meerschaert, Nane, and Yimin Xiao, [2013](#)
 Mark M. Meerschaert and Scheffler, [2004](#)
 Mark M. Meerschaert, René L. Schilling, and Sikorskii, [2015](#)
 Mark M. Meerschaert, Wensheng Wang, and Yimin Xiao, [2013](#)
 Meerson, Katzav, and A. Vilenkin, [2016](#)
 Mehta, [2004](#)
 Mejane, [2004](#)
 Melo et al., [2015](#)
 Mémin, Yulia Mishura, and Valkeila, [2001](#)
 Mendez and Marius Mitrea, [2000](#)
 Meng and Nane, [2020](#)
 Menoukeu-Pamen et al., [2013](#)
 Men'shikov, [1986](#)
 Frank Merle and Zaag, [1998](#)
 Merzbach and David Nualart, [1985](#)
 Merzbach and David Nualart, [1986](#)
 Merzbach and David Nualart, [1988](#)
 Merzbach and David Nualart, [1989](#)
 Merzbach and David Nualart, [1990](#)
 Métivier, [1982](#)
 Metzler and Joseph Klafter, [2004](#)
 Y. Meyer, [1989](#)
 M. Mézard et al., [1984](#)
 Marc Mézard, Giorgio Parisi, and Virasoro, [1987](#)
 Michels, [2002](#)
 Mijena and Nane, [2014a](#)
 Mijena and Nane, [2014b](#)
 Mijena and Nane, [2015](#)
 Mijena and Nane, [2016](#)
 Mikulevicius and B. Rozovskii, [2001](#)
 Mikulevicius and B. L. Rozovskii, [1999](#)
 Mikulevicius and B. L. Rozovskii, [2004](#)
 Milian, [2002](#)

K. S. Miller and Ross, [1993](#)
 R. K. Miller, [1971](#)
 A. Millet, D. Nualart, and M. Sanz, [1989](#)
 A. Millet, D. Nualart, and M. Sanz, [1991](#)
 A. Millet, D. Nualart, and M. Sanz, [1992](#)
 Annie Millet and Morien, [2001](#)
 Annie Millet and David Nualart, [1991](#)
 Annie Millet and David Nualart, [1992](#)
 Annie Millet, David Nualart, and Marta Sanz, [1989](#)
 Annie Millet, David Nualart, and Marta Sanz, [1991](#)
 Annie Millet and Marta Sanz-Solé, [1992](#)
 Annie Millet and Marta Sanz-Solé, [1993](#)
 Annie Millet and Marta Sanz-Solé, [1994a](#)
 Annie Millet and Marta Sanz-Solé, [1994b](#)
 Annie Millet and Marta Sanz-Solé, [1996](#)
 Annie Millet and Marta Sanz-Solé, [1997](#)
 Annie Millet and Marta Sanz-Solé, [1999](#)
 Annie Millet and Marta Sanz-Solé, [2000](#)
 Annie Millet and Marta Sanz-Solé, [2006](#)
 Annie Millet and Marta Sanz-Solé, [2008](#)
 Annie Millet and Marta Sanz-Solé, [2021](#)
 Yu. Mishura and D. Nualart, [2004](#)
 Y. S. Mishura, [2008](#)
 Misiats, Stanzhytskyi, and Yip, [2016](#)
 Misiats, Stanzhytskyi, and Yip, [2020](#)
 Mitoma, [1983](#)
 Mitoma, [1985](#)
 D. Mitrea, [2008](#)
 D. Mitrea and Irina Mitrea, [2003](#)
 D. Mitrea, Marius Mitrea, and Monniaux, [2008](#)
 D. Mitrea, Marius Mitrea, and L. Yan, [2010](#)
 I. Mitrea, M. Mitrea, and M. Wright, [2011](#)
 Marius Mitrea, [2001](#)
 Marius Mitrea and M. Taylor, [2000](#)
 P. K. Mitter, [2017](#)
 P. K. Mitter and Scoppola, [2008](#)
 S. K. Mitter and O. Zeitouni, [1992](#)
 Miyachi, [1990a](#)
 Miyachi, [1990b](#)
 Miyachi, [1991](#)
 Mocioalca and Frederi Viens, [2005](#)
 Moerbeke, [2011](#)
 S. Mohammed and Tusheng Zhang, [2009](#)
 S. Mohammed and Tusheng Zhang, [2010](#)
 S. Mohammed and Tusheng Zhang, [2012](#)
 S. Mohammed and Tusheng Zhang, [2013](#)
 S.-E. A. Mohammed and Tusheng Zhang, [2006](#)
 S.-E. A. Mohammed and Tusheng Zhang, [2007](#)
 S.-E. A. Mohammed and Tusheng Zhang, [2013](#)
 S.-E. A. Mohammed, Tusheng Zhang, and H. Zhao, [2008](#)
 Stanislav A. Molchanov, [1991](#)

Monrad and Rootzén, [1995](#)
 Montanari, Reichman, and Ofer Zeitouni, [2017](#)
 G. Moreno Flores, Jeremy Quastel, and Remenik, [2013](#)
 G. R. Moreno Flores, [2014](#)
 G. R. Moreno Flores, Timo Seppäläinen, and Valkó, [2014](#)
 S. Moret and D. Nualart, [2000](#)
 S. Moret and D. Nualart, [2001](#)
 Sílvia Moret and David Nualart, [2001](#)
 Sílvia Moret and David Nualart, [2002](#)
 Moriarty and N. O’Connell, [2007](#)
 Morien, [1999](#)
 Morozov, [2011](#)
 Morse and Feshbach, [1953](#)
 Mörters et al., [2008](#)
 Motoo, [1958](#)
 Thomas S. Mountford and Eulalia Nualart, [2004](#)
 Mourrat and H. Weber, [2017a](#)
 Mourrat and H. Weber, [2017b](#)
 Mourrat and H. Weber, [2017c](#)
 Mourrat, H. Weber, and W. Xu, [2017](#)
 C. Mueller, [1993](#)
 C. Mueller, L. Mytnik, and J. Quastel, [2008](#)
 C. Mueller and E. Perkins, [2000](#)
 C. Mueller and R. Sowers, [1995](#)
 C. Mueller and A. Stan, [2005](#)
 C. Mueller and R. Tribe, [1997](#)
 C. Mueller and R. Tribe, [2002a](#)
 C. Mueller and R. Tribe, [2002b](#)
 Carl Mueller, [1981](#)
 Carl Mueller, [1982a](#)
 Carl Mueller, [1982b](#)
 Carl Mueller, [1983](#)
 Carl Mueller, [1988](#)
 Carl Mueller, [1989](#)
 Carl Mueller, [1991a](#)
 Carl Mueller, [1991b](#)
 Carl Mueller, [1991c](#)
 Carl Mueller, [1991d](#)
 Carl Mueller, [1992](#)
 Carl Mueller, [1993](#)
 Carl Mueller, [1996](#)
 Carl Mueller, [1997](#)
 Carl Mueller, [1998a](#)
 Carl Mueller, [1998b](#)
 Carl Mueller, [2000](#)
 Carl Mueller, [2009](#)
 Carl Mueller, [2015](#)
 Carl Mueller and K. Lee, [2009](#)
 Carl Mueller, Leonid Mytnik, and Edwin Perkins, [2014](#)
 Carl Mueller, Leonid Mytnik, and Edwin Perkins, [2017](#)
 Carl Mueller, Leonid Mytnik, and Jeremy Quastel, [2011](#)

Carl Mueller, Leonid Mytnik, and L. Ryzhik, [2021](#)
 Carl Mueller, Leonid Mytnik, and Aurel Stan, [2006](#)
 Carl Mueller and Neuman, [2020](#)
 Carl Mueller and Neuman, [2022a](#)
 Carl Mueller and Neuman, [2022b](#)
 Carl Mueller and Neuman, [2023](#)
 Carl Mueller, Neuman, et al., [2020](#)
 Carl Mueller and David Nualart, [2008](#)
 Carl Mueller and Etienne Pardoux, [1999](#)
 Carl Mueller and Edwin A. Perkins, [1992](#)
 Carl Mueller and Rudin, [1991](#)
 Carl Mueller and Richard Sowers, [1993](#)
 Carl Mueller and R. B. Sowers, [1995](#)
 Carl Mueller and Starr, [2013](#)
 Carl Mueller and Roger Tribe, [1994a](#)
 Carl Mueller and Roger Tribe, [1994b](#)
 Carl Mueller and Roger Tribe, [2004](#)
 Carl Mueller and Roger Tribe, [2011](#)
 Carl Mueller and Truong, [2020](#)
 Carl Mueller and Z. Wu, [2009](#)
 Carl Mueller and Z. Wu, [2012](#)
 Carl E. Mueller and Weissler, [1982](#)
 Carl E. Mueller and Weissler, [1985](#)
 Carl Eric Mueller, [1979](#)
 Muirhead, [1982](#)
 C. Mukherjee, Shamov, and Ofer Zeitouni, [2016](#)
 C. Mukherjee and S. R. S. Varadhan, [2016](#)
 C. Müller and R. Tribe, [1995](#)
 S. Müller and Sieber, [2011](#)
 Muskhelishvili, [1992](#)
 L. Mytnik and J. Villa, [2007](#)
 L. Mytnik and K.-N. Xiang, [2004](#)
 Leonid Mytnik, [1996](#)
 Leonid Mytnik, [1998a](#)
 Leonid Mytnik, [1998b](#)
 Leonid Mytnik, [1998c](#)
 Leonid Mytnik, [1999](#)
 Leonid Mytnik, [2002](#)
 Leonid Mytnik and Robert J. Adler, [1995](#)
 Leonid Mytnik and Neuman, [2012](#)
 Leonid Mytnik and Neuman, [2015](#)
 Leonid Mytnik and Edwin Perkins, [2003](#)
 Leonid Mytnik and Edwin Perkins, [2011](#)
 Leonid Mytnik and Edwin Perkins, [2019](#)
 Leonid Mytnik, Edwin Perkins, and Sturm, [2006](#)
 Leonid Mytnik, Roquejoffre, and L. Ryzhik, [2022](#)
 Leonid Mytnik and Shlomov, [2021](#)
 Leonid Mytnik and Wachtel, [2015](#)
 Leonid Mytnik and Wachtel, [2016](#)
 Leonid Mytnik and Jie Xiong, [2007](#)
 Leonid Mytnik and Jie Xiong, [2015](#)

Leonid Mytnik, Jie Xiong, and Ofer Zeitouni, [2011](#)
 Naddaf and Thomas Spencer, [1997](#)
 Nahmod et al., [2012](#)
 Nakajima and Nakashima, [2023](#)
 Nakayama, [2004](#)
 Nane, [2006a](#)
 Nane, [2006b](#)
 Nane, [2006c](#)
 Nane, [2006d](#)
 Nane, [2007](#)
 Nane, [2008a](#)
 Nane, [2008b](#)
 Nane, [2008c](#)
 Nane, [2009](#)
 Nane, [2010](#)
 Nane, [2012](#)
 Nane and Y. Ni, [2016](#)
 Nane and Y. Ni, [2017](#)
 Nane and Y. Ni, [2018](#)
 Nane, Nwaeze, and M. E. Omaba, [2020](#)
 Nane, Nguyen Hoang Tuan, and Nguyen Huy Tuan, [2018](#)
 Nane and Nguyen Huy Tuan, [2018](#)
 Nane, D. Wu, and Yimin Xiao, [2012](#)
 Nane, Yimin Xiao, and Zeleke, [2010](#)
 Nane, Yimin Xiao, and Zeleke, [2020](#)
 R. Narayanan and Craig A. Tracy, [1990](#)
 R. S. Narayanan, Palmer, and Craig A. Tracy, [1992](#)
 Nawa, [1999](#)
 Needham, [1997](#)
 J. M. A. M. v. Neerven and J. Zabczyk, [1999](#)
 J. v. Neerven, [1992](#)
 E. Nelson, [1967](#)
 Netrusov and Safarov, [2005](#)
 A. Neuenkirch, I. Nourdin, Rössler, et al., [2009](#)
 A. Neuenkirch, I. Nourdin, and S. Tindel, [2008](#)
 A. Neuenkirch, S. Tindel, and J. Unterberger, [2010](#)
 Andreas Neuenkirch and Ivan Nourdin, [2007](#)
 Andreas Neuenkirch and Samy Tindel, [2014](#)
 Nevanlinna and Paatero, [1969](#)
 Neveu, [1988](#)
 Charles M. Newman and Marcelo S. T. Piza, [1995](#)
 Nguetseng, [1989](#)
 W.-M. Ni, Sacks, and Tavantzis, [1984](#)
 Nica, Jeremy Quastel, and Remenik, [2020a](#)
 Nica, Jeremy Quastel, and Remenik, [2020b](#)
 Niculescu and Persson, [2018](#)
 Nienhuis, [1982](#)
 Nienhuis, [1987](#)
 Niu and P. Li, [2014](#)
 Noble, [1997](#)
 Noredine and Ivan Nourdin, [2011](#)

Norros, Valkeila, and Virtamo, [1999](#)
 Ivan Nourdin, [2008a](#)
 Ivan Nourdin, [2008b](#)
 Ivan Nourdin, [2009](#)
 Ivan Nourdin, [2011](#)
 Ivan Nourdin, [2012](#)
 Ivan Nourdin, [2013](#)
 Ivan Nourdin and David Nualart, [2010](#)
 Ivan Nourdin and David Nualart, [2016](#)
 Ivan Nourdin and David Nualart, [2020](#)
 Ivan Nourdin, David Nualart, and Peccati, [2016a](#)
 Ivan Nourdin, David Nualart, and Peccati, [2016b](#)
 Ivan Nourdin, David Nualart, and Peccati, [2021](#)
 Ivan Nourdin, David Nualart, and Poly, [2013](#)
 Ivan Nourdin, David Nualart, and Ciprian A. Tudor, [2010](#)
 Ivan Nourdin, David Nualart, and Zintout, [2016](#)
 Ivan Nourdin and Peccati, [2008](#)
 Ivan Nourdin and Peccati, [2009a](#)
 Ivan Nourdin and Peccati, [2009b](#)
 Ivan Nourdin and Peccati, [2009c](#)
 Ivan Nourdin and Peccati, [2010a](#)
 Ivan Nourdin and Peccati, [2010b](#)
 Ivan Nourdin and Peccati, [2010c](#)
 Ivan Nourdin and Peccati, [2012](#)
 Ivan Nourdin and Peccati, [2013](#)
 Ivan Nourdin and Peccati, [2015](#)
 Ivan Nourdin and Peccati, [2017](#)
 Ivan Nourdin, Peccati, and Podolskij, [2011](#)
 Ivan Nourdin, Peccati, Poly, et al., [2016a](#)
 Ivan Nourdin, Peccati, Poly, et al., [2016b](#)
 Ivan Nourdin, Peccati, and Reinert, [2009](#)
 Ivan Nourdin, Peccati, and Reinert, [2010a](#)
 Ivan Nourdin, Peccati, and Reinert, [2010b](#)
 Ivan Nourdin, Peccati, and Réveillac, [2010](#)
 Ivan Nourdin, Peccati, and M. Rossi, [2019](#)
 Ivan Nourdin, Peccati, and Seuret, [2020](#)
 Ivan Nourdin, Peccati, and Speicher, [2013](#)
 Ivan Nourdin, Peccati, and Swan, [2014](#)
 Ivan Nourdin, Peccati, and F. G. Viens, [2014](#)
 Ivan Nourdin, Peccati, and Xiaochuan Yang, [2019](#)
 Ivan Nourdin, Peccati, and Xiaochuan Yang, [2020](#)
 Ivan Nourdin and Poly, [2012a](#)
 Ivan Nourdin and Poly, [2012b](#)
 Ivan Nourdin and Poly, [2013](#)
 Ivan Nourdin and Poly, [2015](#)
 Ivan Nourdin and Poly, [2016](#)
 Ivan Nourdin and Pu, [2022](#)
 Ivan Nourdin and Réveillac, [2009](#)
 Ivan Nourdin, Réveillac, and Swanson, [2010](#)
 Ivan Nourdin and Rosiski, [2014](#)
 Ivan Nourdin and T. Simon, [2006a](#)

Ivan Nourdin and T. Simon, [2006b](#)
 Ivan Nourdin and T. Simon, [2007](#)
 Ivan Nourdin and Taqqu, [2014](#)
 Ivan Nourdin and T. T. D. Tran, [2019](#)
 Ivan Nourdin and Ciprian A. Tudor, [2006](#)
 Ivan Nourdin and F. G. Viens, [2009](#)
 Ivan Nourdin and Zeineddine, [2014](#)
 Ivan Nourdin and G. Zheng, [\[2019\]](#) [I2019](#)
 Ivan Nourdin and Zintout, [2016](#)
 D. Nualart, [1981a](#)
 D. Nualart, [1981b](#)
 D. Nualart, [1982](#)
 D. Nualart, [1983a](#)
 D. Nualart, [1983b](#)
 D. Nualart, [1984](#)
 D. Nualart, [1986](#)
 D. Nualart, [1993](#)
 D. Nualart and J. Aguilar-Martin, [1980](#)
 D. Nualart and S. Ortiz-Latorre, [2008a](#)
 D. Nualart and S. Ortiz-Latorre, [2008b](#)
 D. Nualart and S. Ortiz-Latorre, [2011](#)
 D. Nualart and É. Pardoux, [1988](#)
 D. Nualart and É. Pardoux, [1991](#)
 D. Nualart and É. Pardoux, [1992](#)
 D. Nualart and E. Pardoux, [1994](#)
 D. Nualart, C. Rovira, and S. Tindel, [2001](#)
 D. Nualart and M. Sanz, [1979](#)
 D. Nualart and M. Sanz, [1980](#)
 D. Nualart and M. Sanz, [1981a](#)
 D. Nualart and M. Sanz, [1981b](#)
 D. Nualart and M. Sanz, [1985a](#)
 D. Nualart and M. Sanz, [1985b](#)
 D. Nualart and M. Sanz, [1989](#)
 D. Nualart, M. Sanz, and M. Zakai, [1990](#)
 D. Nualart and Steblovskaya, [1999](#)
 D. Nualart and M. Thieullen, [1996](#)
 D. Nualart and A. S. Üstünel, [1991](#)
 D. Nualart, A. S. Üstünel, and M. Zakai, [1988](#)
 D. Nualart, A. S. Üstünel, and M. Zakai, [1990a](#)
 D. Nualart, A. S. Üstünel, and M. Zakai, [1990b](#)
 D. Nualart and J. Vives, [1992](#)
 D. Nualart and Yeh, [1989a](#)
 D. Nualart and Yeh, [1989b](#)
 D. Nualart and M. Zakai, [1989a](#)
 D. Nualart and M. Zakai, [1989b](#)
 David Nualart, [1977a](#)
 David Nualart, [1977b](#)
 David Nualart, [1979](#)
 David Nualart, [1981](#)
 David Nualart, [1983](#)
 David Nualart, [1984](#)

David Nualart, [1985](#)
 David Nualart, [1986](#)
 David Nualart, [1987](#)
 David Nualart, [1988](#)
 David Nualart, [1989a](#)
 David Nualart, [1989b](#)
 David Nualart, [1991a](#)
 David Nualart, [1991b](#)
 David Nualart, [1992a](#)
 David Nualart, [1992b](#)
 David Nualart, [1993](#)
 David Nualart, [1995a](#)
 David Nualart, [1995b](#)
 David Nualart, [1998a](#)
 David Nualart, [1998b](#)
 David Nualart, [1999](#)
 David Nualart, [2003](#)
 David Nualart, [2005](#)
 David Nualart, [2006a](#)
 David Nualart, [2006b](#)
 David Nualart, [2006c](#)
 David Nualart, [2009a](#)
 David Nualart, [2009b](#)
 David Nualart, [2011](#)
 David Nualart, [2013](#)
 David Nualart, [2014a](#)
 David Nualart, [2014b](#)
 David Nualart and Eulalia Nualart, [2018](#)
 David Nualart and Salvador Ortiz-Latorre, [2007](#)
 David Nualart and Ouknine, [2002](#)
 David Nualart and Ouknine, [2003a](#)
 David Nualart and Ouknine, [2003b](#)
 David Nualart and Ouknine, [2004](#)
 David Nualart and Étienne Pardoux, [1991a](#)
 David Nualart and Étienne Pardoux, [1991b](#)
 David Nualart and Peccati, [2005](#)
 David Nualart and Victor Pérez-Abreu, [2014](#)
 David Nualart and P. Protter, [1996](#)
 David Nualart and Lluís Quer-Sardanyons, [2007](#)
 David Nualart and Lluís Quer-Sardanyons, [2009](#)
 David Nualart and Lluís Quer-Sardanyons, [2011](#)
 David Nualart and Carles Rovira, [2000](#)
 David Nualart, Carles Rovira, and Samy Tindel, [2003](#)
 David Nualart and Boris Rozovskii, [1997](#)
 David Nualart, Ruacanú, and Ruacanú, [2002](#)
 David Nualart and Marta Sanz, [1979](#)
 David Nualart and Marta Sanz, [1980](#)
 David Nualart and Marta Sanz, [1982](#)
 David Nualart and Saussereau, [2009](#)
 David Nualart and Schoutens, [2000](#)
 David Nualart and Schoutens, [2001](#)

David Nualart, X. Song, and G. Zheng, [2021](#)
 David Nualart and Swanson, [2013](#)
 David Nualart and Taqqu, [2006](#)
 David Nualart and Taqqu, [2008](#)
 David Nualart and Michèle Thieullen, [1994](#)
 David Nualart and Tilva, [2020](#)
 David Nualart and Samy Tindel, [1995](#)
 David Nualart and Samy Tindel, [1997](#)
 David Nualart and Samy Tindel, [1998](#)
 David Nualart and Samy Tindel, [2011](#)
 David Nualart and Ciprian A. Tudor, [2017](#)
 David Nualart and Ali Süleyman Üstünel, [1989a](#)
 David Nualart and Ali Süleyman Üstünel, [1989b](#)
 David Nualart and Utzet, [1987](#)
 David Nualart and Frederi Viens, [2000](#)
 David Nualart and Josep Vives, [1988](#)
 David Nualart and Josep Vives, [1990](#)
 David Nualart and Josep Vives, [1992](#)
 David Nualart and Josep Vives, [1994](#)
 David Nualart and Josep Vives, [1995](#)
 David Nualart and P. A. Vuillermot, [2006](#)
 David Nualart and P.-A. Vuillermot, [2005](#)
 David Nualart and P.-A. Vuillermot, [2006](#)
 David Nualart and Wschebor, [1991](#)
 David Nualart and Xia, [2020](#)
 David Nualart and F. Xu, [2013](#)
 David Nualart and F. Xu, [2014a](#)
 David Nualart and F. Xu, [2014b](#)
 David Nualart and F. Xu, [2019](#)
 David Nualart and Nakahiro Yoshida, [2019](#)
 David Nualart and Moshe Zakai, [1986](#)
 David Nualart and Moshe Zakai, [1988](#)
 David Nualart and Moshe Zakai, [1989a](#)
 David Nualart and Moshe Zakai, [1989b](#)
 David Nualart and Moshe Zakai, [1990](#)
 David Nualart and Moshe Zakai, [1993](#)
 David Nualart and Zeineddine, [2018](#)
 David Nualart and G. Zheng, [2020a](#)
 David Nualart and G. Zheng, [2020b](#)
 David Nualart and G. Zheng, [2020c](#)
 David Nualart and Hongjuan Zhou, [2021](#)
 Eulàlia Nualart, [2011](#)
 Eulalia Nualart, [2004](#)
 Eulalia Nualart, [2013](#)
 Eulalia Nualart, [2018](#)
 Eulalia Nualart and Lluís Quer-Sardanyons, [2012](#)
 Eulalia Nualart and Frederi Viens, [2009](#)
 Nualart I Rodón, [2003](#)
 D. Nualart Rodón and M. Sanz Solé, [1976](#)
 David Nualart Rodón, [1975/76](#)
 David Nualart Rodón and Joseph Aguilar-Martin, [1977](#)

Neil O’Connell, [2012](#)
 Neil O’Connell, Timo Seppäläinen, and Zygouras, [2014](#)
 Neil O’Connell and Marc Yor, [2001](#)
 Oberhettinger, [1974](#)
 Oberhettinger and Badii, [1973](#)
 Ocone, [1984](#)
 Oh and Jeremy Quastel, [2013](#)
 Oh and Jeremy Quastel, [2016](#)
 Oh, Jeremy Quastel, and Valkó, [2012](#)
 Oh, Robert, et al., [2021](#)
 Oh and Thomann, [2018](#)
 Ohta, [1997](#)
 Okounkov, [2002](#)
 Øksendal, Proske, and Tusheng Zhang, [2005](#)
 Øksendal, Sulem, and Tusheng Zhang, [2011](#)
 Øksendal, Sulem, and Tusheng Zhang, [2012](#)
 Øksendal, Sulem, and Tusheng Zhang, [2014](#)
 Øksendal, Sulem, and Tusheng Zhang, [2015](#)
 Øksendal, Sulem, and Tusheng Zhang, [2016](#)
 Øksendal and Tusheng Zhang, [2007](#)
 Øksendal and Tusheng Zhang, [2010](#)
 Øksendal and Tusheng Zhang, [2012](#)
 Olde Daalhuis, [2010a](#)
 Olde Daalhuis, [2010b](#)
 Oldham, Myland, and Spanier, [2009](#)
 Oliveira, Silva, and Streit, [2011](#)
 Stefano Olla and Tsai, [2019](#)
 Olshanski, [2011](#)
 F. W. J. Olver, [2010](#)
 F. W. J. Olver and Maximon, [2010](#)
 F. W. J. Olver and Wong, [2010](#)
 Frank W. J. Olver, [1997](#)
 Frank W. J. Olver et al., [2010](#)
 Martin Ondreját, [2004](#)
 Martin Ondreját, [2010a](#)
 Martin Ondreját, [2010b](#)
 Ono, [1997](#)
 Orantin, [2011](#)
 Orsingher, [1982](#)
 Orsingher and Beghin, [2009](#)
 Ortiz-López and Marta Sanz-Solé, [2011](#)
 Ortmann, Jeremy Quastel, and Remenik, [2016](#)
 Ortmann, Jeremy Quastel, and Remenik, [2017](#)
 Osgood, [1898](#)
 Otto and Villani, [2000](#)
 Ouhabaz, [2005](#)
 Ouhabaz and F.-Y. Wang, [2007](#)
 Ouvrard, [1975/76](#)
 Ouyang, [2009](#)
 Ouyang, [2017](#)
 Ouyang and Pajda-De La O, [2019](#)

Ouyang and Roberson-Vickery, [2022](#)
 Ouyang, Y. Shi, and D. Wu, [2018](#)
 Zs. Pajor-Gyulai and M. Salins, [2017](#)
 Zsolt Pajor-Gyulai and Michael Salins, [2016](#)
 Pal, [2012](#)
 Pal and Shkolnikov, [2014](#)
 Palais, [1988](#)
 Palczewski and Jerzy Zabczyk, [2005](#)
 Palmer, Beatty, and Craig A. Tracy, [1994](#)
 Palmer and C. Tracy, [1981](#)
 Palmer and C. Tracy, [1983](#)
 Palmer and Craig A. Tracy, [1990](#)
 Panchenko, [2005](#)
 Panchenko, [2010a](#)
 Panchenko, [2010b](#)
 Panchenko, [2010c](#)
 Panchenko, [2011](#)
 Panchenko, [2012a](#)
 Panchenko, [2012b](#)
 Panchenko, [2013a](#)
 Panchenko, [2013b](#)
 Panchenko, [2014](#)
 Pandolfi, Priola, and Jerzy Zabczyk, [2013](#)
 Panloup, Samy Tindel, and Varvenne, [2020](#)
 Paquette and Ofer Zeitouni, [2017](#)
 Paquette and Ofer Zeitouni, [2018](#)
 É. Pardoux, [1993](#)
 E. Pardoux, [1975](#)
 Étienne Pardoux and S. G. Peng, [1994](#)
 Étienne Pardoux and Piatnitski, [2012](#)
 Étienne Pardoux and P. Protter, [1990](#)
 Étienne Pardoux and Ofer Zeitouni, [2004/05](#)
 Étienne Pardoux and Tu Sheng Zhang, [1993](#)
 Paris, [2010a](#)
 Paris, [2010b](#)
 G. Parisi and Y. S. Wu, [1981](#)
 Giorgio Parisi, [1983](#)
 Giorgio Parisi, [1990](#)
 Giorgio Parisi and Y. C. Zhang, [1985](#)
 Y. M. Park, [1977](#)
 Pastur and Shcherbina, [1991](#)
 Paulin, [2015](#)
 Peccati and Taqqu, [2011](#)
 Pei et al., [2021](#)
 Peled, Sen, and Ofer Zeitouni, [2016](#)
 Pelissetto and Vicari, [2002](#)
 Peña and Giné, [1999](#)
 Peral and J. L. Vázquez, [1995](#)
 Peres and Ofer Zeitouni, [2008](#)
 Edwin Perkins, [1982a](#)
 Edwin Perkins, [1982b](#)

Edwin Perkins, [2002](#)
 S. Peszat and J. Zabczyk, [2007](#)
 S. Peszat and J. Zabczyk, [2013](#)
 S. Peszat and J. Zabczyk, [2014](#)
 Szymon Peszat, [1994](#)
 Szymon Peszat, [2002](#)
 Szymon Peszat and Samy Tindel, [2010](#)
 Szymon Peszat, Twardowska, and Jerzy Zabczyk, [2021](#)
 Szymon Peszat and Jerzy Zabczyk, [1995](#)
 Szymon Peszat and Jerzy Zabczyk, [1997](#)
 Szymon Peszat and Jerzy Zabczyk, [2000](#)
 Szymon Peszat and Jerzy Zabczyk, [2006](#)
 Petermann, [2000](#)
 Petersen, [1983](#)
 Petersen, [1989](#)
 Peterson and Timo Seppäläinen, [2010](#)
 Peterson and Ofer Zeitouni, [2009a](#)
 Peterson and Ofer Zeitouni, [2009b](#)
 Pfaffelhuber and Popovic, [2015](#)
 Phillips, [1987](#)
 Picard, [2004](#)
 Pietsch, [1978](#)
 Pinelis, [1994](#)
 Pinsky, Stanton, and Trapa, [1993](#)
 Pipiras and Taqqu, [2000](#)
 Pipiras and Taqqu, [2001](#)
 Pisier, [1986](#)
 Pisztor, Povel, and Ofer Zeitouni, [1999](#)
 Piterbarg, [1986](#)
 Pitici, [2016](#)
 L. D. Pitt and R. S. Robeva, [1994](#)
 Loren D. Pitt, [1971](#)
 Loren D. Pitt, [1973](#)
 Loren D. Pitt, [1975](#)
 Loren D. Pitt, R. Robeva, and D. Y. Wang, [1995](#)
 Loren D. Pitt and L. T. Tran, [1979](#)
 M. S. T. Piza, [1997](#)
 Podlubny, [1999](#)
 Joe Polchinski, [2004](#)
 Joseph Polchinski, [1990](#)
 Pólya and Szeg, [1970](#)
 Polyak, [2005](#)
 Polyanin, [2002](#)
 Polyanin and Nazaikinskii, [2016](#)
 A. Y. Popov and Sedletskii, [2011](#)
 Popovic and Veber, [2020](#)
 Pospíšil and Roger Tribe, [2007](#)
 Prähofer and Herbert Spohn, [2002a](#)
 Prähofer and Herbert Spohn, [2002b](#)
 Prévôt and Michael Röckner, [2007](#)
 Priola, Shirikyan, et al., [2012](#)

Priola, Lihu Xu, and Jerzy Zabczyk, [2011](#)
 Priola and Jerzy Zabczyk, [2003](#)
 Priola and Jerzy Zabczyk, [2004](#)
 Priola and Jerzy Zabczyk, [2006a](#)
 Priola and Jerzy Zabczyk, [2006b](#)
 Priola and Jerzy Zabczyk, [2009](#)
 Priola and Jerzy Zabczyk, [2010](#)
 Priola and Jerzy Zabczyk, [2011](#)
 M. H. Protter and Hans F. Weinberger, [1984](#)
 P. Protter, [1985](#)
 Prüss, [1993](#)
 Pskhu, [2009](#)
 Qi, [2010](#)
 J. Quastel, [1996](#)
 J. Quastel, Rezakhanlou, and S. R. S. Varadhan, [1999](#)
 J. Quastel and S. R. S. Varadhan, [1997](#)
 J. Quastel and H.-T. Yau, [1998](#)
 J. D. Quastel, [2014](#)
 Jeremy Quastel, [1992](#)
 Jeremy Quastel, [1995](#)
 Jeremy Quastel, [2000](#)
 Jeremy Quastel, [2002](#)
 Jeremy Quastel, [2006](#)
 Jeremy Quastel, [2010a](#)
 Jeremy Quastel, [2010b](#)
 Jeremy Quastel, [2012](#)
 Jeremy Quastel, [2014](#)
 Jeremy Quastel, Jankowski, and Sheriff, [2002](#)
 Jeremy Quastel and Konstantin Matetski, [2019](#)
 Jeremy Quastel and Rahman, [2020](#)
 Jeremy Quastel and Remenik, [2011](#)
 Jeremy Quastel and Remenik, [2013a](#)
 Jeremy Quastel and Remenik, [2013b](#)
 Jeremy Quastel and Remenik, [2014](#)
 Jeremy Quastel and Remenik, [2015](#)
 Jeremy Quastel and Remenik, [2019](#)
 Jeremy Quastel and Sarkar, [2023](#)
 Jeremy Quastel and Herbert Spohn, [2015](#)
 Jeremy Quastel and Valko, [2007](#)
 Jeremy Quastel and Valkó, [2008a](#)
 Jeremy Quastel and Valkó, [2008b](#)
 Jeremy Quastel and Valkó, [2013](#)
 Jeremy Quastel and Horng-Tzer Yau, [1999](#)
 Jeremy Daniel Quastel, [1990](#)
 L. Quer-Sardanyons and M. Sanz-Solé, [2004](#)
 Lluís Quer-Sardanyons, [2013](#)
 Lluís Quer-Sardanyons and Marta Sanz-Solé, [2003](#)
 Lluís Quer-Sardanyons and Marta Sanz-Solé, [2004](#)
 Lluís Quer-Sardanyons and Marta Sanz-Solé, [2006](#)
 Lluís Quer-Sardanyons and Samy Tindel, [2007](#)
 Lluís Quer-Sardanyons and Samy Tindel, [2012](#)

Quirós and J. D. Rossi, [2001](#)
 Quirós Gracián and Juan L. Vázquez, [1995](#)
 Quittner and Souplet, [2019](#)
 Rajput and Rosiski, [1989](#)
 Rákos and G. M. Schütz, [2005](#)
 Ramanan and Ofer Zeitouni, [1999](#)
 Ramanathan and O. Zeitouni, [1991](#)
 J. A. Ramírez, Rider, and Ofer Zeitouni, [2011](#)
 Ran and Tusheng Zhang, [2010](#)
 Rao and Bhimasankaram, [2000](#)
 F. Rassoul-Agha and T. Seppäläinen, [2008](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2005](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2006](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2007](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2009](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2011](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2014](#)
 Firas Rassoul-Agha and Timo Seppäläinen, [2015](#)
 Firas Rassoul-Agha, Timo Seppäläinen, and Yilmaz, [2013](#)
 Firas Rassoul-Agha, Timo Seppäläinen, and Yilmaz, [2017a](#)
 Firas Rassoul-Agha, Timo Seppäläinen, and Yilmaz, [2017b](#)
 Reed and Barry Simon, [1975](#)
 Reed and Barry Simon, [1978](#)
 Reed and Barry Simon, [1979](#)
 Reed and Barry Simon, [1980](#)
 Reeds, [1979](#)
 Reimers, [1989](#)
 Reinhardt and P. L. Walker, [2010a](#)
 Reinhardt and P. L. Walker, [2010b](#)
 Reinhardt and P. L. Walker, [2010c](#)
 Rempaa and J. Zabczyk, [1988](#)
 Jiagang Ren and Xicheng Zhang, [2005](#)
 Jiagang Ren and Xicheng Zhang, [2008](#)
 Jiagang Ren and Xicheng Zhang, [2005](#)
 Y.-F. Ren and H.-Y. Liang, [2001](#)
 Resnick, [1987](#)
 Revuz and Marc Yor, [1991](#)
 Revuz and Marc Yor, [1994](#)
 Revuz and Marc Yor, [1999](#)
 Rhodes, Sohler, and Vargas, [2014](#)
 Rhodes and Vargas, [2010](#)
 Rhodes and Vargas, [2011](#)
 Rhodes and vargas, [2016](#)
 Riahi, [2013](#)
 Richards, [2010](#)
 Richey and Craig A. Tracy, [1986](#)
 Richey and Craig A. Tracy, [1987a](#)
 Richey and Craig A. Tracy, [1987b](#)
 Richey and Craig A. Tracy, [1990](#)
 Raina S. Robeva and Loren D. Pitt, [2004](#)
 Raina Stefanova Robeva, [1997](#)

Rockafellar, [1970](#)
 Michael Röckner, F.-Y. Wang, and Tusheng Zhang, [2013](#)
 Michael Röckner and Tu Sheng Zhang, [1992](#)
 Michael Röckner and Tusheng Zhang, [2007](#)
 Michael Röckner and Tusheng Zhang, [2012](#)
 Michael Röckner, Tusheng Zhang, and Xicheng Zhang, [2010](#)
 Rodgers and Nagao, [2011](#)
 Rodino, [1993](#)
 Rogers and D. Williams, [2000](#)
 Romito, [2018](#)
 Rosen, [1987](#)
 Rosen, [1990](#)
 J. D. Rossi and Wolanski, [1998](#)
 C. Rovira and M. Sanz-Solé, [2001](#)
 C. Rovira and S. Tindel, [2001](#)
 Carles Rovira and Marta Sanz-Solé, [1995](#)
 Carles Rovira and Marta Sanz-Solé, [1996](#)
 Carles Rovira and Marta Sanz-Solé, [1997](#)
 Carles Rovira and Marta Sanz-Solé, [1998](#)
 Carles Rovira and Marta Sanz-Solé, [2000](#)
 Carles Rovira and Samy Tindel, [2000a](#)
 Carles Rovira and Samy Tindel, [2000b](#)
 Carles Rovira and Samy Tindel, [2001](#)
 Carles Rovira and Samy Tindel, [2005](#)
 D. Roy and Pandit, [2020](#)
 R. Roy and F. W. J. Olver, [2010](#)
 R. Roy, F. W. J. Olver, et al., [2010](#)
 Royden, [1963](#)
 Royen, [2014](#)
 Rozanov, [1982](#)
 Rozovski, [1990](#)
 Rudelson, Samorodnitsky, and Ofer Zeitouni, [2016](#)
 Rudelson and Ofer Zeitouni, [2016](#)
 Rudin, [1987](#)
 Rudin, [1991](#)
 Ruelle, [1987](#)
 Runst and Sickel, [1996](#)
 Russo and Trutnau, [2007](#)
 Russo and Vallois, [1993](#)
 Rychkov, [1999](#)
 Sagan, [2001](#)
 Said-Houari, [2022](#)
 M. Salins, [2021a](#)
 M. Salins, [2021b](#)
 Michael Salins, [2015](#)
 Michael Salins, [2019a](#)
 Michael Salins, [2019b](#)
 Michael Salins, [2021](#)
 Michael Salins, [2022a](#)
 Michael Salins, [2022b](#)
 Michael Salins, [2022c](#)

Michael Salins, Budhiraja, and Dupuis, [2019](#)
 Michael Salins and Setayeshgar, [2023](#)
 Michael Salins and Spiliopoulos, [2017a](#)
 Michael Salins and Spiliopoulos, [2017b](#)
 Michael Salins and Spiliopoulos, [2021](#)
 Saloff-Coste, [1992](#)
 Saloff-Coste, [2010](#)
 Samarskii et al., [1995](#)
 Samarskiui and Sobol', [1963](#)
 Samko, Kilbas, and Marichev, [1993](#)
 Samson, [2000](#)
 Santalla and S. C. Ferreira, [2018](#)
 Marta Sanz, [1988](#)
 Marta Sanz, [1989](#)
 Sanz i Solé, [1992](#)
 Marta Sanz Solé, [1978](#)
 Marta Sanz-Solé, [1986](#)
 Marta Sanz-Solé, [2002](#)
 Marta Sanz-Solé, [2005](#)
 Marta Sanz-Solé, [2008](#)
 Marta Sanz-Solé, [2010](#)
 Marta Sanz-Solé, [2013](#)
 Marta Sanz-Solé, [2019](#)
 Marta Sanz-Solé, Atiyah, et al., [2012](#)
 Marta Sanz-Solé and Paul Malliavin, [2008](#)
 Marta Sanz-Solé and Sarrà, [1999](#)
 Marta Sanz-Solé and Sarrà, [2000](#)
 Marta Sanz-Solé and Sarrà, [2002](#)
 Marta Sanz-Solé and SüSS, [2013](#)
 Marta Sanz-Solé and SüSS, [2014](#)
 Marta Sanz-Solé and SüSS, [2015](#)
 Marta Sanz-Solé and SüSS, [2016](#)
 Marta Sanz-Solé and Torrecilla, [2009](#)
 Marta Sanz-Solé and Torrecilla-Tarantino, [2007](#)
 Marta Sanz-Solé and Viles, [2018](#)
 Marta Sanz-Solé and P. A. Vuillermot, [2009](#)
 Marta Sanz-Solé and P.-A. Vuillermot, [2002](#)
 Marta Sanz-Solé and P.-A. Vuillermot, [2003](#)
 Sarantsev and Tsai, [2017](#)
 T. Sasamoto, [2005](#)
 Tomohiro Sasamoto, [2016](#)
 Tomohiro Sasamoto and Herbert Spohn, [2009](#)
 Tomohiro Sasamoto and Herbert Spohn, [2010a](#)
 Tomohiro Sasamoto and Herbert Spohn, [2010b](#)
 P. Sasorov, Meerson, and Prolhac, [2017](#)
 K.-i. Sato, [1999](#)
 K.-i. Sato, [2013](#)
 Savu, [2006](#)
 Scalas, [2006](#)
 Schäfer et al., [1992](#)
 René L. Schilling, R. Song, and Vondraek, [2010](#)

T. Schmidt and Jerzy Zabczyk, [2012](#)
 Schneider, [1996](#)
 Schneider and W. Wyss, [1989](#)
 Schram, Barkema, and Bisseling, [2011](#)
 Schulman, [1981](#)
 Schumacher, [1985](#)
 Gunter M. Schütz, [1997](#)
 Es-Sebaiy and Ivan Nourdin, [2013](#)
 Es-Sebaiy, David Nualart, et al., [2010](#)
 Seidler, [2010](#)
 Seidler and Sobukawa, [2003](#)
 Seppäläinen, [1991](#)
 T. Seppäläinen, [1998a](#)
 T. Seppäläinen, [1998b](#)
 Timo Seppäläinen, [1993a](#)
 Timo Seppäläinen, [1993b](#)
 Timo Seppäläinen, [1994](#)
 Timo Seppäläinen, [1995a](#)
 Timo Seppäläinen, [1995b](#)
 Timo Seppäläinen, [1996](#)
 Timo Seppäläinen, [1997a](#)
 Timo Seppäläinen, [1997b](#)
 Timo Seppäläinen, [1998a](#)
 Timo Seppäläinen, [1998b](#)
 Timo Seppäläinen, [1998c](#)
 Timo Seppäläinen, [1999a](#)
 Timo Seppäläinen, [1999b](#)
 Timo Seppäläinen, [2000a](#)
 Timo Seppäläinen, [2000b](#)
 Timo Seppäläinen, [2001a](#)
 Timo Seppäläinen, [2001b](#)
 Timo Seppäläinen, [2001c](#)
 Timo Seppäläinen, [2002](#)
 Timo Seppäläinen, [2005](#)
 Timo Seppäläinen, [2007](#)
 Timo Seppäläinen, [2008](#)
 Timo Seppäläinen, [2010](#)
 Timo Seppäläinen, [2012](#)
 Timo Seppäläinen, [2014](#)
 Timo Seppäläinen, [2017](#)
 Timo Seppäläinen, [2018](#)
 Timo Seppäläinen, [2020](#)
 Timo Seppäläinen and Joachim Krug, [1999](#)
 Timo Seppäläinen and Sethuraman, [2003](#)
 Timo Seppäläinen and X. Shen, [2020](#)
 Timo Seppäläinen and Valkó, [2010](#)
 Timo Seppäläinen and Yukich, [2001](#)
 Timo Seppäläinen and Y. Zhai, [2017](#)
 Seroussi and Ofer Zeitouni, [2022](#)
 Shamis and Ofer Zeitouni, [2018](#)
 Shandarin and Zel'dovich, [1989](#)

Shang, J. Zhai, and Tusheng Zhang, [2019](#)
 Shang and Tusheng Zhang, [2019](#)
 Shang and Tusheng Zhang, [2020](#)
 Shang and Tusheng Zhang, [2021](#)
 Shang and Tusheng Zhang, [2022](#)
 Shea and Wainger, [1975](#)
 Sheffield, [2005](#)
 Sheffield, [2007](#)
 H. Shen and Tsai, [2019](#)
 Z. Shen, [2007](#)
 L. A. Shepp and O. Zeitouni, [1993](#)
 Larry A. Shepp and Ofer Zeitouni, [1992](#)
 Sherman, [1970](#)
 Sherrington and Kirkpatrick, [1975](#)
 Z. Shi, [1998](#)
 Z. Shi, [2015](#)
 Tokuzo Shiga, [1992](#)
 Tokuzo Shiga, [1994](#)
 Tokuzo Shiga and Shimizu, [1980](#)
 Shinault and Craig A. Tracy, [2011](#)
 El-Showk et al., [2014](#)
 Sierociski and Jerzy Zabczyk, [1989a](#)
 Sierociski and Jerzy Zabczyk, [1989b](#)
 Silverstein, [1967/1968](#)
 Barry Simon, [1974](#)
 Barry Simon, [1977](#)
 Barry Simon, [1979](#)
 Barry Simon, [2005](#)
 T. Simon, [2014](#)
 Sinai, [1995](#)
 Sinaui, [1982](#)
 Skorohod, [1956](#)
 Skoulakis and Robert J. Adler, [2001](#)
 G. Slade, [2006](#)
 Gordon Slade, [2018](#)
 Gordon Slade, [2019](#)
 Gordon Slade and Tomberg, [2016](#)
 Sleeman and Kuznetsov, [2010](#)
 Slepian, [1962](#)
 Smoller, [1983](#)
 Soboleff, [1945](#)
 Sobolevskiui, [1961](#)
 Sokolov and J. Klafter, [2005](#)
 Soner and P. E. Souganidis, [1993](#)
 J. Song, [2012](#)
 J. Song, [2017](#)
 J. Song, X. Song, and F. Xu, [2020](#)
 J. Song and Samy Tindel, [2022](#)
 R. Song and Vondraek, [2003](#)
 R. Song and Xian Yin Zhou, [1996](#)
 Soshnikov, [2000](#)

Souplet, [1999](#)
 R. B. Sowers, [1992](#)
 Spitzer, [1970](#)
 Spitzer, [1981](#)
 H. Spohn, [2012](#)
 Herbert Spohn, [2006](#)
 Sritharan and Sundar, [2006](#)
 H. M. Srivastava and Choi, [2001](#)
 R. P. Stanley, [2012](#)
 Stefanov and Samy Tindel, [2023](#)
 E. M. Stein, [1970](#)
 E. M. Stein, [1993](#)
 E. M. Stein and Shakarchi, [2003a](#)
 E. M. Stein and Shakarchi, [2003b](#)
 E. M. Stein and G. Weiss, [1971](#)
 Michael L. Stein, [1999](#)
 Steinberg and O. Zeitouni, [1992](#)
 Stewartson and J. T. Stuart, [1971](#)
 Stocke, [1984](#)
 Stoyanov, [2013](#)
 Strichartz, [1967](#)
 Stricker and M. Yor, [1978](#)
 D. W. Stroock, [1984](#)
 D. W. Stroock and O. Zeitouni, [1996](#)
 Daniel W. Stroock, [1983](#)
 Daniel W. Stroock, [2011](#)
 Daniel W. Stroock, [2014](#)
 Daniel W. Stroock and S. R. S. Varadhan, [1972](#)
 Daniel W. Stroock and S. R. Srinivasa Varadhan, [2006](#)
 Daniel W. Stroock and Ofer Zeitouni, [1991](#)
 Sturm, [2003](#)
 Su, Y.-h. Lei, and T. Shen, [2021](#)
 Subag and Ofer Zeitouni, [2015](#)
 Subag and Ofer Zeitouni, [2017](#)
 Subag and Ofer Zeitouni, [2021](#)
 Sudakov and Cirel'son, [1974](#)
 Sugino and Tsuchiya, [1994](#)
 Sugitani, [1989](#)
 Sutherland, [2004](#)
 wi,ech and Jerzy Zabczyk, [2013](#)
 wi,ech and Jerzy Zabczyk, [2016](#)
 wich and Jerzy Zabczyk, [2011](#)
 Symanzik, [1977](#)
 Alain-Sol Sznitman, [1993a](#)
 Alain-Sol Sznitman, [1993b](#)
 Alain-Sol Sznitman, [1998](#)
 Alain-Sol Sznitman and Ofer Zeitouni, [2004](#)
 Alain-Sol Sznitman and Ofer Zeitouni, [2006](#)
 Kazumasa A Takeuchi et al., [2011](#)
 Kazumasa A. Takeuchi and Sano, [2010](#)
 M. Talagrand, [1994](#)

M. Talagrand, [1996](#)
Michel Talagrand, [1994](#)
Michel Talagrand, [1995a](#)
Michel Talagrand, [1995b](#)
Michel Talagrand, [1996](#)
Michel Talagrand, [1998](#)
Michel Talagrand, [2002](#)
Michel Talagrand, [2003a](#)
Michel Talagrand, [2003b](#)
Michel Talagrand, [2006a](#)
Michel Talagrand, [2006b](#)
Michel Talagrand, [2010](#)
Michel Talagrand, [2011a](#)
Michel Talagrand, [2011b](#)
Talenti, [1965](#)
Tamborenea and Das Sarma, [1993](#)
Tang and Tsai, [2018](#)
L. N. Tao, [1985](#)
Terence Tao, [2006](#)
Tartar, [1972](#)
M. Taylor, Marius Mitrea, and Vasy, [2005](#)
M. E. Taylor, [1996](#)
S. J. Taylor, [1961](#)
Teichmann, [2011](#)
Temme, [2010a](#)
Temme, [2010b](#)
Temme, [2010c](#)
Temme, [2010d](#)
Temple and Craig A. Tracy, [1992](#)
Tenenbaum, [2015](#)
G. Tessitore and J. Zabczyk, [2001](#)
Gianmario Tessitore and Jerzy Zabczyk, [1996](#)
Gianmario Tessitore and Jerzy Zabczyk, [1998a](#)
Gianmario Tessitore and Jerzy Zabczyk, [1998b](#)
Gianmario Tessitore and Jerzy Zabczyk, [2002](#)
Gianmario Tessitore and Jerzy Zabczyk, [2006](#)
C. J. Thompson, [1979](#)
I. J. Thompson, [2010](#)
Thouless, [2010](#)
S. Tindel, [2000](#)
S. Tindel, C. A. Tudor, and F. Viens, [2003](#)
S. Tindel, C. A. Tudor, and F. Viens, [2004](#)
S. Tindel and F. Viens, [2002](#)
Samy Tindel, [1996](#)
Samy Tindel, [1997](#)
Samy Tindel, [1998](#)
Samy Tindel, [2002](#)
Samy Tindel, [2003](#)
Samy Tindel, [2005](#)
Samy Tindel, [2009](#)
Samy Tindel and Chouk, [2015](#)

Samy Tindel, Yanghui Liu, and G. Lin, [2021](#)
 Samy Tindel and Torrecilla, [2012](#)
 Samy Tindel and Jérémie Unterberger, [2011](#)
 Samy Tindel and Frederi Viens, [1999](#)
 Samy Tindel and Frederi Viens, [2002](#)
 Samy Tindel and Frederi Viens, [2004](#)
 Samy Tindel and Frederi Viens, [2005](#)
 Titchmarsh, [1958](#)
 Titchmarsh, [1986](#)
 Tkocz et al., [2012](#)
 Toninelli, [2008](#)
 C. A. Tracy and H. Widom, [1995](#)
 C. A. Tracy and H. Widom, [1996](#)
 Craig A. Tracy, [1985a](#)
 Craig A. Tracy, [1985b](#)
 Craig A. Tracy, [1986](#)
 Craig A. Tracy, [1987](#)
 Craig A. Tracy, [1988a](#)
 Craig A. Tracy, [1988b](#)
 Craig A. Tracy, [1989a](#)
 Craig A. Tracy, [1989b](#)
 Craig A. Tracy, [1990](#)
 Craig A. Tracy, [1991](#)
 Craig A. Tracy, Grove, and M. F. Newman, [1987](#)
 Craig A. Tracy and Harold Widom, [1993a](#)
 Craig A. Tracy and Harold Widom, [1993b](#)
 Craig A. Tracy and Harold Widom, [1994a](#)
 Craig A. Tracy and Harold Widom, [1994b](#)
 Craig A. Tracy and Harold Widom, [1994c](#)
 Craig A. Tracy and Harold Widom, [1996a](#)
 Craig A. Tracy and Harold Widom, [1996b](#)
 Craig A. Tracy and Harold Widom, [1997a](#)
 Craig A. Tracy and Harold Widom, [1997b](#)
 Craig A. Tracy and Harold Widom, [1998a](#)
 Craig A. Tracy and Harold Widom, [1998b](#)
 Craig A. Tracy and Harold Widom, [1999a](#)
 Craig A. Tracy and Harold Widom, [1999b](#)
 Craig A. Tracy and Harold Widom, [1999c](#)
 Craig A. Tracy and Harold Widom, [2000a](#)
 Craig A. Tracy and Harold Widom, [2000b](#)
 Craig A. Tracy and Harold Widom, [2001](#)
 Craig A. Tracy and Harold Widom, [2002a](#)
 Craig A. Tracy and Harold Widom, [2002b](#)
 Craig A. Tracy and Harold Widom, [2002c](#)
 Craig A. Tracy and Harold Widom, [2002d](#)
 Craig A. Tracy and Harold Widom, [2003](#)
 Craig A. Tracy and Harold Widom, [2004a](#)
 Craig A. Tracy and Harold Widom, [2004b](#)
 Craig A. Tracy and Harold Widom, [2005](#)
 Craig A. Tracy and Harold Widom, [2006](#)
 Craig A. Tracy and Harold Widom, [2007](#)

Craig A. Tracy and Harold Widom, [2008a](#)
 Craig A. Tracy and Harold Widom, [2008b](#)
 Craig A. Tracy and Harold Widom, [2008c](#)
 Craig A. Tracy and Harold Widom, [2009a](#)
 Craig A. Tracy and Harold Widom, [2009b](#)
 Craig A. Tracy and Harold Widom, [2009c](#)
 Craig A. Tracy and Harold Widom, [2009d](#)
 Craig A. Tracy and Harold Widom, [2010a](#)
 Craig A. Tracy and Harold Widom, [2010b](#)
 Craig A. Tracy and Harold Widom, [2011a](#)
 Craig A. Tracy and Harold Widom, [2011b](#)
 Craig A. Tracy and Harold Widom, [2011c](#)
 Craig A. Tracy and Harold Widom, [2011d](#)
 Craig A. Tracy and Harold Widom, [2013a](#)
 Craig A. Tracy and Harold Widom, [2013b](#)
 Craig A. Tracy and Harold Widom, [2013c](#)
 Craig A. Tracy and Harold Widom, [2013d](#)
 Craig A. Tracy and Harold Widom, [2014](#)
 Craig A. Tracy and Harold Widom, [2016a](#)
 Craig A. Tracy and Harold Widom, [2016b](#)
 Craig A. Tracy and Harold Widom, [2017a](#)
 Craig A. Tracy and Harold Widom, [2017b](#)
 Craig A. Tracy and Harold Widom, [2018a](#)
 Craig A. Tracy and Harold Widom, [2018b](#)
 Treves, [\[2022\]](#) [f2022](#)
 Trèves, [1975](#)
 Roger Tribe, [1996](#)
 Tricomi, [1985](#)
 Hans Triebel, [1983](#)
 Hans Triebel, [1992](#)
 Hans Triebel, [2002](#)
 Hans Triebel, [2006](#)
 Trogdon and S. Olver, [2016](#)
 Tsai, [2011](#)
 Tsai, [2016a](#)
 Tsai, [2016b](#)
 Tsai, [2018](#)
 Tsai, [2022](#)
 Tsai, [\[2021\]](#) [f2021](#)
 Tsuji, [1975](#)
 Tsutsumi, [1972](#)
 Nguyen Huy Tuan and Nane, [2017](#)
 Nguyen Huy Tuan, Nane, et al., [2020](#)
 Ciprian A. Tudor and Yimin Xiao, [2017](#)
 C. Tudor, [2004](#)
 Tulino and Verdú, [2011](#)
 Twardowska and Jerzy Zabczyk, [2004](#)
 Twardowska and Jerzy Zabczyk, [2006](#)
 D. E. Tzanetis, [1996](#)
 U, [1960](#)
 Uchaikin and Vladimir M. Zolotarev, [1999](#)

S. R. Umarov and Sauidamatov, [2007](#)
 S. Umarov, [2012](#)
 S. Umarov and Saydamatov, [2006](#)
 A. Süleyman Üstünel and Moshe Zakai, [2000](#)
 Ali Süleyman Üstünel, [1995](#)
 Ali Suleyman Üstünel, [2012](#)
 H. G. Vaidya and C. A. Tracy, [1978](#)
 Hemant G. Vaidya and Craig A. Tracy, [1978](#)
 Varadarajan and R. C. Dalang, [2018](#)
 S. R. S. Varadhan, [1995](#)
 S. R. S. Varadhan, [2003](#)
 S. R. S. Varadhan, [2007](#)
 Vargas, [2006](#)
 J. L. Vazquez, [1996](#)
 Juan Luis Vazquez, [1999](#)
 J. J. L. Velázquez, [1993a](#)
 J. J. L. Velázquez, [1993b](#)
 J. J. L. Velázquez, V. A. Galaktionov, and M. A. Herrero, [1991](#)
 Juan J. L. Velázquez, [1997](#)
 Verbaarschot, [2011](#)
 Verchota, [1984](#)
 Vernizzi and Orland, [2011](#)
 A. Vershik and O. Zeitouni, [1999](#)
 A. M. Vershik et al., [2007](#)
 Vershynin, [2018](#)
 F. G. Viens, [2009](#)
 F. G. Viens and Tao Zhang, [2008](#)
 Vinckenbosch et al., [2015](#)
 Viot, [1975](#)
 Visan, [2007](#)
 Vogel and Ofer Zeitouni, [2021](#)
 Volkmer, [2010](#)
 Volkonskiui and Rozanov, [1959](#)
 Wainwright, [2019](#)
 Peter L. Walker, [1996](#)
 John B. Walsh, [1986](#)
 Walter, [1970](#)
 Walters, [1982](#)
 C. Wang, S. Yang, and Tusheng Zhang, [2021](#)
 C. Wang and Tusheng Zhang, [2019](#)
 F.-Y. Wang and T.-S. Zhang, [2010](#)
 F.-y. Wang and T.-s. Zhang, [2020](#)
 F.-Y. Wang and Tusheng Zhang, [2014](#)
 H. Wang, [1997](#)
 H. Wang, [1998](#)
 R. Wang, J. Zhai, and Tusheng Zhang, [2015](#)
 R. Wang, J. Zhai, and Tusheng Zhang, [2016](#)
 R. Wang and Tusheng Zhang, [2015](#)
 Zhidong Wang, [2008](#)
 Wasow, [1987](#)
 H. Watanabe, [1989](#)

S. Watanabe, [1968](#)
 Watson, [1944](#)
 Watson, [1995](#)
 Weissler, [1984](#)
 C. H. Wen and T. S. Zhang, [2009](#)
 C. H. Wen and T. S. Zhang, [2011](#)
 Westwater, [1980](#)
 Whittaker and Watson, [1996](#)
 Whittle, [1954](#)
 D. V. Widder, [1975](#)
 David Vernon Widder, [1941](#)
 Wild, [1951](#)
 Wilson, [1985](#)
 M. Winter et al., [2016](#)
 Woess, [2000](#)
 Wolchover, [2016](#)
 G. Wolf, [2010](#)
 Wolfersdorf, [1994](#)
 Wong, [2001](#)
 Wong and Y.-Q. Zhao, [2002](#)
 V. E. Wood, [1969](#)
 E. M. Wright, [1940a](#)
 E. M. Wright, [1940b](#)
 E. Maitland Wright, [1933](#)
 E. Maitland Wright, [1935](#)
 Liming Wu and Z. Zhang, [2006](#)
 W. Wu and Ofer Zeitouni, [2019](#)
 Wüthrich, [1998](#)
 Walter Wyss, [1986](#)
 Kai-Nan Xiang and T.-S. Zhang, [2005](#)
 Yimin Xiao, [1997](#)
 Yimin Xiao, [2008](#)
 Yimin Xiao, [2009](#)
 Xin, [1998](#)
 Jie Xiong, [2004](#)
 Jie Xiong, [2013a](#)
 Jie Xiong, [2013b](#)
 Lihu Xu, Yue, and Tusheng Zhang, [2016](#)
 Lin Xu, [1993](#)
 T. Xu and Tusheng Zhang, [2009a](#)
 T. Xu and Tusheng Zhang, [2009b](#)
 T. Xu and Tusheng Zhang, [2009c](#)
 T. Xu and Tusheng Zhang, [2010](#)
 Yakir and Ofer Zeitouni, [2021](#)
 Yamada and S. Watanabe, [1971](#)
 H. Yan, Kessler, and Sander, [1990](#)
 C. N. Yang and C. P. Yang, [1966](#)
 J. Yang and Tusheng Zhang, [2014](#)
 S. Yang, C. Wang, and Tusheng Zhang, [2022](#)
 S. Yang and Tusheng Zhang, [2018](#)
 S. Yang and Tusheng Zhang, [2021](#)

Xue Yang, J. Zhai, and Tusheng Zhang, [2015](#)
 Xue Yang, Q. Zhang, and Tusheng Zhang, [2020](#)
 Xue Yang and Tusheng Zhang, [2013](#)
 Xue Yang and Tusheng Zhang, [2014](#)
 Horng-Tzer Yau, [2004](#)
 Yezzi et al., [2006](#)
 Y. Yi, Yaozhong Hu, and J. Zhao, [2021](#)
 Yilmaz and Ofer Zeitouni, [2010](#)
 Yilmaz and Ofer Zeitouni, [2019](#)
 Yoder, [1975](#)
 M. Yor, [1985](#)
 Marc Yor, [1980](#)
 Marc Yor, [1992](#)
 Kôsaku Yosida, [1965](#)
 Kôsaku Yosida, [1980](#)
 Kosaku Yosida, [1995](#)
 Young, [1936](#)
 S. Yu, Dehui Wang, and Xia Chen, [2018](#)
 Yue and Tusheng Zhang, [2014](#)
 Yue and Tusheng Zhang, [2015](#)
 J. Zabczyk, [1985a](#)
 J. Zabczyk, [1985b](#)
 J. Zabczyk, [1986](#)
 J. Zabczyk, [1987a](#)
 J. Zabczyk, [1987b](#)
 J. Zabczyk, [1989a](#)
 J. Zabczyk, [1989b](#)
 J. Zabczyk, [1989c](#)
 J. Zabczyk, [1991](#)
 J. Zabczyk, [1993](#)
 J. Zabczyk, [1996](#)
 J. Zabczyk, [1999a](#)
 J. Zabczyk, [1999b](#)
 J. Zabczyk, [2001](#)
 J. Zabczyk, [2004](#)
 Jerzy Zabczyk, [1989](#)
 Jerzy Zabczyk, [1992](#)
 Jerzy Zabczyk, [1996](#)
 Jerzy Zabczyk, [1997](#)
 Jerzy Zabczyk, [2000](#)
 Jerzy Zabczyk, [2001](#)
 Jerzy Zabczyk, [2002](#)
 Jerzy Zabczyk, [2004](#)
 Jerzy Zabczyk, [2007](#)
 Jerzy Zabczyk, [2008](#)
 Jerzy Zabczyk, [2021](#)
 Jerzy Zabczyk, [\[2020\] 2020](#)
 Zabrodin, [2011](#)
 Zaidi and D. Nualart, [1999](#)
 M. Zakai and O. Zeitouni, [1992](#)
 Moshe Zakai, [1969](#)

Zakharov, [1991](#)
 Lorenzo Zambotti, [2002](#)
 Lorenzo Zambotti, [2003](#)
 Zaslavsky, [1994](#)
 O. Zeitouni, [1983](#)
 O. Zeitouni, [1984a](#)
 O. Zeitouni, [1984b](#)
 O. Zeitouni, [1998](#)
 O. Zeitouni, [2011](#)
 O. Zeitouni and B. Z. Bobrovsky, [1986a](#)
 O. Zeitouni and B. Z. Bobrovsky, [1986b](#)
 O. Zeitouni and A. Dembo, [1987a](#)
 O. Zeitouni and A. Dembo, [1987b](#)
 O. Zeitouni and A. Dembo, [1988a](#)
 O. Zeitouni and A. Dembo, [1988b](#)
 O. Zeitouni and A. Dembo, [1990](#)
 Ofer Zeitouni, [1988](#)
 Ofer Zeitouni, [1989a](#)
 Ofer Zeitouni, [1989b](#)
 Ofer Zeitouni, [1991](#)
 Ofer Zeitouni, [2000](#)
 Ofer Zeitouni, [2002](#)
 Ofer Zeitouni, [2004](#)
 Ofer Zeitouni, [2006](#)
 Ofer Zeitouni, [2012](#)
 Ofer Zeitouni, [2014](#)
 Ofer Zeitouni, [2016a](#)
 Ofer Zeitouni, [2016b](#)
 Ofer Zeitouni, [2018](#)
 Ofer Zeitouni, [2022](#)
 Ofer Zeitouni and Amir Dembo, [1988](#)
 Ofer Zeitouni and Gutman, [1991a](#)
 Ofer Zeitouni and Gutman, [1991b](#)
 Ofer Zeitouni and Moshe Zakai, [1992](#)
 Ofer Zeitouni and Moshe Zakai, [1994](#)
 Ofer Zeitouni and Zelditch, [2010](#)
 Ofer Zeitouni, Ziv, and Merhav, [1992](#)
 Zel'dovich, G. I. Barenblatt, et al., [1985](#)
 Zel'dovich, S. A. Molchanov, et al., [1987](#)
 Zel'dovich, S. A. Molchanov, et al., [1988](#)
 Zel'dovich, Ruzmauikin, and Sokoloff, [1990](#)
 J. Zhai and Tusheng Zhang, [2015](#)
 J. Zhai and Tusheng Zhang, [2017](#)
 J. Zhai and Tusheng Zhang, [2020](#)
 J. Zhai, Tusheng Zhang, and Wuting Zheng, [2018](#)
 J. Zhai, Tusheng Zhang, and Wuting Zheng, [2020](#)
 Y.-C. Zhang, [1990](#)
 Jun Zhang et al., [1992](#)
 Q. Zhang and H. Zhao, [2007](#)
 R. Zhang and Tusheng Zhang, [2021](#)
 S. Zhang, G. Lin, and Samy Tindel, [2022](#)

S. Zhang, Xiu Yang, et al., [2022](#)
Tusheng Zhang, [2007](#)
Tusheng Zhang, [2009](#)
Tusheng Zhang, [2010](#)
Tusheng Zhang, [2011a](#)
Tusheng Zhang, [2011b](#)
Tusheng Zhang, [2012](#)
Tusheng Zhang, [2014](#)
Tusheng Zhang, [2016](#)
Tusheng Zhang, [2019](#)
Tusheng Zhang and Ran, [2011](#)
Tusheng Zhang and J. Yang, [2011](#)
Xicheng Zhang, [2006](#)
Xicheng Zhang, [2007](#)
Xicheng Zhang, [2008](#)
Xicheng Zhang, [2009](#)
Xicheng Zhang, [2010](#)
Wuting Zheng, J. Zhai, and Tusheng Zhang, [2018](#)
Hao Zhou, Yaozhong Hu, and Yanghui Liu, [2023](#)
T. Zhu and J. M. Harris, [2014](#)
P. Zinn-Justin and Zuber, [2011](#)
Zirnbauer, [2011](#)
V. M. Zolotarev, [1986](#)
Zygmund, [1959](#)
Zygmund, [1968](#)

3 All references

3.1 Articles

sec:Articles

Articles

abdesselam:07:complete

Abdesselam, Abdelmalek (2007). “A complete renormalization group trajectory between two fixed points”. In: *Comm. Math. Phys.* 276.3, pp. 727–772. ISSN: 0010-3616. DOI: [10.1007/s00220-007-0352-x](https://doi.org/10.1007/s00220-007-0352-x). URL: <https://doi.org/10.1007/s00220-007-0352-x> (cit. on p. 5).

abraham.le-gall:94:sur

Abraham, Romain and Jean-François Le Gall (1994). “Sur la mesure de sortie du super mouvement brownien”. In: *Probab. Theory Related Fields* 99.2, pp. 251–275. ISSN: 0178-8051. DOI: [10.1007/BF01199025](https://doi.org/10.1007/BF01199025). URL: <https://doi.org/10.1007/BF01199025> (cit. on p. 5).

mala.torchinsky:07:hardy-lorentz

Abu-Shammala, Wael and Alberto Torchinsky (2007). “The Hardy-Lorentz spaces $H^{p,q}(\mathbb{R}^n)$ ”. In: *Studia Math.* 182.3, pp. 283–294. ISSN: 0039-3223. DOI: [10.4064/sm182-3-7](https://doi.org/10.4064/sm182-3-7). URL: <https://doi.org/10.4064/sm182-3-7> (cit. on p. 5).

acosta.chen:98:moderate

Acosta, A. de and Xia Chen (1998). “Moderate deviations for empirical measures of Markov chains: upper bounds”. In: *J. Theoret. Probab.* 11.4, pp. 1075–1110. ISSN: 0894-9840. DOI: [10.1023/A:1022673000778](https://doi.org/10.1023/A:1022673000778). URL: <https://doi.org/10.1023/A:1022673000778> (cit. on p. 5).

adler:77:hausdorff

Adler, Robert J. (1977). “Hausdorff dimension and Gaussian fields”. In: *Ann. Probability* 5.1, pp. 145–151. ISSN: 0091-1798. DOI: [10.1214/aop/1176995900](https://doi.org/10.1214/aop/1176995900). URL: <https://doi.org/10.1214/aop/1176995900> (cit. on p. 5).

adolfsson:92:l2-integrability

Adolfsson, Vilhelm (1992). “ L^2 -integrability of second-order derivatives for Poisson’s equation in nonsmooth domains”. In: *Math. Scand.* 70.1, pp. 146–160. ISSN: 0025-5521. DOI: [10.7146/math.scand.a-12391](https://doi.org/10.7146/math.scand.a-12391). URL: <https://doi.org/10.7146/math.scand.a-12391> (cit. on p. 5).

adolfsson:93:lp-integrability

— (1993). “ L^p -integrability of the second order derivatives of Green potentials in convex domains”. In: *Pacific J. Math.* 159.2, pp. 201–225. ISSN: 0030-8730. URL: <http://projecteuclid.org/euclid.pjm/1102634261> (cit. on p. 5).

adolfsson.jerison:94:lp-integrability

Adolfsson, Vilhelm and David Jerison (1994). “ L^p -integrability of the second order derivatives for the Neumann problem in convex domains”. In: *Indiana Univ. Math. J.* 43.4, pp. 1123–1138. ISSN: 0022-2518. DOI: [10.1512/iumj.1994.43.43049](https://doi.org/10.1512/iumj.1994.43.43049). URL: <https://doi.org/10.1512/iumj.1994.43.43049> (cit. on p. 5).

agmon.douglis.ea:59:estimates

Agmon, S., A. Douglis, and L. Nirenberg (1959). “Estimates near the boundary for solutions of elliptic partial differential equations satisfying general boundary conditions. I”. In: *Comm. Pure Appl. Math.* 12, pp. 623–727. ISSN: 0010-3640. DOI: [10.1002/cpa.3160120405](https://doi.org/10.1002/cpa.3160120405). URL: <https://doi.org/10.1002/cpa.3160120405> (cit. on p. 5).

agram.hu.ea:22:mean-field

Agram, Nacira, Yaozhong Hu, and Bernt Øksendal (2022). “Mean-field backward stochastic differential equations and applications”. In: *Systems Control Lett.* 162, Paper No. 105196, 7. ISSN: 0167-6911, 1872-7956. DOI: [10.1016/j.sysconle.2022.105196](https://doi.org/10.1016/j.sysconle.2022.105196). URL: <https://doi.org/10.1016/j.sysconle.2022.105196> (cit. on p. 5).

agrawal.hu.ea:20:general	Agrawal, Nishant, Yaozhong Hu, and Neha Sharma (2020). “General product formula of multiple integrals of Lévy process”. In: <i>J. Stoch. Anal.</i> 1.3, Art. 3, 12 (cit. on p. 5).
ahmed.zabczyk:96:partially	Ahmed, N. U. and J. Zabczyk (1996). “Partially observed optimal controls for nonlinear infinite-dimensional stochastic systems”. In: <i>Dynam. Systems Appl.</i> 5.4, pp. 521–538. ISSN: 1056-2176 (cit. on p. 5).
ahmed.fuhrman.ea:97:on	Ahmed, Nasir Uddin, Marco Fuhrman, and Jerzy Zabczyk (1997). “On filtering equations in infinite dimensions”. In: <i>J. Funct. Anal.</i> 143.1, pp. 180–204. ISSN: 0022-1236. DOI: 10.1006/jfan.1996.2970 . URL: https://doi.org/10.1006/jfan.1996.2970 (cit. on p. 5).
aidekon.shi:14:seneta-heyde	Aidékon, Elie and Zhan Shi (2014). “The Seneta-Heyde scaling for the branching random walk”. In: <i>Ann. Probab.</i> 42.3, pp. 959–993. ISSN: 0091-1798. DOI: 10.1214/12-AOP809 . URL: https://doi.org/10.1214/12-AOP809 (cit. on p. 5).
aidekon.berestycki.ea:13:branching	Aidékon, E. et al. (2013). “Branching Brownian motion seen from its tip”. In: <i>Probab. Theory Related Fields</i> 157.1-2, pp. 405–451. ISSN: 0178-8051. DOI: 10.1007/s00440-012-0461-0 . URL: https://doi.org/10.1007/s00440-012-0461-0 (cit. on p. 5).
aidekon:13:convergence	Aidékon, Elie (2013). “Convergence in law of the minimum of a branching random walk”. In: <i>Ann. Probab.</i> 41.3A, pp. 1362–1426. ISSN: 0091-1798. DOI: 10.1214/12-AOP750 . URL: https://doi.org/10.1214/12-AOP750 (cit. on p. 5).
aidekon.shi:10:weak	Aidékon, Elie and Zhan Shi (2010). “Weak convergence for the minimal position in a branching random walk: a simple proof”. In: <i>Period. Math. Hungar.</i> 61.1-2, pp. 43–54. ISSN: 0031-5303. DOI: 10.1007/s10998-010-3043-x . URL: https://doi.org/10.1007/s10998-010-3043-x (cit. on p. 5).
airault.ren.ea:00:smoothness	Airault, Hélène, Jiagang Ren, and Xicheng Zhang (2000). “Smoothness of local times of semimartingales”. In: <i>C. R. Acad. Sci. Paris Sér. I Math.</i> 330.8, pp. 719–724. ISSN: 0764-4442. DOI: 10.1016/S0764-4442(00)00251-2 . URL: https://doi.org/10.1016/S0764-4442(00)00251-2 (cit. on p. 5).
aizenman.contucci:98:on	Aizenman, M. and P. Contucci (1998). “On the stability of the quenched state in mean-field spin-glass models”. In: <i>J. Statist. Phys.</i> 92.5-6, pp. 765–783. ISSN: 0022-4715. DOI: 10.1023/A:1023080223894 . URL: https://doi.org/10.1023/A:1023080223894 (cit. on p. 5).
aizenman:82:geometric	Aizenman, Michael (1982). “Geometric analysis of φ^4 fields and Ising models. I, II”. In: <i>Comm. Math. Phys.</i> 86.1, pp. 1–48. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1103921614 (cit. on p. 5).
aizenman.corwin.ea:20:introduction	Aizenman, Michael, Ivan Corwin, et al. (2020). “Introduction to the special issue in honor of Joel Lebowitz”. In: <i>J. Stat. Phys.</i> 180.1-6, pp. 1–3. ISSN: 0022-4715. DOI: 10.1007/s10955-020-02606-z . URL: https://doi.org/10.1007/s10955-020-02606-z (cit. on p. 5).
aizenman.molchanov:93:localization	Aizenman, Michael and Stanislav Molchanov (1993). “Localization at large disorder and at extreme energies: an elementary derivation”. In: <i>Comm. Math. Phys.</i> 157.2, pp. 245–278. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104253939 (cit. on p. 5).
aizenman.warzel:06:canopy	Aizenman, Michael and Simone Warzel (2006). “The canopy graph and level statistics for random operators on trees”. In: <i>Math. Phys. Anal. Geom.</i> 9.4, 291–333 (2007). ISSN: 1385-0172. DOI: 10.1007/s11040-

- 007-9018-3. URL: <https://doi.org/10.1007/s11040-007-9018-3> (cit. on p. 5).
- alabert.ferrante.ea:95:markov Alabert, Aureli, Marco Ferrante, and David Nualart (1995). “Markov field property of stochastic differential equations”. In: *Ann. Probab.* 23.3, pp. 1262–1288. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199507\)23:3%3C1262:MFPOSD%3E2.0.CO;2-0%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199507)23:3%3C1262:MFPOSD%3E2.0.CO;2-0%5C&origin=MSN) (cit. on p. 5).
- alabert.nualart:97:second-order Alabert, Aureli and David Nualart (1997). “A second-order Stratonovich differential equation with boundary conditions”. In: *Stochastic Process. Appl.* 68.1, pp. 21–47. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00021-5](https://doi.org/10.1016/S0304-4149(97)00021-5). URL: [https://doi.org/10.1016/S0304-4149\(97\)00021-5](https://doi.org/10.1016/S0304-4149(97)00021-5) (cit. on p. 5).
- alberts.khanin.ea:14:continuum Alberts, Tom, Konstantin Khanin, and Jeremy Quastel (2014a). “The continuum directed random polymer”. In: *J. Stat. Phys.* 154.1-2, pp. 305–326. ISSN: 0022-4715. DOI: [10.1007/s10955-013-0872-z](https://doi.org/10.1007/s10955-013-0872-z). URL: <https://doi.org/10.1007/s10955-013-0872-z> (cit. on p. 5).
- alberts.khanin.ea:14:intermediate — (2014b). “The intermediate disorder regime for directed polymers in dimension $1 + 1$ ”. In: *Ann. Probab.* 42.3, pp. 1212–1256. ISSN: 0091-1798. DOI: [10.1214/13-AOP858](https://doi.org/10.1214/13-AOP858). URL: <https://doi.org/10.1214/13-AOP858> (cit. on p. 5).
- albeverio.brzezniak.ea:95:fundamental Albeverio, S., Z. Brzezniak, and L. Dąbrowski (1995). “Fundamental solution of the heat and Schrödinger equations with point interaction”. In: *J. Funct. Anal.* 130.1, pp. 220–254. ISSN: 0022-1236. DOI: [10.1006/jfan.1995.1068](https://doi.org/10.1006/jfan.1995.1068). URL: <https://doi.org/10.1006/jfan.1995.1068> (cit. on p. 5).
- albeverio.hu.ea:99:stochastic Albeverio, S., Y.-Z. Hu, et al. (1999). “Stochastic quantization of the two-dimensional polymer measure”. In: *Appl. Math. Optim.* 40.3, pp. 341–354. ISSN: 0095-4616. DOI: [10.1007/s002459900129](https://doi.org/10.1007/s002459900129). URL: <https://doi.org/10.1007/s002459900129> (cit. on p. 5).
- albeverio.rockner:91:stochastic Albeverio, S. and M. Röckner (1991). “Stochastic differential equations in infinite dimensions: solutions via Dirichlet forms”. In: *Probab. Theory Related Fields* 89.3, pp. 347–386. ISSN: 0178-8051. DOI: [10.1007/BF01198791](https://doi.org/10.1007/BF01198791). URL: <https://doi.org/10.1007/BF01198791> (cit. on p. 6).
- albeverio.haba.ea:01:two-space Albeverio, Sergio, Zbigniew Haba, and Francesco Russo (2001). “A two-space dimensional semilinear heat equation perturbed by (Gaussian) white noise”. In: *Probab. Theory Related Fields* 121.3, pp. 319–366. ISSN: 0178-8051. DOI: [10.1007/s004400100153](https://doi.org/10.1007/s004400100153). URL: <https://doi.org/10.1007/s004400100153> (cit. on p. 6).
- albeverio.hu.ea:97:remark Albeverio, Sergio, Yaoyong Hu, and Xian Yin Zhou (1997). “A remark on non-smoothness of the self-intersection local time of planar Brownian motion”. In: *Statist. Probab. Lett.* 32.1, pp. 57–65. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(96\)00056-9](https://doi.org/10.1016/S0167-7152(96)00056-9). URL: [https://doi.org/10.1016/S0167-7152\(96\)00056-9](https://doi.org/10.1016/S0167-7152(96)00056-9) (cit. on p. 6).
- albeverio.molchanov.ea:94:stratified Albeverio, Sergio, Stanislav A. Molchanov, and Donatas Surgailis (1994). “Stratified structure of the Universe and Burgers’ equation—a probabilistic approach”. In: *Probab. Theory Related Fields* 100.4, pp. 457–484. ISSN: 0178-8051. DOI: [10.1007/BF01268990](https://doi.org/10.1007/BF01268990). URL: <https://doi.org/10.1007/BF01268990> (cit. on p. 6).
- albeverio.zhou:96:martingale Albeverio, Sergio and Xian Yin Zhou (1996). “A martingale approach to directed polymers in a random environment”. In: *J. Theoret. Probab.*

- 9.1, pp. 171–189. ISSN: 0894-9840. DOI: [10.1007/BF02213739](https://doi.org/10.1007/BF02213739). URL: <https://doi.org/10.1007/BF02213739> (cit. on p. 6).
- `az.droz.ea:94:reaction-diffusion` Alcaraz, Francisco C. et al. (1994). “Reaction-diffusion processes, critical dynamics, and quantum chains”. In: *Ann. Physics* 230.2, pp. 250–302. ISSN: 0003-4916. DOI: [10.1006/aphy.1994.1026](https://doi.org/10.1006/aphy.1994.1026). URL: <https://doi.org/10.1006/aphy.1994.1026> (cit. on p. 6).
- `androv.bourgain.ea:95:uniqueness` Aleksandrov, A. et al. (1995). “Uniqueness and free interpolation for logarithmic potentials and the Cauchy problem for the Laplace equation in \mathbf{R}^2 ”. In: *Geom. Funct. Anal.* 5.3, pp. 529–571. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01895831](https://doi.org/10.1007/BF01895831). URL: <https://doi.org/10.1007/BF01895831> (cit. on p. 6).
- `alinhac:99:blowup` Alinhac, Serge (1999). “Blowup of small data solutions for a quasilinear wave equation in two space dimensions”. In: *Ann. of Math. (2)* 149.1, pp. 97–127. ISSN: 0003-486X. DOI: [10.2307/121020](https://doi.org/10.2307/121020). URL: <https://doi.org/10.2307/121020> (cit. on p. 6).
- `allaire:92:homogenization` Allaire, Grégoire (1992). “Homogenization and two-scale convergence”. In: *SIAM J. Math. Anal.* 23.6, pp. 1482–1518. ISSN: 0036-1410. DOI: [10.1137/0523084](https://doi.org/10.1137/0523084). URL: <https://doi.org/10.1137/0523084> (cit. on p. 6).
- `allez.rhodes.ea:13:lognormal` Allez, Romain, Rémi Rhodes, and Vincent Vargas (2013). “Lognormal \star -scale invariant random measures”. In: *Probab. Theory Related Fields* 155.3-4, pp. 751–788. ISSN: 0178-8051. DOI: [10.1007/s00440-012-0412-9](https://doi.org/10.1007/s00440-012-0412-9). URL: <https://doi.org/10.1007/s00440-012-0412-9> (cit. on p. 6).
- `allman.betz.ea:11:chain` Allman, Michael, Volker Betz, and Martin Hairer (2011). “A chain of interacting particles under strain”. In: *Stochastic Process. Appl.* 121.9, pp. 2014–2042. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.05.007](https://doi.org/10.1016/j.spa.2011.05.007). URL: <https://doi.org/10.1016/j.spa.2011.05.007> (cit. on p. 6).
- `allouba:98:different` Allouba, H. (1998). “Different types of SPDEs in the eyes of Girsanov’s theorem”. In: *Stochastic Anal. Appl.* 16.5, pp. 787–810. ISSN: 0736-2994. DOI: [10.1080/07362999808809562](https://doi.org/10.1080/07362999808809562). URL: <https://doi.org/10.1080/07362999808809562> (cit. on p. 6).
- `allouba:13:brownian-time` Allouba, Hassan (2013a). “Brownian-time Brownian motion SIEs on $\mathbb{R}_+ \times \mathbb{R}^d$: ultra regular direct and lattice-limits solutions and fourth order SPDEs links”. In: *Discrete Contin. Dyn. Syst.* 33.2, pp. 413–463. ISSN: 1078-0947. DOI: [10.3934/dcds.2013.33.413](https://doi.org/10.3934/dcds.2013.33.413). URL: <https://doi.org/10.3934/dcds.2013.33.413> (cit. on p. 6).
- `allouba:13:time-fractional` — (2013b). “Time-fractional and memoryful Δ^{2k} SIEs on $\mathbb{R}_+ \times \mathbb{R}^d$: how far can we push white noise?”. In: *Illinois J. Math.* 57.4, pp. 919–963. ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1417442557> (cit. on p. 6).
- `allouba.nane:13:interacting` Allouba, Hassan and Erkan Nane (2013). “Interacting time-fractional and Δ^ν PDEs systems via Brownian-time and inverse-stable-Lévy-time Brownian sheets”. In: *Stoch. Dyn.* 13.1, pp. 1250012, 31. ISSN: 0219-4937. DOI: [10.1142/S0219493712500128](https://doi.org/10.1142/S0219493712500128). URL: <https://doi.org/10.1142/S0219493712500128> (cit. on p. 6).
- `allouba.zheng:01:brownian-time` Allouba, Hassan and Weian Zheng (2001). “Brownian-time processes: the PDE connection and the half-derivative generator”. In: *Ann. Probab.* 29.4, pp. 1780–1795. ISSN: 0091-1798. DOI: [10.1214/aop/1015345772](https://doi.org/10.1214/aop/1015345772). URL: <https://doi.org/10.1214/aop/1015345772> (cit. on p. 6).

alon.bourgain:14:additive	Alon, Noga and Jean Bourgain (2014). “Additive patterns in multiplicative subgroups”. In: <i>Geom. Funct. Anal.</i> 24.3, pp. 721–739. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-014-0270-y . URL: https://doi.org/10.1007/s00039-014-0270-y (cit. on p. 6).
alos.leon.ea:01:stochastic	Alòs, E., J. A. León, and D. Nualart (2001). “Stochastic Stratonovich calculus fBm for fractional Brownian motion with Hurst parameter less than $1/2$ ”. In: <i>Taiwanese J. Math.</i> 5.3, pp. 609–632. ISSN: 1027-5487. DOI: 10.11650/twjm/1500574954 . URL: https://doi.org/10.11650/twjm/1500574954 (cit. on p. 6).
alos.nualart.ea:00:stochastic	Alòs, E., D. Nualart, and F. Viens (2000). “Stochastic heat equation with white-noise drift”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 36.2, pp. 181–218. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(00)00122-9 . URL: https://doi.org/10.1016/S0246-0203(00)00122-9 (cit. on p. 6).
alos.leon.ea:99:stochastic	Alòs, Elisa, Jorge A. León, and David Nualart (1999). “Stochastic heat equation with random coefficients”. In: <i>Probab. Theory Related Fields</i> 115.1, pp. 41–94. ISSN: 0178-8051. DOI: 10.1007/s004400050236 . URL: https://doi.org/10.1007/s004400050236 (cit. on p. 6).
alos.mazet.ea:00:stochastic	Alòs, Elisa, Olivier Mazet, and David Nualart (2000). “Stochastic calculus with respect to fractional Brownian motion with Hurst parameter lesser than $\frac{1}{2}$ ”. In: <i>Stochastic Process. Appl.</i> 86.1, pp. 121–139. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(99)00089-7 . URL: https://doi.org/10.1016/S0304-4149(99)00089-7 (cit. on p. 6).
alos.mazet.ea:01:stochastic	— (2001). “Stochastic calculus with respect to Gaussian processes”. In: <i>Ann. Probab.</i> 29.2, pp. 766–801. ISSN: 0091-1798. DOI: 10.1214/aop/1008956692 . URL: https://doi.org/10.1214/aop/1008956692 (cit. on p. 6).
alos.nualart:97:anticipating	Alòs, Elisa and David Nualart (1997b). “Anticipating stochastic Volterra equations”. In: <i>Stochastic Process. Appl.</i> 72.1, pp. 73–95. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(97)00075-6 . URL: https://doi.org/10.1016/S0304-4149(97)00075-6 (cit. on p. 6).
alos.nualart:98:extension	— (1998). “An extension of Itô’s formula for anticipating processes”. In: <i>J. Theoret. Probab.</i> 11.2, pp. 493–514. ISSN: 0894-9840. DOI: 10.1023/A:1022692024364 . URL: https://doi.org/10.1023/A:1022692024364 (cit. on p. 6).
alos.nualart:03:stochastic	— (2003). “Stochastic integration with respect to the fractional Brownian motion”. In: <i>Stoch. Stoch. Rep.</i> 75.3, pp. 129–152. ISSN: 1045-1129. DOI: 10.1080/1045112031000078917 . URL: https://doi.org/10.1080/1045112031000078917 (cit. on p. 6).
altman.zeitouni:94:rate	Altman, Eitan and Ofer Zeitouni (1994). “Rate of convergence of empirical measures and costs in controlled Markov chains and transient optimality”. In: <i>Math. Oper. Res.</i> 19.4, pp. 955–974. ISSN: 0364-765X,1526-5471. DOI: 10.1287/moor.19.4.955 . URL: https://doi.org/10.1287/moor.19.4.955 (cit. on p. 6).
arez-gaume.barbon.ea:93:proposal	Alvarez-Gaumé, L., J. L. F. Barbón, and . Crnkovi (1993). “A proposal for strings at $D > 1$ ”. In: <i>Nuclear Phys. B</i> 394.2, pp. 383–422. ISSN: 0550-3213. DOI: 10.1016/0550-3213(93)90020-P . URL: https://doi.org/10.1016/0550-3213(93)90020-P (cit. on p. 6).
amadori:95:unstable	Amadori, Debora (1995). “Unstable blow-up patterns”. In: <i>Differential Integral Equations</i> 8.8, pp. 1977–1996. ISSN: 0893-4983 (cit. on p. 6).

ambj-rn.durhuus.ea:94:solvable	Ambjørn, J., B. Durhuus, and T. Jónsson (1994). “A solvable 2D gravity model with $\gamma > 0$ ”. In: <i>Modern Phys. Lett. A</i> 9.13, pp. 1221–1228. ISSN: 0217-7323. DOI: 10.1142/S0217732394001040 . URL: https://doi.org/10.1142/S0217732394001040 (cit. on p. 6).
ambrosio.bourgain.ea:16:bmo-type	Ambrosio, Luigi, Jean Bourgain, Haim Brezis, et al. (2016). “BMO-type norms related to the perimeter of sets”. In: <i>Comm. Pure Appl. Math.</i> 69.6, pp. 1062–1086. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.21620 . URL: https://doi.org/10.1002/cpa.21620 (cit. on p. 6).
ambrosio.bourgain.ea:14:perimeter	Ambrosio, Luigi, Jean Bourgain, Haïm Brezis, et al. (2014). “Perimeter of sets and <i>BMO</i> -type norms”. In: <i>C. R. Math. Acad. Sci. Paris</i> 352.9, pp. 697–698. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2014.07.001 . URL: https://doi.org/10.1016/j.crma.2014.07.001 (cit. on p. 6).
amir.corwin.ea:11:probability	Amir, Gideon, Ivan Corwin, and Jeremy Quastel (2011). “Probability distribution of the free energy of the continuum directed random polymer in $1 + 1$ dimensions”. In: <i>Comm. Pure Appl. Math.</i> 64.4, pp. 466–537. ISSN: 0010-3640. DOI: 10.1002/cpa.20347 . URL: https://doi.org/10.1002/cpa.20347 (cit. on p. 6).
amorino.nualart:22:optimal	Amorino, Chiara and Eulalia Nualart (2022). “Optimal convergence rates for the invariant density estimation of jump-diffusion processes”. In: <i>ESAIM Probab. Stat.</i> 26, pp. 126–151. ISSN: 1292-8100. DOI: 10.1051/ps/2022001 . URL: https://doi.org/10.1051/ps/2022001 (cit. on p. 6).
ancona:97:first	Ancona, Alano (1997). “First eigenvalues and comparison of Green’s functions for elliptic operators on manifolds or domains”. In: <i>J. Anal. Math.</i> 72, pp. 45–92. ISSN: 0021-7670. DOI: 10.1007/BF02843153 . URL: https://doi.org/10.1007/BF02843153 (cit. on p. 6).
anderson:82:reverse-time	Anderson, Brian D. O. (1982). “Reverse-time diffusion equation models”. In: <i>Stochastic Process. Appl.</i> 12.3, pp. 313–326. ISSN: 0304-4149. DOI: 10.1016/0304-4149(82)90051-5 . URL: https://doi.org/10.1016/0304-4149(82)90051-5 (cit. on p. 6).
anderson.zeitouni:06:clt	Anderson, Greg W. and Ofer Zeitouni (2006). “A CLT for a band matrix model”. In: <i>Probab. Theory Related Fields</i> 134.2, pp. 283–338. ISSN: 0178-8051,1432-2064. DOI: 10.1007/s00440-004-0422-3 . URL: https://doi.org/10.1007/s00440-004-0422-3 (cit. on p. 6).
anderson.zeitouni:08:clt	— (2008a). “A CLT for regularized sample covariance matrices”. In: <i>Ann. Statist.</i> 36.6, pp. 2553–2576. ISSN: 0090-5364,2168-8966. DOI: 10.1214/07-AOS503 . URL: https://doi.org/10.1214/07-AOS503 (cit. on p. 6).
anderson.zeitouni:08:law	— (2008b). “A law of large numbers for finite-range dependent random matrices”. In: <i>Comm. Pure Appl. Math.</i> 61.8, pp. 1118–1154. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.20235 . URL: https://doi.org/10.1002/cpa.20235 (cit. on p. 6).
anderson:58:absence	Anderson, P. W. (Mar. 1958). “Absence of Diffusion in Certain Random Lattices”. In: <i>Phys. Rev.</i> 109 (5), pp. 1492–1505. DOI: 10.1103/PhysRev.109.1492 . URL: https://link.aps.org/doi/10.1103/PhysRev.109.1492 (cit. on p. 6).
anderson:55:integral	Anderson, T. W. (1955). “The integral of a symmetric unimodal function over a symmetric convex set and some probability inequalities”. In: <i>Proc. Amer. Math. Soc.</i> 6, pp. 170–176. ISSN: 0002-9939. DOI: 10.2307/2371811 .

- 2307/2032333. URL: <https://doi.org/10.2307/2032333> (cit. on p. 6).
- `andreoletti.diel:11:limit` Andreoletti, Pierre and Roland Diel (2011). “Limit law of the local time for Brox’s diffusion”. In: *J. Theoret. Probab.* 24.3, pp. 634–656. ISSN: 0894-9840. DOI: [10.1007/s10959-010-0314-7](https://doi.org/10.1007/s10959-010-0314-7). URL: <https://doi.org/10.1007/s10959-010-0314-7> (cit. on p. 6).
- `andreoli.caravenna.ea:12:scaling` Andreoli, Alessandro et al. (2012). “Scaling and multiscaling in financial series: a simple model”. In: *Adv. in Appl. Probab.* 44.4, pp. 1018–1051. ISSN: 0001-8678. DOI: [10.1239/aap/1354716588](https://doi.org/10.1239/aap/1354716588). URL: <https://doi.org/10.1239/aap/1354716588> (cit. on p. 6).
- `andreucci.herrero.ea:97:liouville` Andreucci, D., M. A. Herrero, and J. J. L. Velázquez (1997). “Liouville theorems and blow up behaviour in semilinear reaction diffusion systems”. In: *Ann. Inst. H. Poincaré C Anal. Non Linéaire* 14.1, pp. 1–53. ISSN: 0294-1449. DOI: [10.1016/S0294-1449\(97\)80148-5](https://doi.org/10.1016/S0294-1449(97)80148-5). URL: [https://doi.org/10.1016/S0294-1449\(97\)80148-5](https://doi.org/10.1016/S0294-1449(97)80148-5) (cit. on p. 6).
- `angenent.aronson:95:focusing` Angenent, S. B. and D. G. Aronson (1995). “The focusing problem for the radially symmetric porous medium equation”. In: *Comm. Partial Differential Equations* 20.7-8, pp. 1217–1240. ISSN: 0360-5302. DOI: [10.1080/03605309508821130](https://doi.org/10.1080/03605309508821130). URL: <https://doi.org/10.1080/03605309508821130> (cit. on p. 6).
- `angenent.velazquez:95:asymptotic` Angenent, S. B. and J. J. L. Velázquez (1995). “Asymptotic shape of cusp singularities in curve shortening”. In: *Duke Math. J.* 77.1, pp. 71–110. ISSN: 0012-7094. DOI: [10.1215/S0012-7094-95-07704-7](https://doi.org/10.1215/S0012-7094-95-07704-7). URL: <https://doi.org/10.1215/S0012-7094-95-07704-7> (cit. on p. 6).
- `angenent.velazquez:97:degenerate` — (1997). “Degenerate neckpinches in mean curvature flow”. In: *J. Reine Angew. Math.* 482, pp. 15–66. ISSN: 0075-4102. DOI: [10.1515/crll.1997.482.15](https://doi.org/10.1515/crll.1997.482.15). URL: <https://doi.org/10.1515/crll.1997.482.15> (cit. on p. 6).
- `angenent.fila:96:interior` Angenent, Sigurd B. and Marek Fila (1996). “Interior gradient blow-up in a semilinear parabolic equation”. In: *Differential Integral Equations* 9.5, pp. 865–877. ISSN: 0893-4983 (cit. on p. 7).
- `anton.cohen.ea:20:fully` Anton, Rikard, David Cohen, and Lluís Quer-Sardanyons (2020). “A fully discrete approximation of the one-dimensional stochastic heat equation”. In: *IMA J. Numer. Anal.* 40.1, pp. 247–284. ISSN: 0272-4979. DOI: [10.1093/imanum/dry060](https://doi.org/10.1093/imanum/dry060). URL: <https://doi.org/10.1093/imanum/dry060> (cit. on p. 7).
- `apte.hairer.ea:07:sampling` Apte, A. et al. (2007). “Sampling the posterior: an approach to non-Gaussian data assimilation”. In: *Phys. D* 230.1-2, pp. 50–64. ISSN: 0167-2789. DOI: [10.1016/j.physd.2006.06.009](https://doi.org/10.1016/j.physd.2006.06.009). URL: <https://doi.org/10.1016/j.physd.2006.06.009> (cit. on p. 7).
- `arguin.bovier.ea:11:genealogy` Arguin, L.-P., A. Bovier, and N. Kistler (2011). “Genealogy of extremal particles of branching Brownian motion”. In: *Comm. Pure Appl. Math.* 64.12, pp. 1647–1676. ISSN: 0010-3640. DOI: [10.1002/cpa.20387](https://doi.org/10.1002/cpa.20387). URL: <https://doi.org/10.1002/cpa.20387> (cit. on p. 7).
- `arguin.aizenman:09:on` Arguin, Louis-Pierre and Michael Aizenman (2009). “On the structure of quasi-stationary competing particle systems”. In: *Ann. Probab.* 37.3, pp. 1080–1113. ISSN: 0091-1798. DOI: [10.1214/08-AOP429](https://doi.org/10.1214/08-AOP429). URL: <https://doi.org/10.1214/08-AOP429> (cit. on p. 7).
- `arguin.bovier.ea:12:poissonian` Arguin, Louis-Pierre, Anton Bovier, and Nicola Kistler (2012). “Poissonian statistics in the extremal process of branching Brownian motion”. In: *Ann. Appl. Probab.* 22.4, pp. 1693–1711. ISSN: 1050-5164. DOI:

- 10.1214/11-AAP809. URL: <https://doi.org/10.1214/11-AAP809> (cit. on p. 7).
- arguin.bovier.ea:13:extremal — (2013). “The extremal process of branching Brownian motion”. In: *Probab. Theory Related Fields* 157.3-4, pp. 535–574. ISSN: 0178-8051. DOI: 10.1007/s00440-012-0464-x. URL: <https://doi.org/10.1007/s00440-012-0464-x> (cit. on p. 7).
- arguin.chatterjee:13:random Arguin, Louis-Pierre and Sourav Chatterjee (2013). “Random overlap structures: properties and applications to spin glasses”. In: *Probab. Theory Related Fields* 156.1-2, pp. 375–413. ISSN: 0178-8051. DOI: 10.1007/s00440-012-0431-6. URL: <https://doi.org/10.1007/s00440-012-0431-6> (cit. on p. 7).
- arguin.zindy:14:poisson-dirichlet Arguin, Louis-Pierre and Olivier Zindy (2014). “Poisson-Dirichlet statistics for the extremes of a log-correlated Gaussian field”. In: *Ann. Appl. Probab.* 24.4, pp. 1446–1481. ISSN: 1050-5164. DOI: 10.1214/13-AAP952. URL: <https://doi.org/10.1214/13-AAP952> (cit. on p. 7).
- argyros.bourgain.ea:84:result Argyros, S., J. Bourgain, and T. Zachariades (1984). “A result on the isomorphic embeddability of $l^1(\Gamma)$ ”. In: *Studia Math.* 78.1, pp. 77–91. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-78-1-77-91. URL: <https://doi.org/10.4064/sm-78-1-77-91> (cit. on p. 7).
- as-castro.candes.ea:08:searching Arias-Castro, Ery et al. (2008). “Searching for a trail of evidence in a maze”. In: *Ann. Statist.* 36.4, pp. 1726–1757. ISSN: 0090-5364,2168-8966. DOI: 10.1214/07-AOS526. URL: <https://doi.org/10.1214/07-AOS526> (cit. on p. 7).
- armstrong.serfaty.ea:14:remarks Armstrong, Scott N., Sylvia Serfaty, and Ofer Zeitouni (2014). “Remarks on a constrained optimization problem for the Ginibre ensemble”. In: *Potential Anal.* 41.3, pp. 945–958. ISSN: 0926-2601,1572-929X. DOI: 10.1007/s11118-014-9402-0. URL: <https://doi.org/10.1007/s11118-014-9402-0> (cit. on p. 7).
- armstrong.zeitouni:16:local Armstrong, Scott N. and Ofer Zeitouni (2016). “Local asymptotics for controlled martingales”. In: *Ann. Appl. Probab.* 26.3, pp. 1467–1494. ISSN: 1050-5164,2168-8737. DOI: 10.1214/15-AAP1123. URL: <https://doi.org/10.1214/15-AAP1123> (cit. on p. 7).
- aronson.caffarelli.ea:83:how Aronson, D. G., L. A. Caffarelli, and S. Kamin (1983). “How an initially stationary interface begins to move in porous medium flow”. In: *SIAM J. Math. Anal.* 14.4, pp. 639–658. ISSN: 0036-1410. DOI: 10.1137/0514049. URL: <https://doi.org/10.1137/0514049> (cit. on p. 7).
- aronson.caffarelli.ea:85:interfaces Aronson, D. G., L. A. Caffarelli, and Juan Luis Vázquez (1985). “Interfaces with a corner point in one-dimensional porous medium flow”. In: *Comm. Pure Appl. Math.* 38.4, pp. 375–404. ISSN: 0010-3640. DOI: 10.1002/cpa.3160380404. URL: <https://doi.org/10.1002/cpa.3160380404> (cit. on p. 7).
- aronson.gil.ea:98:limit Aronson, D. G., O. Gil, and J. L. Vázquez (1998). “Limit behaviour of focusing solutions to nonlinear diffusions”. In: *Comm. Partial Differential Equations* 23.1-2, pp. 307–332. ISSN: 0360-5302. DOI: 10.1080/03605309808821347. URL: <https://doi.org/10.1080/03605309808821347> (cit. on p. 7).
- aronson.weinberger:78:multidimensional Aronson, D. G. and H. F. Weinberger (1978). “Multidimensional nonlinear diffusion arising in population genetics”. In: *Adv. in Math.* 30.1, pp. 33–76. ISSN: 0001-8708. DOI: 10.1016/0001-8708(78)90130-5. URL: [https://doi.org/10.1016/0001-8708\(78\)90130-5](https://doi.org/10.1016/0001-8708(78)90130-5) (cit. on p. 7).

arous.subag.ea:20:geometry	Arous, Gérard Ben, Eliran Subag, and Ofer Zeitouni (2020). “Geometry and temperature chaos in mixed spherical spin glasses at low temperature: the perturbative regime”. In: <i>Comm. Pure Appl. Math.</i> 73.8, pp. 1732–1828. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.21875 . URL: https://doi.org/10.1002/cpa.21875 (cit. on p. 7).
arous.tannenbaum.ea:03:stochastic	Arous, Gérard Ben, Allen Tannenbaum, and Ofer Zeitouni (2003). “Stochastic approximations to curve-shortening flows via particle systems”. In: <i>J. Differential Equations</i> 195.1, pp. 119–142. ISSN: 0022-0396,1090-2732. DOI: 10.1016/S0022-0396(03)00166-9 . URL: https://doi.org/10.1016/S0022-0396(03)00166-9 (cit. on p. 7).
arriojas.hu.ea:07:delayed	Arriojas, Mercedes et al. (2007). “A delayed Black and Scholes formula”. In: <i>Stoch. Anal. Appl.</i> 25.2, pp. 471–492. ISSN: 0736-2994. DOI: 10.1080/07362990601139669 . URL: https://doi.org/10.1080/07362990601139669 (cit. on p. 7).
asmar.berkson.ea:94:restrictions	Asmar, Nakhlé, Earl Berkson, and Jean Bourgain (1994). “Restrictions from \mathbf{R}^n to \mathbf{Z}^n of weak type $(1, 1)$ multipliers”. In: <i>Studia Math.</i> 108.3, pp. 291–299. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-108-3-291-299 . URL: https://doi.org/10.4064/sm-108-3-291-299 (cit. on p. 7).
asogwa.foondun.ea:20:critical	Asogwa, Sunday A., Mohammad Foondun, et al. (2020). “Critical parameters for reaction-diffusion equations involving space-time fractional derivatives”. In: <i>NoDEA Nonlinear Differential Equations Appl.</i> 27.3, Paper No. 30, 22. ISSN: 1021-9722. DOI: 10.1007/s00030-020-00629-9 . URL: https://doi.org/10.1007/s00030-020-00629-9 (cit. on p. 7).
asogwa.mijena.ea:20:blow-up	Asogwa, Sunday A., Jebessa B. Mijena, and Erkan Nane (2020). “Blow-up results for space-time fractional stochastic partial differential equations”. In: <i>Potential Anal.</i> 53.2, pp. 357–386. ISSN: 0926-2601. DOI: 10.1007/s11118-019-09772-0 . URL: https://doi.org/10.1007/s11118-019-09772-0 (cit. on p. 7).
asogwa.nane:17:intermittency	Asogwa, Sunday A. and Erkan Nane (2017). “Intermittency fronts for space-time fractional stochastic partial differential equations in $(d+1)$ dimensions”. In: <i>Stochastic Process. Appl.</i> 127.4, pp. 1354–1374. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.08.002 . URL: https://doi.org/10.1016/j.spa.2016.08.002 (cit. on p. 7).
assing.manthey:95:behavior	Assing, S. and R. Manthey (1995). “The behavior of solutions of stochastic differential inequalities”. In: <i>Probab. Theory Related Fields</i> 103.4, pp. 493–514. ISSN: 0178-8051. DOI: 10.1007/BF01246336 . URL: https://doi.org/10.1007/BF01246336 (cit. on p. 7).
assing:93:on	Assing, Sigurd (1993). “On reflected solutions of stochastic differential equations with ordinary drift”. In: <i>Stochastics Stochastics Rep.</i> 42.3-4, pp. 183–198. ISSN: 1045-1129. DOI: 10.1080/17442509308833818 . URL: https://doi.org/10.1080/17442509308833818 (cit. on p. 7).
assing:99:comparison	— (1999). “Comparison of systems of stochastic partial differential equations”. In: <i>Stochastic Process. Appl.</i> 82.2, pp. 259–282. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(99)00031-9 . URL: https://doi.org/10.1016/S0304-4149(99)00031-9 (cit. on p. 7).
assing:01:infinite-dimensional	— (2001). “Infinite-dimensional Langevin equations: uniqueness and rate of convergence for finite-dimensional approximations”. In: <i>Probab. Theory Related Fields</i> 120.2, pp. 143–167. ISSN: 0178-8051. DOI: 10.1007/BF01246336 (cit. on p. 7).

- 1007/PL00008778. URL: <https://doi.org/10.1007/PL00008778> (cit. on p. 7).
- assing:02:pregenerator — (2002). “A pregenerator for Burgers equation forced by conservative noise”. In: *Comm. Math. Phys.* 225.3, pp. 611–632. ISSN: 0010-3616. DOI: [10.1007/s002200100606](https://doi.org/10.1007/s002200100606). URL: <https://doi.org/10.1007/s002200100606> (cit. on p. 7).
- assing:07:limit — (2007). “A limit theorem for quadratic fluctuations in symmetric simple exclusion”. In: *Stochastic Process. Appl.* 117.6, pp. 766–790. ISSN: 0304-4149. DOI: [10.1016/j.spa.2006.10.005](https://doi.org/10.1016/j.spa.2006.10.005). URL: <https://doi.org/10.1016/j.spa.2006.10.005> (cit. on p. 7).
- assing:13:rigorous — (2013). “A rigorous equation for the Cole-Hopf solution of the conservative KPZ equation”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 1.2, pp. 365–388. ISSN: 2194-0401. DOI: [10.1007/s40072-013-0013-3](https://doi.org/10.1007/s40072-013-0013-3). URL: <https://doi.org/10.1007/s40072-013-0013-3> (cit. on p. 7).
- assing.bichard:13:on Assing, Sigurd and James Bichard (2013). “On the spatial dynamics of the solution to the stochastic heat equation”. In: *Electron. J. Probab.* 18, no. 70, 32. DOI: [10.1214/EJP.v18-2797](https://doi.org/10.1214/EJP.v18-2797). URL: <https://doi.org/10.1214/EJP.v18-2797> (cit. on p. 7).
- assing.flandoli.ea:21:stochastic Assing, Sigurd, Franco Flandoli, and Umberto Pappalettera (2021). “Stochastic model reduction: convergence and applications to climate equations”. In: *J. Evol. Equ.* 21.4, pp. 3813–3848. ISSN: 1424-3199. DOI: [10.1007/s00028-021-00708-z](https://doi.org/10.1007/s00028-021-00708-z). URL: <https://doi.org/10.1007/s00028-021-00708-z> (cit. on p. 7).
- assing.herman:21:extension Assing, Sigurd and John Herman (2021). “Extension technique for functions of diffusion operators: a stochastic approach”. In: *Electron. J. Probab.* 26, Paper No. 67, 32. DOI: [10.1214/21-ejp624](https://doi.org/10.1214/21-ejp624). URL: <https://doi.org/10.1214/21-ejp624> (cit. on p. 7).
- assing.hilbert:18:on Assing, Sigurd and Astrid Hilbert (2018). “On the collapse of trial solutions for a damped-driven nonlinear Schrödinger equation”. In: *Nonlinearity* 31.11, pp. 4955–4978. ISSN: 0951-7715. DOI: [10.1088/1361-6544/aad64a](https://doi.org/10.1088/1361-6544/aad64a). URL: <https://doi.org/10.1088/1361-6544/aad64a> (cit. on p. 7).
- assing.jacka.ea:14:monotonicity Assing, Sigurd, Saul Jacka, and Adriana Ocejo (2014). “Monotonicity of the value function for a two-dimensional optimal stopping problem”. In: *Ann. Appl. Probab.* 24.4, pp. 1554–1584. ISSN: 1050-5164. DOI: [10.1214/13-AAP956](https://doi.org/10.1214/13-AAP956). URL: <https://doi.org/10.1214/13-AAP956> (cit. on p. 7).
- assing.manthey:03:invariant Assing, Sigurd and Ralf Manthey (2003). “Invariant measures for stochastic heat equations with unbounded coefficients”. In: *Stochastic Process. Appl.* 103.2, pp. 237–256. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(02\)00211-9](https://doi.org/10.1016/S0304-4149(02)00211-9). URL: [https://doi.org/10.1016/S0304-4149\(02\)00211-9](https://doi.org/10.1016/S0304-4149(02)00211-9) (cit. on p. 7).
- assing.senf:91:on Assing, Sigurd and Torsten Senf (1991). “On stochastic differential equations without drift”. In: *Stochastics Stochastics Rep.* 36.1, pp. 21–39. ISSN: 1045-1129. DOI: [10.1080/17442509108833707](https://doi.org/10.1080/17442509108833707). URL: <https://doi.org/10.1080/17442509108833707> (cit. on p. 7).
- atar.zeitouni:97:exponential Atar, Rami and Ofer Zeitouni (1997a). “Exponential stability for nonlinear filtering”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 33.6, pp. 697–725. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(97\)80110-0](https://doi.org/10.1016/S0246-0203(97)80110-0). URL: [https://doi.org/10.1016/S0246-0203\(97\)80110-0](https://doi.org/10.1016/S0246-0203(97)80110-0) (cit. on p. 7).

- atar.zeitouni:97:lyapunov — (1997b). “Lyapunov exponents for finite state nonlinear filtering”. In: *SIAM J. Control Optim.* 35.1, pp. 36–55. ISSN: 0363-0129. DOI: [10.1137/S0363012994272046](https://doi.org/10.1137/S0363012994272046). URL: <https://doi.org/10.1137/S0363012994272046> (cit. on p. 7).
- atar.zeitouni:98:note — (1998). “A note on the memory length of optimal nonlinear filters”. In: *Systems Control Lett.* 35.2, pp. 131–135. ISSN: 0167-6911,1872-7956. DOI: [10.1016/S0167-6911\(98\)00045-0](https://doi.org/10.1016/S0167-6911(98)00045-0). URL: [https://doi.org/10.1016/S0167-6911\(98\)00045-0](https://doi.org/10.1016/S0167-6911(98)00045-0) (cit. on p. 8).
- athreya.butkovsky.ea:20:strong Athreya, Siva, Oleg Butkovsky, and Leonid Mytnik (2020). “Strong existence and uniqueness for stable stochastic differential equations with distributional drift”. In: *Ann. Probab.* 48.1, pp. 178–210. ISSN: 0091-1798. DOI: [10.1214/19-AOP1358](https://doi.org/10.1214/19-AOP1358). URL: <https://doi.org/10.1214/19-AOP1358> (cit. on p. 8).
- athreya.joseph.ea:21:small Athreya, Siva, Mathew Joseph, and Carl Mueller (2021). “Small ball probabilities and a support theorem for the stochastic heat equation”. In: *Ann. Probab.* 49.5, pp. 2548–2572. ISSN: 0091-1798. DOI: [10.1214/21-aop1515](https://doi.org/10.1214/21-aop1515). URL: <https://doi.org/10.1214/21-aop1515> (cit. on p. 8).
- atlagh.weber:00:theoreme Atlagh, Mohamed and Michel Weber (2000). “Le théorème central limite presque sûr”. In: *Expo. Math.* 18.2, pp. 97–126. ISSN: 0723-0869 (cit. on p. 8).
- augeri.butez.ea:23:clt Augeri, Fanny, Raphael Butez, and Ofer Zeitouni (2023). “A CLT for the characteristic polynomial of random Jacobi matrices, and the $G\beta E$ ”. In: *Probab. Theory Related Fields* 186.1-2, pp. 1–89. ISSN: 0178-8051,1432-2064. DOI: [10.1007/s00440-023-01194-9](https://doi.org/10.1007/s00440-023-01194-9). URL: <https://doi.org/10.1007/s00440-023-01194-9> (cit. on p. 8).
- azada.mukherjee.ea:21:persistence Aurzada, Frank, Sumit Mukherjee, and Ofer Zeitouni (2021). “Persistence exponents in Markov chains”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 57.3, pp. 1411–1441. ISSN: 0246-0203,1778-7017. DOI: [10.1214/20-aihp1114](https://doi.org/10.1214/20-aihp1114). URL: <https://doi.org/10.1214/20-aihp1114> (cit. on p. 8).
- ayache.xiao:05:asymptotic Ayache, Antoine and Yimin Xiao (2005). “Asymptotic properties and Hausdorff dimensions of fractional Brownian sheets”. In: *J. Fourier Anal. Appl.* 11.4, pp. 407–439. ISSN: 1069-5869. DOI: [10.1007/s00041-005-4048-3](https://doi.org/10.1007/s00041-005-4048-3). URL: <https://doi.org/10.1007/s00041-005-4048-3> (cit. on p. 8).
- azmoodeh.nourdin:19:almost Azmoodeh, Ehsan and Ivan Nourdin (2019). “Almost sure limit theorems on Wiener chaos: the non-central case”. In: *Electron. Commun. Probab.* 24, Paper No. 9, 12. DOI: [10.1214/19-ECP212](https://doi.org/10.1214/19-ECP212). URL: <https://doi.org/10.1214/19-ECP212> (cit. on p. 8).
- bachmann.cooper.ea:87:relaxation Bachmann, Charles M. et al. (1987). “A relaxation model for memory with high storage density”. In: *Proc. Nat. Acad. Sci. U.S.A.* 84.21, pp. 7529–7531. ISSN: 0027-8424. DOI: [10.1073/pnas.84.21.7529](https://doi.org/10.1073/pnas.84.21.7529). URL: <https://doi.org/10.1073/pnas.84.21.7529> (cit. on p. 8).
- bachmann.cooper.ea:88:correction — (1988). “Correction: “A relaxation model for memory with high storage density””. In: *Proc. Nat. Acad. Sci. U.S.A.* 85.4, p. 1081. ISSN: 0027-8424. DOI: [10.1073/pnas.85.4.1081](https://doi.org/10.1073/pnas.85.4.1081). URL: <https://doi.org/10.1073/pnas.85.4.1081> (cit. on p. 8).
- bacry.muzy:03:log-infinitely Bacry, E. and J. F. Muzy (2003). “Log-infinitely divisible multifractal processes”. In: *Comm. Math. Phys.* 236.3, pp. 449–475. ISSN: 0010-

3616. DOI: [10.1007/s00220-003-0827-3](https://doi.org/10.1007/s00220-003-0827-3). URL: <https://doi.org/10.1007/s00220-003-0827-3> (cit. on p. 8).
- `baeumer.meerschaert:01:stochastic` Baeumer, Boris and Mark M. Meerschaert (2001). “Stochastic solutions for fractional Cauchy problems”. In: *Fract. Calc. Appl. Anal.* 4.4, pp. 481–500. ISSN: 1311-0454 (cit. on p. 8).
- `baeumer.meerschaert.ea:09:brownian` Baeumer, Boris, Mark M. Meerschaert, and Erkan Nane (2009a). “Brownian subordinators and fractional Cauchy problems”. In: *Trans. Amer. Math. Soc.* 361.7, pp. 3915–3930. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-09-04678-9](https://doi.org/10.1090/S0002-9947-09-04678-9). URL: <https://doi.org/10.1090/S0002-9947-09-04678-9> (cit. on p. 8).
- `baeumer.meerschaert.ea:09:space-time` — (2009b). “Space-time duality for fractional diffusion”. In: *J. Appl. Probab.* 46.4, pp. 1100–1115. ISSN: 0021-9002. DOI: [10.1239/jap/1261670691](https://doi.org/10.1239/jap/1261670691). URL: <https://doi.org/10.1239/jap/1261670691> (cit. on p. 8).
- `baik.barraquand.ea:18:pfaffian` Baik, Jinho, Guillaume Barraquand, et al. (2018b). “Pfaffian Schur processes and last passage percolation in a half-quadrant”. In: *Ann. Probab.* 46.6, pp. 3015–3089. ISSN: 0091-1798. DOI: [10.1214/17-AOP1226](https://doi.org/10.1214/17-AOP1226). URL: <https://doi.org/10.1214/17-AOP1226> (cit. on p. 8).
- `baik.deift.ea:99:on` Baik, Jinho, Percy Deift, and Kurt Johansson (1999). “On the distribution of the length of the longest increasing subsequence of random permutations”. In: *J. Amer. Math. Soc.* 12.4, pp. 1119–1178. ISSN: 0894-0347. DOI: [10.1090/S0894-0347-99-00307-0](https://doi.org/10.1090/S0894-0347-99-00307-0). URL: <https://doi.org/10.1090/S0894-0347-99-00307-0> (cit. on p. 8).
- `baiod.kessler.ea:88:dynamical` Baiod, R. et al. (Oct. 1988). “Dynamical scaling of the surface of finite-density ballistic aggregation”. In: *Phys. Rev. A* 38 (7), pp. 3672–3679. DOI: [10.1103/PhysRevA.38.3672](https://link.aps.org/doi/10.1103/PhysRevA.38.3672). URL: <https://link.aps.org/doi/10.1103/PhysRevA.38.3672> (cit. on p. 8).
- `bakhtin.mueller:10:solutions` Bakhtin, Yuri and Carl Mueller (2010). “Solutions of semilinear wave equation via stochastic cascades”. In: *Commun. Stoch. Anal.* 4.3, pp. 425–431. DOI: [10.31390/cosa.4.3.07](https://doi.org/10.31390/cosa.4.3.07). URL: <https://doi.org/10.31390/cosa.4.3.07> (cit. on p. 8).
- `bakry.cohen.ea:17:preface` Bakry, Dominique et al. (2017). “Preface [Interactions between probability and partial differential equations]”. In: *Ann. Fac. Sci. Toulouse Math. (6)* 26.4, pp. i–ii. ISSN: 0240-2963. DOI: [10.5802/afst.1550](https://doi.org/10.5802/afst.1550). URL: <https://doi.org/10.5802/afst.1550> (cit. on p. 8).
- `bal:10:homogenization` Bal, Guillaume (2010). “Homogenization with large spatial random potential”. In: *Multiscale Model. Simul.* 8.4, pp. 1484–1510. ISSN: 1540-3459. DOI: [10.1137/090754066](https://doi.org/10.1137/090754066). URL: <https://doi.org/10.1137/090754066> (cit. on p. 8).
- `bal:11:convergence` — (2011). “Convergence to homogenized or stochastic partial differential equations”. In: *Appl. Math. Res. Express. AMRX* 2, pp. 215–241. ISSN: 1687-1200. DOI: [10.1093/amrx/abr006](https://doi.org/10.1093/amrx/abr006). URL: <https://doi.org/10.1093/amrx/abr006> (cit. on p. 8).
- `bal.garnier.ea:12:corrector` Bal, Guillaume, Josselin Garnier, et al. (2012). “Corrector theory for elliptic equations with long-range correlated random potential”. In: *Asymptot. Anal.* 77.3-4, pp. 123–145. ISSN: 0921-7134 (cit. on p. 8).
- `bal.gu:15:limiting` Bal, Guillaume and Yu Gu (2015). “Limiting models for equations with large random potential: a review”. In: *Commun. Math. Sci.* 13.3, pp. 729–748. ISSN: 1539-6746. DOI: [10.4310/CMS.2015.v13.n3.a7](https://doi.org/10.4310/CMS.2015.v13.n3.a7).

- URL: <https://doi.org/10.4310/CMS.2015.v13.n3.a7> (cit. on p. 8).
- `bal.gu.ea:18:radiative` Bal, Guillaume, Yu Gu, and Olivier Pinaud (2018). “Radiative transport limit of Dirac equations with random electromagnetic field”. In: *Comm. Partial Differential Equations* 43.5, pp. 699–732. ISSN: 0360-5302. DOI: [10.1080/03605302.2018.1472105](https://doi.org/10.1080/03605302.2018.1472105). URL: <https://doi.org/10.1080/03605302.2018.1472105> (cit. on p. 8).
- `balan:01:strong` Balan, R. M. (2001). “A strong Markov property for set-indexed processes”. In: *Statist. Probab. Lett.* 53.2, pp. 219–226. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(01\)00091-8](https://doi.org/10.1016/S0167-7152(01)00091-8). URL: [https://doi.org/10.1016/S0167-7152\(01\)00091-8](https://doi.org/10.1016/S0167-7152(01)00091-8) (cit. on p. 8).
- `balan:02:set-indexed` — (2002). “Set-indexed processes with independent increments”. In: *Statist. Probab. Lett.* 59.4, pp. 415–424. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(02\)00241-9](https://doi.org/10.1016/S0167-7152(02)00241-9). URL: [https://doi.org/10.1016/S0167-7152\(02\)00241-9](https://doi.org/10.1016/S0167-7152(02)00241-9) (cit. on p. 8).
- `balan:04:q-markov` — (2004). “Q-Markov random probability measures and their posterior distributions”. In: *Stochastic Process. Appl.* 109.2, pp. 295–316. ISSN: 0304-4149. DOI: [10.1016/j.spa.2003.09.011](https://doi.org/10.1016/j.spa.2003.09.011). URL: <https://doi.org/10.1016/j.spa.2003.09.011> (cit. on p. 8).
- `balan:07:markov` — (2007). “Markov jump random c.d.f.’s and their posterior distributions”. In: *Stochastic Process. Appl.* 117.3, pp. 359–374. ISSN: 0304-4149. DOI: [10.1016/j.spa.2006.08.001](https://doi.org/10.1016/j.spa.2006.08.001). URL: <https://doi.org/10.1016/j.spa.2006.08.001> (cit. on p. 8).
- `an.dumitrescu.ea:10:asymptotically` Balan, R. M., L. Dumitrescu, and I. Schiopu-Kratina (2010). “Asymptotically optimal estimating equation with strongly consistent solutions for longitudinal data”. In: *Math. Methods Statist.* 19.2, pp. 93–120. ISSN: 1066-5307. DOI: [10.3103/S1066530710020018](https://doi.org/10.3103/S1066530710020018). URL: <https://doi.org/10.3103/S1066530710020018> (cit. on p. 8).
- `balan.ivanoff:02:markov` Balan, R. M. and B. G. Ivanoff (2002). “A Markov property for set-indexed processes”. In: *J. Theoret. Probab.* 15.3, pp. 553–588. ISSN: 0894-9840. DOI: [10.1023/A:1016296330187](https://doi.org/10.1023/A:1016296330187). URL: <https://doi.org/10.1023/A:1016296330187> (cit. on p. 8).
- `balan.jankovic:19:asymptotic` Balan, R. M. and D. Jankovic (2019). “Asymptotic theory for longitudinal data with missing responses adjusted by inverse probability weights”. In: *Math. Methods Statist.* 28.2, pp. 83–103. ISSN: 1066-5307. DOI: [10.3103/S1066530719020017](https://doi.org/10.3103/S1066530719020017). URL: <https://doi.org/10.3103/S1066530719020017> (cit. on p. 8).
- `an.schiopu-kratina:05:asymptotic` Balan, R. M. and I. Schiopu-Kratina (2005). “Asymptotic results with generalized estimating equations for longitudinal data”. In: *Ann. Statist.* 33.2, pp. 522–541. ISSN: 0090-5364. DOI: [10.1214/009053604000001255](https://doi.org/10.1214/009053604000001255). URL: <https://doi.org/10.1214/009053604000001255> (cit. on p. 8).
- `balan:09:note` Balan, Raluca (2009a). “A note on a Fenyman-Kac-type formula”. In: *Electron. Commun. Probab.* 14, pp. 252–260. DOI: [10.1214/ECP.v14-1468](https://doi.org/10.1214/ECP.v14-1468). URL: <https://doi.org/10.1214/ECP.v14-1468> (cit. on p. 8).
- `balan:09:stochastic` — (2009b). “Stochastic heat equation with infinite dimensional fractional noise: L_2 -theory”. In: *Commun. Stoch. Anal.* 3.1, pp. 45–68. DOI: [10.31390/cosa.3.1.04](https://doi.org/10.31390/cosa.3.1.04). URL: <https://doi.org/10.31390/cosa.3.1.04> (cit. on p. 8).
- `balan:14:regular` — (2014). “Regular variation of infinite series of processes with random coefficients”. In: *Stoch. Models* 30.3, pp. 420–438. ISSN: 1532-6349.

- DOI: [10.1080/15326349.2014.935947](https://doi.org/10.1080/15326349.2014.935947). URL: <https://doi.org/10.1080/15326349.2014.935947> (cit. on p. 8).
- `balan.chen.ea:22:parabolic` Balan, Raluca, Le Chen, and Yiping Ma (2022). “Parabolic Anderson model with rough noise in space and rough initial conditions”. In: *Electron. Commun. Probab.* 27, Paper No. 65, 12. DOI: [10.1214/22-ecp506](https://doi.org/10.1214/22-ecp506). URL: <https://doi.org/10.1214/22-ecp506> (cit. on p. 8).
- `alan.jakubowski.ea:16:functional` Balan, Raluca, Adam Jakubowski, and Sana Louhichi (2016). “Functional convergence of linear processes with heavy-tailed innovations”. In: *J. Theoret. Probab.* 29.2, pp. 491–526. ISSN: 0894-9840. DOI: [10.1007/s10959-014-0581-9](https://doi.org/10.1007/s10959-014-0581-9). URL: <https://doi.org/10.1007/s10959-014-0581-9> (cit. on p. 8).
- `balan.kim:08:stochastic` Balan, Raluca and Doyoon Kim (2008). “The stochastic heat equation driven by a Gaussian noise: germ Markov property”. In: *Commun. Stoch. Anal.* 2.2, pp. 229–249. DOI: [10.31390/cosa.2.2.04](https://doi.org/10.31390/cosa.2.2.04). URL: <https://doi.org/10.31390/cosa.2.2.04> (cit. on p. 8).
- `balan.louhichi:10:explicit` Balan, Raluca and Sana Louhichi (2010). “Explicit conditions for the convergence of point processes associated to stationary arrays”. In: *Electron. Commun. Probab.* 15, pp. 428–441. DOI: [10.1214/ECP.v15-1563](https://doi.org/10.1214/ECP.v15-1563). URL: <https://doi.org/10.1214/ECP.v15-1563> (cit. on p. 8).
- `balan.louhichi:11:cluster-limit` — (2011). “A cluster-limit theorem for infinitely divisible point processes”. In: *Statistics* 45.1, pp. 3–18. ISSN: 0233-1888. DOI: [10.1080/02331888.2010.541252](https://doi.org/10.1080/02331888.2010.541252). URL: <https://doi.org/10.1080/02331888.2010.541252> (cit. on p. 8).
- `balan.stoica:07:note` Balan, Raluca and George Stoica (2007). “A note on the weak law of large numbers for free random variables”. In: *Ann. Sci. Math. Québec* 31.1, pp. 23–30. ISSN: 0707-9109 (cit. on p. 8).
- `balan.zamfirescu:06:strong` Balan, Raluca and Ingrid-Mona Zamfirescu (2006). “Strong approximation for mixing sequences with infinite variance”. In: *Electron. Comm. Probab.* 11, pp. 11–23. ISSN: 1083-589X. DOI: [10.1214/ECP.v11-1175](https://doi.org/10.1214/ECP.v11-1175). URL: <https://doi.org/10.1214/ECP.v11-1175> (cit. on p. 8).
- `balan:05:strong` Balan, Raluca M. (2005). “A strong invariance principle for associated random fields”. In: *Ann. Probab.* 33.2, pp. 823–840. ISSN: 0091-1798. DOI: [10.1214/009117904000001071](https://doi.org/10.1214/009117904000001071). URL: <https://doi.org/10.1214/009117904000001071> (cit. on p. 8).
- `balan:11:lp-theory` Balan, Raluca M. (2011). “ L_p -theory for the stochastic heat equation with infinite-dimensional fractional noise”. In: *ESAIM Probab. Stat.* 15, pp. 110–138. ISSN: 1292-8100. DOI: [10.1051/ps/2009006](https://doi.org/10.1051/ps/2009006). URL: <https://doi.org/10.1051/ps/2009006> (cit. on p. 8).
- `balan:12:linear` — (2012a). “Linear SPDEs driven by stationary random distributions”. In: *J. Fourier Anal. Appl.* 18.6, pp. 1113–1145. ISSN: 1069-5869. DOI: [10.1007/s00041-012-9240-7](https://doi.org/10.1007/s00041-012-9240-7). URL: <https://doi.org/10.1007/s00041-012-9240-7> (cit. on p. 8).
- `balan:12:some` — (2012b). “Some linear SPDEs driven by a fractional noise with Hurst index greater than $1/2$ ”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 15.4, pp. 1250023, 27. ISSN: 0219-0257. DOI: [10.1142/S0219025712500233](https://doi.org/10.1142/S0219025712500233). URL: <https://doi.org/10.1142/S0219025712500233> (cit. on p. 8).
- `balan:12:stochastic` — (2012c). “The stochastic wave equation with multiplicative fractional noise: a Malliavin calculus approach”. In: *Potential Anal.* 36.1, pp. 1–34. ISSN: 0926-2601. DOI: [10.1007/s11118-011-9219-z](https://doi.org/10.1007/s11118-011-9219-z). URL: <https://doi.org/10.1007/s11118-011-9219-z> (cit. on p. 9).

balan:14:spdes	— (2014). “SPDEs with α -stable Lévy noise: a random field approach”. In: <i>Int. J. Stoch. Anal.</i> , Art. ID 793275, 22. ISSN: 2090-3332. DOI: 10.1155/2014/793275 . URL: https://doi.org/10.1155/2014/793275 (cit. on p. 9).
balan:15:integration	— (2015). “Integration with respect to Lévy colored noise, with applications to SPDEs”. In: <i>Stochastics</i> 87.3, pp. 363–381. ISSN: 1744-2508. DOI: 10.1080/17442508.2014.956103 . URL: https://doi.org/10.1080/17442508.2014.956103 (cit. on p. 9).
balan.chen:18:parabolic	Balan, Raluca M. and Le Chen (2018). “Parabolic Anderson model with space-time homogeneous Gaussian noise and rough initial condition”. In: <i>J. Theoret. Probab.</i> 31.4, pp. 2216–2265. ISSN: 0894-9840. DOI: 10.1007/s10959-017-0772-2 . URL: https://doi.org/10.1007/s10959-017-0772-2 (cit. on p. 9).
balan.chen.ea:22:exact	Balan, Raluca M., Le Chen, and Xia Chen (2022). “Exact asymptotics of the stochastic wave equation with time-independent noise”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 58.3, pp. 1590–1620. ISSN: 0246-0203. DOI: 10.1214/21-aihp1207 . URL: https://doi.org/10.1214/21-aihp1207 (cit. on p. 9).
balan.conus:14:note	Balan, Raluca M. and Daniel Conus (2014). “A note on intermittency for the fractional heat equation”. In: <i>Statist. Probab. Lett.</i> 95, pp. 6–14. ISSN: 0167-7152. DOI: 10.1016/j.spl.2014.08.001 . URL: https://doi.org/10.1016/j.spl.2014.08.001 (cit. on p. 9).
balan.conus:16:intermittency	— (2016). “Intermittency for the wave and heat equations with fractional noise in time”. In: <i>Ann. Probab.</i> 44.2, pp. 1488–1534. ISSN: 0091-1798. DOI: 10.1214/15-AOP1005 . URL: https://doi.org/10.1214/15-AOP1005 (cit. on p. 9).
balan.jolis.ea:15:spdes	Balan, Raluca M., Maria Jolis, and Lluís Quer-Sardanyons (2015). “SPDEs with affine multiplicative fractional noise in space with index $\frac{1}{4} < H < \frac{1}{2}$ ”. In: <i>Electron. J. Probab.</i> 20, no. 54, 36. DOI: 10.1214/EJP.v20-3719 . URL: https://doi.org/10.1214/EJP.v20-3719 (cit. on p. 9).
balan.jolis.ea:16:spdes	— (2016). “SPDEs with rough noise in space: Hölder continuity of the solution”. In: <i>Statist. Probab. Lett.</i> 119, pp. 310–316. ISSN: 0167-7152. DOI: 10.1016/j.spl.2016.09.003 . URL: https://doi.org/10.1016/j.spl.2016.09.003 (cit. on p. 9).
balan.jolis.ea:17:intermittency	Balan, Raluca M., Maria Jolis, and Lluís Quer-Sardanyons (2017). “Intermittency for the hyperbolic Anderson model with rough noise in space”. In: <i>Stochastic Process. Appl.</i> 127.7, pp. 2316–2338. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.10.009 . URL: https://doi.org/10.1016/j.spa.2016.10.009 (cit. on p. 9).
balan.kulik:09:weak	Balan, Raluca M. and Rafa Kulik (2009). “Weak invariance principle for mixing sequences in the domain of attraction of normal law”. In: <i>Studia Sci. Math. Hungar.</i> 46.3, pp. 329–343. ISSN: 0081-6906. DOI: 10.1556/SScMath.2009.1093 . URL: https://doi.org/10.1556/SScMath.2009.1093 (cit. on p. 9).
balan.louhichi:09:convergence	Balan, Raluca M. and Sana Louhichi (2009). “Convergence of point processes with weakly dependent points”. In: <i>J. Theoret. Probab.</i> 22.4, pp. 955–982. ISSN: 0894-9840. DOI: 10.1007/s10959-008-0176-4 . URL: https://doi.org/10.1007/s10959-008-0176-4 (cit. on p. 9).
balan.ndongo:16:intermittency	Balan, Raluca M. and Cheikh B. Ndongo (2016). “Intermittency for the wave equation with Lévy white noise”. In: <i>Statist. Probab. Lett.</i> 109,

- pp. 214–223. ISSN: 0167-7152. DOI: [10.1016/j.spl.2015.09.027](https://doi.org/10.1016/j.spl.2015.09.027). URL: <https://doi.org/10.1016/j.spl.2015.09.027> (cit. on p. 9).
- `balan.ndongo:17:malliavin` — (2017). “Malliavin differentiability of solutions of SPDEs with Lévy white noise”. In: *Int. J. Stoch. Anal.*, Art. ID 9693153, 9. ISSN: 2090-3332. DOI: [10.1155/2017/9693153](https://doi.org/10.1155/2017/9693153). URL: <https://doi.org/10.1155/2017/9693153> (cit. on p. 9).
- `balan.nualart.ea:22:hyperbolic` Balan, Raluca M., David Nualart, et al. (2022). “The hyperbolic Anderson model: moment estimates of the Malliavin derivatives and applications”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 10.3, pp. 757–827. ISSN: 2194-0401. DOI: [10.1007/s40072-021-00227-5](https://doi.org/10.1007/s40072-021-00227-5). URL: <https://doi.org/10.1007/s40072-021-00227-5> (cit. on p. 9).
- `lan.quer-sardanyons.ea:19:existence` Balan, Raluca M., Lluís Quer-Sardanyons, and Jian Song (2019a). “Existence of density for the stochastic wave equation with space-time homogeneous Gaussian noise”. In: *Electron. J. Probab.* 24, Paper No. 106, 43. DOI: [10.1214/19-ejp363](https://doi.org/10.1214/19-ejp363). URL: <https://doi.org/10.1214/19-ejp363> (cit. on p. 9).
- `lan.quer-sardanyons.ea:19:holder` — (2019b). “Hölder continuity for the parabolic Anderson model with space-time homogeneous Gaussian noise”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 717–730. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0306-3](https://doi.org/10.1007/s10473-019-0306-3). URL: <https://doi.org/10.1007/s10473-019-0306-3> (cit. on p. 9).
- `balan.saidani:20:stable` Balan, Raluca M. and Becem Saidani (2020a). “Stable Lévy motion with values in the Skorokhod space: construction and approximation”. In: *J. Theoret. Probab.* 33.2, pp. 1061–1110. ISSN: 0894-9840. DOI: [10.1007/s10959-019-00897-x](https://doi.org/10.1007/s10959-019-00897-x). URL: <https://doi.org/10.1007/s10959-019-00897-x> (cit. on p. 9).
- `balan.saidani:20:weak` — (2020b). “Weak convergence and tightness of probability measures in an abstract Skorokhod space”. In: *Rev. Roumaine Math. Pures Appl.* 65.2, pp. 177–200. ISSN: 0035-3965 (cit. on p. 9).
- `balan.song:17:hyperbolic` Balan, Raluca M. and Jian Song (2017). “Hyperbolic Anderson model with space-time homogeneous Gaussian noise”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 14.2, pp. 799–849 (cit. on p. 9).
- `balan.song:19:second` — (2019). “Second order Lyapunov exponents for parabolic and hyperbolic Anderson models”. In: *Bernoulli* 25.4A, pp. 3069–3089. ISSN: 1350-7265. DOI: [10.3150/18-BEJ1080](https://doi.org/10.3150/18-BEJ1080). URL: <https://doi.org/10.3150/18-BEJ1080> (cit. on p. 9).
- `balan.tudor:08:stochastic` Balan, Raluca M. and Ciprian A. Tudor (2008). “The stochastic heat equation with fractional-colored noise: existence of the solution”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 4, pp. 57–87 (cit. on p. 9).
- `balan.tudor:09:erratum` — (2009). “Erratum to: “The stochastic heat equation with fractional-colored noise: existence of the solution” [MR2413088]”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 6, pp. 343–347 (cit. on p. 9).
- `balan.tudor:10:stochastic` — (2010a). “Stochastic heat equation with multiplicative fractional-colored noise”. In: *J. Theoret. Probab.* 23.3, pp. 834–870. ISSN: 0894-9840. DOI: [10.1007/s10959-009-0237-3](https://doi.org/10.1007/s10959-009-0237-3). URL: <https://doi.org/10.1007/s10959-009-0237-3> (cit. on p. 9).
- `balan.tudor:10:stochastic*1` — (2010b). “The stochastic wave equation with fractional noise: a random field approach”. In: *Stochastic Process. Appl.* 120.12, pp. 2468–2494. ISSN: 0304-4149. DOI: [10.1016/j.spa.2010.08.006](https://doi.org/10.1016/j.spa.2010.08.006). URL: <https://doi.org/10.1016/j.spa.2010.08.006> (cit. on p. 9).

balan.yuan:22:spatial	Balan, Raluca M. and Wangjun Yuan (2022). “Spatial integral of the solution to hyperbolic Anderson model with time-independent noise”. In: <i>Stochastic Process. Appl.</i> 152, pp. 177–207. ISSN: 0304-4149. DOI: 10.1016/j.spa.2022.06.013 . URL: https://doi.org/10.1016/j.spa.2022.06.013 (cit. on p. 9).
balazs.cator.ea:06:cube	Balázs, M., E. Cator, and T. Seppäläinen (2006). “Cube root fluctuations for the corner growth model associated to the exclusion process”. In: <i>Electron. J. Probab.</i> 11, no. 42, 1094–1132. ISSN: 1083-6489. DOI: 10.1214/EJP.v11-366 . URL: https://doi.org/10.1214/EJP.v11-366 (cit. on p. 9).
balazs.quastel.ea:11:fluctuation	Balázs, M., J. Quastel, and T. Seppäläinen (2011). “Fluctuation exponent of the KPZ/stochastic Burgers equation”. In: <i>J. Amer. Math. Soc.</i> 24.3, pp. 683–708. ISSN: 0894-0347. DOI: 10.1090/S0894-0347-2011-00692-9 . URL: https://doi.org/10.1090/S0894-0347-2011-00692-9 (cit. on p. 9).
balazs.rassoul-gha.ea:07:existence	Balázs, M., F. Rassoul-Agha, et al. (2007). “Existence of the zero range process and a deposition model with superlinear growth rates”. In: <i>Ann. Probab.</i> 35.4, pp. 1201–1249. ISSN: 0091-1798. DOI: 10.1214/0091179060000000971 . URL: https://doi.org/10.1214/0091179060000000971 (cit. on p. 9).
balazs.busani.ea:20:non-existence	Balázs, Márton, Ofer Busani, and Timo Seppäläinen (2020). “Non-existence of bi-infinite geodesics in the exponential corner growth model”. In: <i>Forum Math. Sigma</i> 8, Paper No. e46, 34. DOI: 10.1017/fms.2020.31 . URL: https://doi.org/10.1017/fms.2020.31 (cit. on p. 9).
balazs.busani.ea:21:local	— (2021). “Local stationarity in exponential last-passage percolation”. In: <i>Probab. Theory Related Fields</i> 180.1-2, pp. 113–162. ISSN: 0178-8051. DOI: 10.1007/s00440-021-01035-7 . URL: https://doi.org/10.1007/s00440-021-01035-7 (cit. on p. 9).
balazs.komjathy.ea:12:fluctuation	Balázs, Márton, Júlia Komjáthy, and Timo Seppäläinen (2012a). “Fluctuation bounds in the exponential bricklayers process”. In: <i>J. Stat. Phys.</i> 147.1, pp. 35–62. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0470-5 . URL: https://doi.org/10.1007/s10955-012-0470-5 (cit. on p. 9).
balazs.komjathy.ea:12:microscopic	— (2012b). “Microscopic concavity and fluctuation bounds in a class of deposition processes”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 48.1, pp. 151–187. ISSN: 0246-0203. DOI: 10.1214/11-AIHP415 . URL: https://doi.org/10.1214/11-AIHP415 (cit. on p. 9).
balazs.rassoul-gha.ea:06:random	Balázs, Márton, Firas Rassoul-Agha, and Timo Seppäläinen (2006). “The random average process and random walk in a space-time random environment in one dimension”. In: <i>Comm. Math. Phys.</i> 266.2, pp. 499–545. ISSN: 0010-3616. DOI: 10.1007/s00220-006-0036-y . URL: https://doi.org/10.1007/s00220-006-0036-y (cit. on p. 9).
balazs.rassoul-gha.ea:19:large	Balázs, Márton, Firas Rassoul-Agha, and Timo Seppäläinen (2019). “Large deviations and wandering exponent for random walk in a dynamic beta environment”. In: <i>Ann. Probab.</i> 47.4, pp. 2186–2229. ISSN: 0091-1798. DOI: 10.1214/18-AOP1306 . URL: https://doi.org/10.1214/18-AOP1306 (cit. on p. 9).
balazs.seppalainen:07:exact	Balázs, Márton and Timo Seppäläinen (2007). “Exact connections between current fluctuations and the second class particle in a class of deposition models”. In: <i>J. Stat. Phys.</i> 127.2, pp. 431–455. ISSN: 0022-

4715. DOI: [10.1007/s10955-007-9291-3](https://doi.org/10.1007/s10955-007-9291-3). URL: <https://doi.org/10.1007/s10955-007-9291-3> (cit. on p. 9).
- alazs.seppalainen:09:fluctuation — (2009). “Fluctuation bounds for the asymmetric simple exclusion process”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 6, pp. 1–24 (cit. on p. 9).
- balazs.seppalainen:10:order — (2010). “Order of current variance and diffusivity in the asymmetric simple exclusion process”. In: *Ann. of Math. (2)* 171.2, pp. 1237–1265. ISSN: 0003-486X. DOI: [10.4007/annals.2010.171.1237](https://doi.org/10.4007/annals.2010.171.1237). URL: <https://doi.org/10.4007/annals.2010.171.1237> (cit. on p. 9).
- baldi.roynette:92:some Baldi, P. and B. Roynette (1992). “Some exact equivalents for the Brownian motion in Hölder norm”. In: *Probab. Theory Related Fields* 93.4, pp. 457–484. ISSN: 0178-8051. DOI: [10.1007/BF01192717](https://doi.org/10.1007/BF01192717). URL: <https://doi.org/10.1007/BF01192717> (cit. on p. 9).
- bally.caramellino:11:riesz Bally, Vlad and Lucia Caramellino (2011). “Riesz transform and integration by parts formulas for random variables”. In: *Stochastic Process. Appl.* 121.6, pp. 1332–1355. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.02.006](https://doi.org/10.1016/j.spa.2011.02.006). URL: <https://doi.org/10.1016/j.spa.2011.02.006> (cit. on p. 9).
- bally.millet.ea:95:approximation Bally, Vlad, Annie Millet, and Marta Sanz-Solé (1995). “Approximation and support theorem in Hölder norm for parabolic stochastic partial differential equations”. In: *Ann. Probab.* 23.1, pp. 178–222. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199501\)23:1%3C178:AASTIH%3E2.0.CO;2-N%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C178:AASTIH%3E2.0.CO;2-N%5C&origin=MSN) (cit. on p. 9).
- bally.pardoux:98:malliavin Bally, Vlad and Etienne Pardoux (1998). “Malliavin calculus for white noise driven parabolic SPDEs”. In: *Potential Anal.* 9.1, pp. 27–64. ISSN: 0926-2601. DOI: [10.1023/A:1008686922032](https://doi.org/10.1023/A:1008686922032). URL: <https://doi.org/10.1023/A:1008686922032> (cit. on p. 9).
- bundle.brunner:98:blowup Bandle, Catherine and Hermann Brunner (1998). “Blowup in diffusion equations: a survey”. In: *J. Comput. Appl. Math.* 97.1-2, pp. 3–22. ISSN: 0377-0427. DOI: [10.1016/S0377-0427\(98\)00100-9](https://doi.org/10.1016/S0377-0427(98)00100-9). URL: [https://doi.org/10.1016/S0377-0427\(98\)00100-9](https://doi.org/10.1016/S0377-0427(98)00100-9) (cit. on p. 9).
- bandyopadhyay.zeitouni:06:random Bandyopadhyay, Antar and Ofer Zeitouni (2006). “Random walk in dynamic Markovian random environment”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 1, pp. 205–224. ISSN: 1980-0436 (cit. on p. 9).
- banuelos.mijena.ea:14:two-term Bañuelos, Rodrigo, Jebessa B. Mijena, and Erkan Nane (2014). “Two-term trace estimates for relativistic stable processes”. In: *J. Math. Anal. Appl.* 410.2, pp. 837–846. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2013.09.015](https://doi.org/10.1016/j.jmaa.2013.09.015). URL: <https://doi.org/10.1016/j.jmaa.2013.09.015> (cit. on p. 9).
- baras.cohen:87:complete Baras, P. and L. Cohen (1987). “Complete blow-up after T_{\max} for the solution of a semilinear heat equation”. In: *J. Funct. Anal.* 71.1, pp. 142–174. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(87\)90020-6](https://doi.org/10.1016/0022-1236(87)90020-6). URL: [https://doi.org/10.1016/0022-1236\(87\)90020-6](https://doi.org/10.1016/0022-1236(87)90020-6) (cit. on p. 9).
- baras.goldstein:84:heat Baras, Pierre and Jerome A. Goldstein (1984). “The heat equation with a singular potential”. In: *Trans. Amer. Math. Soc.* 284.1, pp. 121–139. ISSN: 0002-9947. DOI: [10.2307/1999277](https://doi.org/10.2307/1999277). URL: <https://doi.org/10.2307/1999277> (cit. on p. 9).
- bardina.bascompte.ea:13:analysis Bardina, X., D. Bascompte, et al. (2013). “An analysis of a stochastic model for bacteriophage systems”. In: *Math. Biosci.* 241.1, pp. 99–

108. ISSN: 0025-5564. DOI: [10.1016/j.mbs.2012.09.009](https://doi.org/10.1016/j.mbs.2012.09.009). URL: <https://doi.org/10.1016/j.mbs.2012.09.009> (cit. on p. 10).
- `bardina.nourdin.ea:10:weak` Bardina, X., I. Nourdin, et al. (2010). “Weak approximation of a fractional SDE”. In: *Stochastic Process. Appl.* 120.1, pp. 39–65. ISSN: 0304-4149. DOI: [10.1016/j.spa.2009.10.008](https://doi.org/10.1016/j.spa.2009.10.008). URL: <https://doi.org/10.1016/j.spa.2009.10.008> (cit. on p. 10).
- `bardina.jolis.ea:10:weak` Bardina, Xavier, Maria Jolis, and Lluís Quer-Sardanyons (2010). “Weak convergence for the stochastic heat equation driven by Gaussian white noise”. In: *Electron. J. Probab.* 15, no. 39, 1267–1295. DOI: [10.1214/EJP.v15-792](https://doi.org/10.1214/EJP.v15-792). URL: <https://doi.org/10.1214/EJP.v15-792> (cit. on p. 10).
- `bardina.marquez.ea:20:weak` Bardina, Xavier, Juan Pablo Márquez, and Lluís Quer-Sardanyons (2020). “Weak approximation of the complex Brownian sheet from a Lévy sheet and applications to SPDEs”. In: *Stochastic Process. Appl.* 130.9, pp. 5735–5767. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.04.006](https://doi.org/10.1016/j.spa.2020.04.006). URL: <https://doi.org/10.1016/j.spa.2020.04.006> (cit. on p. 10).
- `na.marquez-carreras.ea:04:p-spin` Bardina, Xavier, David Márquez-Carreras, et al. (2004b). “The p -spin interaction model with external field”. In: *Potential Anal.* 21.4, pp. 311–362. ISSN: 0926-2601. DOI: [10.1023/B:POTA.0000034325.04634.f5](https://doi.org/10.1023/B:POTA.0000034325.04634.f5). URL: <https://doi.org/10.1023/B:POTA.0000034325.04634.f5> (cit. on p. 10).
- `bardina.rovira.ea:02:asymptotic` Bardina, Xavier, Carles Rovira, and Samy Tindel (2002). “Asymptotic evaluation of the Poisson measures for tubes around jump curves”. In: *Appl. Math. (Warsaw)* 29.2, pp. 145–156. ISSN: 1233-7234. DOI: [10.4064/am29-2-3](https://doi.org/10.4064/am29-2-3). URL: <https://doi.org/10.4064/am29-2-3> (cit. on p. 10).
- `bardina.rovira.ea:03:onsager` — (2003a). “Onsager Machlup functional for stochastic evolution equations in a class of norms”. In: *Stochastic Anal. Appl.* 21.6, pp. 1231–1253. ISSN: 0736-2994. DOI: [10.1081/SAP-120026105](https://doi.org/10.1081/SAP-120026105). URL: <https://doi.org/10.1081/SAP-120026105> (cit. on p. 10).
- `ina.rovira.ea:03:onsager-machlup` — (2003b). “Onsager-Machlup functional for stochastic evolution equations”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 39.1, pp. 69–93. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(02\)00009-2](https://doi.org/10.1016/S0246-0203(02)00009-2). URL: [https://doi.org/10.1016/S0246-0203\(02\)00009-2](https://doi.org/10.1016/S0246-0203(02)00009-2) (cit. on p. 10).
- `bardina.rovira.ea:10:weak` — (2010). “Weak approximation of fractional SDEs: the Donsker setting”. In: *Electron. Commun. Probab.* 15, pp. 314–329. DOI: [10.1214/ECP.v15-1561](https://doi.org/10.1214/ECP.v15-1561). URL: <https://doi.org/10.1214/ECP.v15-1561> (cit. on p. 10).
- `barlow.yor:82:semimartingale` Barlow, M. T. and M. Yor (1982). “Semimartingale inequalities via the Garsia-Rodemich-Rumsey lemma, and applications to local times”. In: *J. Functional Analysis* 49.2, pp. 198–229. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(82\)90080-5](https://doi.org/10.1016/0022-1236(82)90080-5). URL: [https://doi.org/10.1016/0022-1236\(82\)90080-5](https://doi.org/10.1016/0022-1236(82)90080-5) (cit. on p. 10).
- `barlow:04:random` Barlow, Martin T. (2004). “Random walks on supercritical percolation clusters”. In: *Ann. Probab.* 32.4, pp. 3024–3084. ISSN: 0091-1798. DOI: [10.1214/009117904000000748](https://doi.org/10.1214/009117904000000748). URL: <https://doi.org/10.1214/009117904000000748> (cit. on p. 10).
- `barral:99:moments` Barral, Julien (1999). “Moments, continuité, et analyse multifractale des martingales de Mandelbrot”. In: *Probab. Theory Related Fields* 113.4,

- pp. 535–569. ISSN: 0178-8051. DOI: [10.1007/s0044000050217](https://doi.org/10.1007/s0044000050217). URL: <https://doi.org/10.1007/s0044000050217> (cit. on p. 10).
- `barral.jin.ea:13:gaussian` Barral, Julien, Xiong Jin, et al. (2013). “Gaussian multiplicative chaos and KPZ duality”. In: *Comm. Math. Phys.* 323.2, pp. 451–485. ISSN: 0010-3616. DOI: [10.1007/s00220-013-1769-z](https://doi.org/10.1007/s00220-013-1769-z). URL: <https://doi.org/10.1007/s00220-013-1769-z> (cit. on p. 10).
- `barral.kupiainen.ea:14:critical` Barral, Julien, Antti Kupiainen, et al. (2014). “Critical Mandelbrot cascades”. In: *Comm. Math. Phys.* 325.2, pp. 685–711. ISSN: 0010-3616. DOI: [10.1007/s00220-013-1829-4](https://doi.org/10.1007/s00220-013-1829-4). URL: <https://doi.org/10.1007/s00220-013-1829-4> (cit. on p. 10).
- `barral.mandelbrot:02:multifractal` Barral, Julien and Benoît B. Mandelbrot (2002). “Multifractal products of cylindrical pulses”. In: *Probab. Theory Related Fields* 124.3, pp. 409–430. ISSN: 0178-8051. DOI: [10.1007/s0044000200220](https://doi.org/10.1007/s0044000200220). URL: <https://doi.org/10.1007/s0044000200220> (cit. on p. 10).
- `barral.rhodes.ea:12:limiting` Barral, Julien, Rémi Rhodes, and Vincent Vargas (2012). “Limiting laws of supercritical branching random walks”. In: *C. R. Math. Acad. Sci. Paris* 350.9-10, pp. 535–538. ISSN: 1631-073X. DOI: [10.1016/j.crma.2012.05.013](https://doi.org/10.1016/j.crma.2012.05.013). URL: <https://doi.org/10.1016/j.crma.2012.05.013> (cit. on p. 10).
- `barraquand.borodin.ea:20:half-space` Barraquand, Guillaume, Alexei Borodin, and Ivan Corwin (2020). “Half-space Macdonald processes”. In: *Forum Math. Pi* 8, e11, 150. DOI: [10.1017/fmp.2020.3](https://doi.org/10.1017/fmp.2020.3). URL: <https://doi.org/10.1017/fmp.2020.3> (cit. on p. 10).
- `barraquand.borodin.ea:18:stochastic` Barraquand, Guillaume, Alexei Borodin, Ivan Corwin, and Michael Wheeler (2018). “Stochastic six-vertex model in a half-quadrant and half-line open asymmetric simple exclusion process”. In: *Duke Math. J.* 167.13, pp. 2457–2529. ISSN: 0012-7094. DOI: [10.1215/00127094-2018-0019](https://doi.org/10.1215/00127094-2018-0019). URL: <https://doi.org/10.1215/00127094-2018-0019> (cit. on p. 10).
- `barraquand.corwin:16:q-hahn` Barraquand, Guillaume and Ivan Corwin (2016). “The q -Hahn asymmetric exclusion process”. In: *Ann. Appl. Probab.* 26.4, pp. 2304–2356. ISSN: 1050-5164. DOI: [10.1214/15-AAP1148](https://doi.org/10.1214/15-AAP1148). URL: <https://doi.org/10.1214/15-AAP1148> (cit. on p. 10).
- `barraquand.corwin:17:random-walk` — (2017). “Random-walk in beta-distributed random environment”. In: *Probab. Theory Related Fields* 167.3-4, pp. 1057–1116. ISSN: 0178-8051. DOI: [10.1007/s00440-016-0699-z](https://doi.org/10.1007/s00440-016-0699-z). URL: <https://doi.org/10.1007/s00440-016-0699-z> (cit. on p. 10).
- `barraquand.corwin:22:correction` — (2022). “Correction to: Random-walk in beta-distributed random environment”. In: *Probab. Theory Related Fields* 183.3-4, pp. 1329–1336. ISSN: 0178-8051. DOI: [10.1007/s00440-022-01122-3](https://doi.org/10.1007/s00440-022-01122-3). URL: <https://doi.org/10.1007/s00440-022-01122-3> (cit. on p. 10).
- `barraquand.corwin.ea:21:fluctuations` Barraquand, Guillaume, Ivan Corwin, and Evgeni Dimitrov (2021). “Fluctuations of the log-gamma polymer free energy with general parameters and slopes”. In: *Probab. Theory Related Fields* 181.1-3, pp. 113–195. ISSN: 0178-8051. DOI: [10.1007/s00440-021-01073-1](https://doi.org/10.1007/s00440-021-01073-1). URL: <https://doi.org/10.1007/s00440-021-01073-1> (cit. on p. 10).
- `barski.jakubowski.ea:11:on` Barski Michaand Jakubowski, Jacek and Jerzy Zabczyk (2011). “On incompleteness of bond markets with infinite number of random factors”. In: *Math. Finance* 21.3, pp. 541–556. ISSN: 0960-1627. DOI: [10.1111/j.1467-9965.2010.00438.x](https://doi.org/10.1111/j.1467-9965.2010.00438.x). URL: <https://doi.org/10.1111/j.1467-9965.2010.00438.x> (cit. on p. 10).

- barski.zabczyk:10:completeness Barski Micha and Zabczyk, Jerzy (2010). “Completeness of bond market driven by Lévy process”. In: *Int. J. Theor. Appl. Finance* 13.5, pp. 635–656. ISSN: 0219-0249. DOI: [10.1142/S0219024910005942](https://doi.org/10.1142/S0219024910005942). URL: <https://doi.org/10.1142/S0219024910005942> (cit. on p. 10).
- barski.zabczyk:12:forward — (2012a). “Forward rate models with linear volatilities”. In: *Finance Stoch.* 16.3, pp. 537–560. ISSN: 0949-2984. DOI: [10.1007/s00780-011-0163-y](https://doi.org/10.1007/s00780-011-0163-y). URL: <https://doi.org/10.1007/s00780-011-0163-y> (cit. on p. 10).
- k:12:heath-jarrow-morton-musiela — (2012b). “Heath-Jarrow-Morton-Musiela equation with Lévy perturbation”. In: *J. Differential Equations* 253.9, pp. 2657–2697. ISSN: 0022-0396. DOI: [10.1016/j.jde.2012.06.022](https://doi.org/10.1016/j.jde.2012.06.022). URL: <https://doi.org/10.1016/j.jde.2012.06.022> (cit. on p. 10).
- barski.zabczyk:20:on — (2020). “On CIR equations with general factors”. In: *SIAM J. Financial Math.* 11.1, pp. 131–147. DOI: [10.1137/19M1292771](https://doi.org/10.1137/19M1292771). URL: <https://doi.org/10.1137/19M1292771> (cit. on p. 10).
- barski.zabczyk:21:note — (2021). “A note on generalized CIR equations”. In: *Commun. Inf. Syst.* 21.2, pp. 209–218. ISSN: 1526-7555. DOI: [10.4310/CIS.2021.v21.n2.a2](https://doi.org/10.4310/CIS.2021.v21.n2.a2). URL: <https://doi.org/10.4310/CIS.2021.v21.n2.a2> (cit. on p. 10).
- barthe:98:on Barthe, Franck (1998). “On a reverse form of the Brascamp-Lieb inequality”. In: *Invent. Math.* 134.2, pp. 335–361. ISSN: 0020-9910. DOI: [10.1007/s002220050267](https://doi.org/10.1007/s002220050267). URL: <https://doi.org/10.1007/s002220050267> (cit. on p. 10).
- barthe.huet:09:on Barthe, Franck and Nolwen Huet (2009). “On Gaussian Brunn-Minkowski inequalities”. In: *Studia Math.* 191.3, pp. 283–304. ISSN: 0039-3223. DOI: [10.4064/sm191-3-9](https://doi.org/10.4064/sm191-3-9). URL: <https://doi.org/10.4064/sm191-3-9> (cit. on p. 10).
- barton.etheridge.ea:10:new Barton, N. H., A. M. Etheridge, and A. Véber (2010). “A new model for evolution in a spatial continuum”. In: *Electron. J. Probab.* 15, no. 7, 162–216. DOI: [10.1214/EJP.v15-741](https://doi.org/10.1214/EJP.v15-741). URL: <https://doi.org/10.1214/EJP.v15-741> (cit. on p. 10).
- basak.cook.ea:18:circular Basak, Anirban, Nicholas Cook, and Ofer Zeitouni (2018). “Circular law for the sum of random permutation matrices”. In: *Electron. J. Probab.* 23, Paper No. 33, 51. ISSN: 1083-6489. DOI: [10.1214/18-EJP162](https://doi.org/10.1214/18-EJP162). URL: <https://doi.org/10.1214/18-EJP162> (cit. on p. 10).
- ak.paquette.ea:19:regularization Basak, Anirban, Elliot Paquette, and Ofer Zeitouni (2019). “Regularization of non-normal matrices by Gaussian noise—the banded Toeplitz and twisted Toeplitz cases”. In: *Forum Math. Sigma* 7, Paper No. e3, 72. ISSN: 2050-5094. DOI: [10.1017/fms.2018.29](https://doi.org/10.1017/fms.2018.29). URL: <https://doi.org/10.1017/fms.2018.29> (cit. on p. 10).
- basak.paquette.ea:20:spectrum — (2020). “Spectrum of random perturbations of Toeplitz matrices with finite symbols”. In: *Trans. Amer. Math. Soc.* 373.7, pp. 4999–5023. ISSN: 0002-9947, 1088-6850. DOI: [10.1090/tran/8040](https://doi.org/10.1090/tran/8040). URL: <https://doi.org/10.1090/tran/8040> (cit. on p. 10).
- basak.vogel.ea:23:localization Basak, Anirban, Martin Vogel, and Ofer Zeitouni (2023). “Localization of eigenvectors of nonhermitian banded noisy Toeplitz matrices”. In: *Probab. Math. Phys.* 4.3, pp. 477–607. ISSN: 2690-0998, 2690-1005. DOI: [10.2140/pmp.2023.4.477](https://doi.org/10.2140/pmp.2023.4.477). URL: <https://doi.org/10.2140/pmp.2023.4.477> (cit. on p. 10).

basak.zeitouni:20:outliers	Basak, Anirban and Ofer Zeitouni (2020). “Outliers of random perturbations of Toeplitz matrices with finite symbols”. In: <i>Probab. Theory Related Fields</i> 178.3-4, pp. 771–826. ISSN: 0178-8051,1432-2064. DOI: 10.1007/s00440-020-00990-x . URL: https://doi.org/10.1007/s00440-020-00990-x (cit. on p. 10).
basor.bottcher.ea:22:remembrances	Basor, Estelle et al. (2022). “Remembrances of Harold Widom”. In: <i>Notices Amer. Math. Soc.</i> 69.4, pp. 586–598. ISSN: 0002-9920. DOI: 10.1090/noti2457 . URL: https://doi.org/10.1090/noti2457 (cit. on p. 10).
basor.tracy:93:variance	Basor, Estelle L. and Craig A. Tracy (1993). “Variance calculations and the Bessel kernel”. In: <i>J. Statist. Phys.</i> 73.1-2, pp. 415–421. ISSN: 0022-4715. DOI: 10.1007/BF01052770 . URL: https://doi.org/10.1007/BF01052770 (cit. on p. 10).
basor.tracy.ea:92:asymptotics	Basor, Estelle L., Craig A. Tracy, and Harold Widom (1992a). “Asymptotics of level-spacing distributions for random matrices”. In: <i>Phys. Rev. Lett.</i> 69.1, pp. 5–8. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.69.5 . URL: https://doi.org/10.1103/PhysRevLett.69.5 (cit. on p. 10).
basor.tracy.ea:92:errata	— (1992b). “Errata: “Asymptotics of level-spacing distributions for random matrices””. In: <i>Phys. Rev. Lett.</i> 69.19, p. 2880. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.69.2880 . URL: https://doi.org/10.1103/PhysRevLett.69.2880 (cit. on p. 10).
bass.chen.ea:05:large	Bass, Richard, Xia Chen, and Jay Rosen (2005). “Large deviations for renormalized self-intersection local times of stable processes”. In: <i>Ann. Probab.</i> 33.3, pp. 984–1013. ISSN: 0091-1798. DOI: 10.1214/009117904000001099 . URL: https://doi.org/10.1214/009117904000001099 (cit. on p. 10).
bass.chen.ea:09:large	— (2009). “Large deviations for Riesz potentials of additive processes”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 45.3, pp. 626–666. ISSN: 0246-0203. DOI: 10.1214/08-AIHP181 . URL: https://doi.org/10.1214/08-AIHP181 (cit. on p. 10).
bass:88:probability	Bass, Richard F. (1988). “Probability estimates for multiparameter Brownian processes”. In: <i>Ann. Probab.</i> 16.1, pp. 251–264. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198801)16:1%3C251:PEFMBP%3E2.0.CO;2-H%5C&origin=MSN (cit. on p. 11).
bass.burdzy.ea:10:stationary	Bass, Richard F., Krzysztof Burdzy, Zhen-Qing Chen, et al. (2010). “Stationary distributions for diffusions with inert drift”. In: <i>Probab. Theory Related Fields</i> 146.1-2, pp. 1–47. ISSN: 0178-8051. DOI: 10.1007/s00440-008-0182-6 . URL: https://doi.org/10.1007/s00440-008-0182-6 (cit. on p. 11).
bass.burdzy.ea:94:intersection	Bass, Richard F., Krzysztof Burdzy, and Davar Khoshnevisan (1994). “Intersection local time for points of infinite multiplicity”. In: <i>Ann. Probab.</i> 22.2, pp. 566–625. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C566:ILTFP0%3E2.0.CO;2-R%5C&origin=MSN (cit. on p. 11).
bass.chen:04:self-intersection	Bass, Richard F. and Xia Chen (2004). “Self-intersection local time: critical exponent, large deviations, and laws of the iterated logarithm”. In: <i>Ann. Probab.</i> 32.4, pp. 3221–3247. ISSN: 0091-1798. DOI: 10.1214/009117904000000504 . URL: https://doi.org/10.1214/009117904000000504 (cit. on p. 11).

bass.chen.ea:06:moderate	Bass, Richard F., Xia Chen, and Jay Rosen (2006). “Moderate deviations and laws of the iterated logarithm for the renormalized self-intersection local times of planar random walks”. In: <i>Electron. J. Probab.</i> 11, no. 37, 993–1030. ISSN: 1083-6489. DOI: 10.1214/EJP.v11-362 . URL: https://doi.org/10.1214/EJP.v11-362 (cit. on p. 11).
bass.chen.ea:09:moderate	Bass, Richard F., Xia Chen, and Jay Rosen (2009). “Moderate deviations for the range of planar random walks”. In: <i>Mem. Amer. Math. Soc.</i> 198.929, pp. viii+82. ISSN: 0065-9266. DOI: 10.1090/memo/0929 . URL: https://doi.org/10.1090/memo/0929 (cit. on p. 11).
bass.chen:01:stochastic	Bass, Richard F. and Zhen-Qing Chen (2001). “Stochastic differential equations for Dirichlet processes”. In: <i>Probab. Theory Related Fields</i> 121.3, pp. 422–446. ISSN: 0178-8051. DOI: 10.1007/s004400100151 . URL: https://doi.org/10.1007/s004400100151 (cit. on p. 11).
bass.khoshnevisan:92:local	Bass, Richard F. and Davar Khoshnevisan (1992). “Local times on curves and uniform invariance principles”. In: <i>Probab. Theory Related Fields</i> 92.4, pp. 465–492. ISSN: 0178-8051. DOI: 10.1007/BF01274264 . URL: https://doi.org/10.1007/BF01274264 (cit. on p. 11).
ass.khoshnevisan:93:intersection	— (1993a). “Intersection local times and Tanaka formulas”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 29.3, pp. 419–451. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1993%5C_%5C_29%5C_3%5C_419%5C_0 (cit. on p. 11).
bass.khoshnevisan:93:rates	— (1993b). “Rates of convergence to Brownian local time”. In: <i>Stochastic Process. Appl.</i> 47.2, pp. 197–213. ISSN: 0304-4149. DOI: 10.1016/0304-4149(93)90014-U . URL: https://doi.org/10.1016/0304-4149(93)90014-U (cit. on p. 11).
bass.khoshnevisan:95:laws	— (1995). “Laws of the iterated logarithm for local times of the empirical process”. In: <i>Ann. Probab.</i> 23.1, pp. 388–399. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C388:LOTILF%3E2.0.CO;2-0%5C&origin=MSN (cit. on p. 11).
basu.dembo.ea:20:exponential	Basu, Riddhipratim et al. (2020). “Exponential concentration for zeroes of stationary Gaussian processes”. In: <i>Int. Math. Res. Not. IMRN</i> 23, pp. 9769–9796. ISSN: 1073-7928,1687-0247. DOI: 10.1093/imrn/rny277 . URL: https://doi.org/10.1093/imrn/rny277 (cit. on p. 11).
bates.chatterjee:20:endpoint	Bates, Erik and Sourav Chatterjee (2020). “The endpoint distribution of directed polymers”. In: <i>Ann. Probab.</i> 48.2, pp. 817–871. ISSN: 0091-1798. DOI: 10.1214/19-AOP1376 . URL: https://doi.org/10.1214/19-AOP1376 (cit. on p. 11).
baudoin.nualart.ea:16:on	Baudoin, F. et al. (2016). “On probability laws of solutions to differential systems driven by a fractional Brownian motion”. In: <i>Ann. Probab.</i> 44.4, pp. 2554–2590. ISSN: 0091-1798. DOI: 10.1214/15-AOP1028 . URL: https://doi.org/10.1214/15-AOP1028 (cit. on p. 11).
baudoin.chen:22:dirichlet	Baudoin, Fabrice and Li Chen (Jan. 2022). “Dirichlet fractional Gaussian fields on the Sierpinski gasket and their discrete graph approximations”. In: <i>preprint arXiv:2201.03970</i> . URL: https://www.arxiv.org/abs/2201.03970 (cit. on p. 11).
baudoin.feng.ea:20:density	Baudoin, Fabrice, Qi Feng, and Cheng Ouyang (2020). “Density of the signature process of FBM”. In: <i>Trans. Amer. Math. Soc.</i> 373.12, pp. 8583–8610. ISSN: 0002-9947. DOI: 10.1090/tran/8165 . URL: https://doi.org/10.1090/tran/8165 (cit. on p. 11).

baudoin.hairer:07:version	Baudoin, Fabrice and Martin Hairer (2007). “A version of Hörmander’s theorem for the fractional Brownian motion”. In: <i>Probab. Theory Related Fields</i> 139.3-4, pp. 373–395. ISSN: 0178-8051. DOI: 10.1007/s00440-006-0035-0 . URL: https://doi.org/10.1007/s00440-006-0035-0 (cit. on p. 11).
.hairer.ea:08:ornstein-uhlenbeck	Baudoin, Fabrice, Martin Hairer, and Josef Teichmann (2008). “Ornstein-Uhlenbeck processes on Lie groups”. In: <i>J. Funct. Anal.</i> 255.4, pp. 877–890. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.05.004 . URL: https://doi.org/10.1016/j.jfa.2008.05.004 (cit. on p. 11).
baudoin.nualart:03:equivalence	Baudoin, Fabrice and David Nualart (2003). “Equivalence of Volterra processes”. In: <i>Stochastic Process. Appl.</i> 107.2, pp. 327–350. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(03)00088-7 . URL: https://doi.org/10.1016/S0304-4149(03)00088-7 (cit. on p. 11).
baudoin.nualart:05:corrigendum	— (2005). “Corrigendum to: “Equivalence of Volterra processes” [<i>Stochastic Process. Appl.</i> 107 (2003), no. 2, 327–350; MR1999794]”. In: <i>Stochastic Process. Appl.</i> 115.4, pp. 701–703. ISSN: 0304-4149. DOI: 10.1016/j.spa.2004.11.002 . URL: https://doi.org/10.1016/j.spa.2004.11.002 (cit. on p. 11).
baudoin.nualart:06:notes	— (2006). “Notes on the two-dimensional fractional Brownian motion”. In: <i>Ann. Probab.</i> 34.1, pp. 159–180. ISSN: 0091-1798. DOI: 10.1214/009117905000000288 . URL: https://doi.org/10.1214/009117905000000288 (cit. on p. 11).
baudoin.ouyang:11:small-time	Baudoin, Fabrice and Cheng Ouyang (2011). “Small-time kernel expansion for solutions of stochastic differential equations driven by fractional Brownian motions”. In: <i>Stochastic Process. Appl.</i> 121.4, pp. 759–792. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.11.011 . URL: https://doi.org/10.1016/j.spa.2010.11.011 (cit. on p. 11).
baudoin.ouyang.ea:14:upper	Baudoin, Fabrice, Cheng Ouyang, and Samy Tindel (2014). “Upper bounds for the density of solutions to stochastic differential equations driven by fractional Brownian motions”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 50.1, pp. 111–135. ISSN: 0246-0203. DOI: 10.1214/12-AIHP522 . URL: https://doi.org/10.1214/12-AIHP522 (cit. on p. 11).
baudoin.ouyang.ea:22:parabolic	Baudoin, Fabrice, Cheng Ouyang, Samy Tindel, and Jing Wang (June 2022). “Parabolic Anderson model on Heisenberg groups: the Itô setting”. In: <i>preprint arXiv:2206.14139</i> . URL: http://arXiv.org/abs/2206.14139 (cit. on p. 11).
baudoin.ouyang.ea:23:parabolic	— (2023). “Parabolic Anderson model on Heisenberg groups: the Itô setting”. In: <i>J. Funct. Anal.</i> 285.1, Paper No. 109920, 44. ISSN: 0022-1236,1096-0783. DOI: 10.1016/j.jfa.2023.109920 . URL: https://doi.org/10.1016/j.jfa.2023.109920 (cit. on p. 11).
baudoin.ouyang.ea:15:varadhan	Baudoin, Fabrice, Cheng Ouyang, and Xuejing Zhang (2015). “Varadhan estimates for rough differential equations driven by fractional Brownian motions”. In: <i>Stochastic Process. Appl.</i> 125.2, pp. 634–652. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.09.012 . URL: https://doi.org/10.1016/j.spa.2014.09.012 (cit. on p. 11).
baudoin.ouyang.ea:16:smoothing	— (2016). “Smoothing effect of rough differential equations driven by fractional Brownian motions”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 52.1, pp. 412–428. ISSN: 0246-0203. DOI: 10.1214/14-AIHP642 . URL: https://doi.org/10.1214/14-AIHP642 (cit. on p. 11).
bauerschmidt:13:simple	Bauerschmidt, Roland (2013). “A simple method for finite range decomposition of quadratic forms and Gaussian fields”. In: <i>Probab. Theory</i>

- `bauerschmidt.brydges.ea:14:scaling` Bauerschmidt, Roland, David C. Brydges, and Gordon Slade (2014). “Scaling limits and critical behaviour of the 4-dimensional n -component $|\phi|^4$ spin model”. In: *J. Stat. Phys.* 157.4-5, pp. 692–742. ISSN: 0022-4715. DOI: [10.1007/s10955-014-1060-5](https://doi.org/10.1007/s10955-014-1060-5). URL: <https://doi.org/10.1007/s10955-014-1060-5> (cit. on p. 11).
- `dt.brydges.ea:15:renormalisation` Bauerschmidt, Roland, David C. Brydges, and Gordon Slade (2015a). “A renormalisation group method. III. Perturbative analysis”. In: *J. Stat. Phys.* 159.3, pp. 492–529. ISSN: 0022-4715. DOI: [10.1007/s10955-014-1165-x](https://doi.org/10.1007/s10955-014-1165-x). URL: <https://doi.org/10.1007/s10955-014-1165-x> (cit. on p. 11).
- `bauerschmidt.brydges.ea:15:critical` — (2015b). “Critical two-point function of the 4-dimensional weakly self-avoiding walk”. In: *Comm. Math. Phys.* 338.1, pp. 169–193. ISSN: 0010-3616. DOI: [10.1007/s00220-015-2353-5](https://doi.org/10.1007/s00220-015-2353-5). URL: <https://doi.org/10.1007/s00220-015-2353-5> (cit. on p. 11).
- `bauerschmidt.brydges.ea:15:logarithmic` — (2015c). “Logarithmic correction for the susceptibility of the 4-dimensional weakly self-avoiding walk: a renormalisation group analysis”. In: *Comm. Math. Phys.* 337.2, pp. 817–877. ISSN: 0010-3616. DOI: [10.1007/s00220-015-2352-6](https://doi.org/10.1007/s00220-015-2352-6). URL: <https://doi.org/10.1007/s00220-015-2352-6> (cit. on p. 11).
- `bauerschmidt.slade.ea:17:finite-order` Bauerschmidt, Roland, Gordon Slade, et al. (2017). “Finite-order correlation length for four-dimensional weakly self-avoiding walk and $|\varphi|^4$ spins”. In: *Ann. Henri Poincaré* 18.2, pp. 375–402. ISSN: 1424-0637. DOI: [10.1007/s00023-016-0499-0](https://doi.org/10.1007/s00023-016-0499-0). URL: <https://doi.org/10.1007/s00023-016-0499-0> (cit. on p. 11).
- `baxter.brosamler:76:energy` Baxter, J. R. and G. A. Brosamler (1976). “Energy and the law of the iterated logarithm”. In: *Math. Scand.* 38.1, pp. 115–136. ISSN: 0025-5521. DOI: [10.7146/math.scand.a-11622](https://doi.org/10.7146/math.scand.a-11622). URL: <https://doi.org/10.7146/math.scand.a-11622> (cit. on p. 11).
- `baxter.jain.ea:93:large` Baxter, J. R., N. C. Jain, and T. O. Seppäläinen (1993). “Large deviations for nonstationary arrays and sequences”. In: *Illinois J. Math.* 37.2, pp. 302–328. ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1255987149> (cit. on p. 11).
- `bebernes.bricher:92:final` Bebernes, J. and S. Bricher (1992). “Final time blowup profiles for semi-linear parabolic equations via center manifold theory”. In: *SIAM J. Math. Anal.* 23.4, pp. 852–869. ISSN: 0036-1410. DOI: [10.1137/0523045](https://doi.org/10.1137/0523045). URL: <https://doi.org/10.1137/0523045> (cit. on p. 11).
- `becker-kern.meerschaert.ea:04:limit` Becker-Kern, Peter, Mark M. Meerschaert, and Hans-Peter Scheffler (2004). “Limit theorem for continuous-time random walks with two time scales”. In: *J. Appl. Probab.* 41.2, pp. 455–466. ISSN: 0021-9002. DOI: [10.1017/s002190020001442x](https://doi.org/10.1017/s002190020001442x). URL: <https://doi.org/10.1017/s002190020001442x> (cit. on p. 11).
- `beckner:75:inequalities` Beckner, William (1975). “Inequalities in Fourier analysis”. In: *Ann. of Math. (2)* 102.1, pp. 159–182. ISSN: 0003-486X. DOI: [10.2307/1970980](https://doi.org/10.2307/1970980). URL: <https://doi.org/10.2307/1970980> (cit. on p. 11).
- `beijeren.kutner.ea:85:excess` Beijeren, H. van, R. Kutner, and H. Spohn (1985). “Excess noise for driven diffusive systems”. In: *Phys. Rev. Lett.* 54.18, pp. 2026–2029. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.54.2026](https://doi.org/10.1103/PhysRevLett.54.2026). URL: <https://doi.org/10.1103/PhysRevLett.54.2026> (cit. on p. 12).

beliaev.duplantier.ea:17:integral	Beliaev, Dmitry, Bertrand Duplantier, and Michel Zinsmeister (2017). “Integral means spectrum of whole-plane SLE”. In: <i>Comm. Math. Phys.</i> 353.1, pp. 119–133. ISSN: 0010-3616. DOI: 10.1007/s00220-017-2868-z . URL: https://doi.org/10.1007/s00220-017-2868-z (cit. on p. 12).
belius.rosen.ea:19:barrier	Belius, David, Jay Rosen, and Ofer Zeitouni (2019). “Barrier estimates for a critical Galton-Watson process and the cover time of the binary tree”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 55.1, pp. 127–154. ISSN: 0246-0203,1778-7017. DOI: 10.1214/17-aihp878 . URL: https://doi.org/10.1214/17-aihp878 (cit. on p. 12).
belius.rosen.ea:20:correction	Belius, David, Jay Rosen, and Ofer Zeitouni (2020a). “Correction to: Tightness for the cover time of the two dimensional sphere”. In: <i>Probab. Theory Related Fields</i> 176.3-4, pp. 1439–1444. ISSN: 0178-8051,1432-2064. DOI: 10.1007/s00440-020-00965-y . URL: https://doi.org/10.1007/s00440-020-00965-y (cit. on p. 12).
belius.rosen.ea:20:tightness	— (2020b). “Tightness for the cover time of the two dimensional sphere”. In: <i>Probab. Theory Related Fields</i> 176.3-4, pp. 1357–1437. ISSN: 0178-8051,1432-2064. DOI: 10.1007/s00440-019-00940-2 . URL: https://doi.org/10.1007/s00440-019-00940-2 (cit. on p. 12).
bell.nualart:17:noncentral	Bell, Denis and David Nualart (2017). “Noncentral limit theorem for the generalized Hermite process”. In: <i>Electron. Commun. Probab.</i> 22, Paper No. 66, 13. DOI: 10.1214/17-ECP99 . URL: https://doi.org/10.1214/17-ECP99 (cit. on p. 12).
bellucci.trifonov:05:semiclassically	Bellucci, Stefano and Andrey Yu. Trifonov (2005). “Semiclassically concentrated solutions for the one-dimensional Fokker-Planck equation with a nonlocal nonlinearity”. In: <i>J. Phys. A</i> 38.7, pp. L103–L114. ISSN: 0305-4470. DOI: 10.1088/0305-4470/38/7/L01 . URL: https://doi.org/10.1088/0305-4470/38/7/L01 (cit. on p. 12).
ben-arous.zeitouni:99:increasing	Ben Arous, G. and O. Zeitouni (1999). “Increasing propagation of chaos for mean field models”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 35.1, pp. 85–102. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(99)80006-5 . URL: https://doi.org/10.1016/S0246-0203(99)80006-5 (cit. on p. 12).
ben-arous.hu.ea:13:einstein	Ben Arous, Gerard, Yueyun Hu, et al. (2013). “Einstein relation for biased random walk on Galton-Watson trees”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 49.3, pp. 698–721. ISSN: 0246-0203,1778-7017. DOI: 10.1214/12-AIHP486 . URL: https://doi.org/10.1214/12-AIHP486 (cit. on p. 12).
ben-arous.corwin:11:current	Ben Arous, Gérard and Ivan Corwin (2011). “Current fluctuations for TASEP: a proof of the Prähofer-Spohn conjecture”. In: <i>Ann. Probab.</i> 39.1, pp. 104–138. ISSN: 0091-1798. DOI: 10.1214/10-AOP550 . URL: https://doi.org/10.1214/10-AOP550 (cit. on p. 12).
ben-arous.gruadinaru.ea:94:holder	Ben Arous, Gérard, Mihai Gruadinaru, and Michel Ledoux (1994). “Hölder norms and the support theorem for diffusions”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 30.3, pp. 415–436. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1994%5C_%5C_30%5C_3%5C_415%5C_0 (cit. on p. 12).
ben-arous.quastel.ea:03:internal	Ben Arous, Gérard, Jeremy Quastel, and Alejandro F. Ramírez (2003). “Internal DLA in a random environment”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 39.2, pp. 301–324. ISSN: 0246-0203. DOI: 10.1016/

- `ben-arous.zeitouni:98:large` S0246-0203(02)00003-1. URL: [https://doi.org/10.1016/S0246-0203\(02\)00003-1](https://doi.org/10.1016/S0246-0203(02)00003-1) (cit. on p. 12).
- `ben-ari:09:large` Ben Arous, Gérard and Ofer Zeitouni (1998). “Large deviations from the circular law”. In: *ESAIM Probab. Statist.* 2, pp. 123–134. ISSN: 1292-8100,1262-3318. DOI: [10.1051/ps:1998104](https://doi.org/10.1051/ps:1998104). URL: <https://doi.org/10.1051/ps:1998104> (cit. on p. 12).
- `georges.zeitouni:18:eigenvectors` Ben-Ari, Iddo (2009). “Large deviations for partition functions of directed polymers in an IID field”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 45.3, pp. 770–792. ISSN: 0246-0203. DOI: [10.1214/08-AIHP185](https://doi.org/10.1214/08-AIHP185). URL: <https://doi.org/10.1214/08-AIHP185> (cit. on p. 12).
- `benfatto.cassandro.ea:78:some` Benaych-Georges, Florent and Ofer Zeitouni (2018). “Eigenvectors of non normal random matrices”. In: *Electron. Commun. Probab.* 23, Paper No. 70, 12. ISSN: 1083-589X. DOI: [10.1214/18-ECP171](https://doi.org/10.1214/18-ECP171). URL: <https://doi.org/10.1214/18-ECP171> (cit. on p. 12).
- `benhenni:98:approximating` Benfatto, G. et al. (1978). “Some probabilistic techniques in field theory”. In: *Comm. Math. Phys.* 59.2, pp. 143–166. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103901608> (cit. on p. 12).
- `benjamini.schramm:09:kpz` Benhenni, Karim (1998). “Approximating integrals of stochastic processes: extensions”. In: *J. Appl. Probab.* 35.4, pp. 843–855. ISSN: 0021-9002. DOI: [10.1017/s0021900200016557](https://doi.org/10.1017/s0021900200016557). URL: <https://doi.org/10.1017/s0021900200016557> (cit. on p. 12).
- `benjamini.yadin.ea:07:maximal` Benjamini, Itai and Oded Schramm (2009). “KPZ in one dimensional random geometry of multiplicative cascades”. In: *Comm. Math. Phys.* 289.2, pp. 653–662. ISSN: 0010-3616. DOI: [10.1007/s00220-009-0752-1](https://doi.org/10.1007/s00220-009-0752-1). URL: <https://doi.org/10.1007/s00220-009-0752-1> (cit. on p. 12).
- `benjamini.yadin.ea:12:erratum` Benjamini, Itai, Ariel Yadin, and Ofer Zeitouni (2007). “Maximal arithmetic progressions in random subsets”. In: *Electron. Comm. Probab.* 12, pp. 365–376. ISSN: 1083-589X. DOI: [10.1214/ECP.v12-1321](https://doi.org/10.1214/ECP.v12-1321). URL: <https://doi.org/10.1214/ECP.v12-1321> (cit. on p. 12).
- `bennett.bez.ea:09:heat-flow` — (2012). “Erratum: Maximal arithmetic progressions in random subsets [MR2350574]”. In: *Electron. Commun. Probab.* 17, no. 18, 1. ISSN: 1083-589X. DOI: [10.1214/ECP.v17-2014](https://doi.org/10.1214/ECP.v17-2014). URL: <https://doi.org/10.1214/ECP.v17-2014> (cit. on p. 12).
- `bennett.carbery.ea:08:brascamp-lieb` Bennett, Jonathan, Neal Bez, and Anthony Carbery (2009). “Heat-flow monotonicity related to the Hausdorff-Young inequality”. In: *Bull. Lond. Math. Soc.* 41.6, pp. 971–979. ISSN: 0024-6093. DOI: [10.1112/blms/bdp073](https://doi.org/10.1112/blms/bdp073). URL: <https://doi.org/10.1112/blms/bdp073> (cit. on p. 12).
- `bennett.carbery.ea:10:finite` Bennett, Jonathan, Anthony Carbery, et al. (2008). “The Brascamp-Lieb inequalities: finiteness, structure and extremals”. In: *Geom. Funct. Anal.* 17.5, pp. 1343–1415. ISSN: 1016-443X. DOI: [10.1007/s00039-007-0619-6](https://doi.org/10.1007/s00039-007-0619-6). URL: <https://doi.org/10.1007/s00039-007-0619-6> (cit. on p. 12).
- `bercu.nourdin.ea:10:almost` — (2010). “Finite bounds for Hölder-Brascamp-Lieb multilinear inequalities”. In: *Math. Res. Lett.* 17.4, pp. 647–666. ISSN: 1073-2780. DOI: [10.4310/MRL.2010.v17.n4.a6](https://doi.org/10.4310/MRL.2010.v17.n4.a6). URL: <https://doi.org/10.4310/MRL.2010.v17.n4.a6> (cit. on p. 12).
- Bercu, Bernard, Ivan Nourdin, and Murad S. Taqqu (2010). “Almost sure central limit theorems on the Wiener space”. In: *Stochastic Process.*

- `berestycki.doring.ea:14:on` Appl. 120.9, pp. 1607–1628. ISSN: 0304-4149. DOI: [10.1016/j.spa.2010.05.004](https://doi.org/10.1016/j.spa.2010.05.004). URL: <https://doi.org/10.1016/j.spa.2010.05.004> (cit. on p. 12).
- `berestycki.doring.ea:15:hitting` — Berestycki, J. et al. (2014). “On exceptional times for generalized Fleming-Viot processes with mutations”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 2.1, pp. 84–120. ISSN: 2194-0401. DOI: [10.1007/s40072-014-0026-6](https://doi.org/10.1007/s40072-014-0026-6). URL: <https://doi.org/10.1007/s40072-014-0026-6> (cit. on p. 12).
- `berestycki.brunet.ea:22:distance` — (2015). “Hitting properties and non-uniqueness for SDEs driven by stable processes”. In: *Stochastic Process. Appl.* 125.3, pp. 918–940. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.10.012](https://doi.org/10.1016/j.spa.2014.10.012). URL: <https://doi.org/10.1016/j.spa.2014.10.012> (cit. on p. 12).
- `berestycki.schramm.ea:11:mixing` Berestycki, Julien et al. (2022). “The distance between the two BBM leaders”. In: *Nonlinearity* 35.4, pp. 1558–1609. ISSN: 0951-7715. DOI: [10.1088/1361-6544/ac4a8e](https://doi.org/10.1088/1361-6544/ac4a8e). URL: <https://doi.org/10.1088/1361-6544/ac4a8e> (cit. on p. 12).
- `beretta.bertsch.ea:95:nonnegative` Berestycki, Nathanaël, Oded Schramm, and Ofer Zeitouni (2011). “Mixing times for random k -cycles and coalescence-fragmentation chains”. In: *Ann. Probab.* 39.5, pp. 1815–1843. ISSN: 0091-1798,2168-894X. DOI: [10.1214/10-AOP634](https://doi.org/10.1214/10-AOP634). URL: <https://doi.org/10.1214/10-AOP634> (cit. on p. 12).
- `berezin.mytnik:14:asymptotic` Beretta, Elena, Michiel Bertsch, and Roberta Dal Passo (1995). “Non-negative solutions of a fourth-order nonlinear degenerate parabolic equation”. In: *Arch. Rational Mech. Anal.* 129.2, pp. 175–200. ISSN: 0003-9527. DOI: [10.1007/BF00379920](https://doi.org/10.1007/BF00379920). URL: <https://doi.org/10.1007/BF00379920> (cit. on p. 12).
- `berg.dalang.ea:18:foreword` Berezin, Roman and Leonid Mytnik (2014). “Asymptotic behaviour of the critical value for the contact process with rapid stirring”. In: *J. Theoret. Probab.* 27.3, pp. 1045–1057. ISSN: 0894-9840. DOI: [10.1007/s10959-012-0470-z](https://doi.org/10.1007/s10959-012-0470-z). URL: <https://doi.org/10.1007/s10959-012-0470-z> (cit. on p. 12).
- `bergelson.boshernitzan.ea:94:some` Berg, Christian, Robert C. Dalang, and Alain Valette (2018). “Foreword [Memorial issue in honour of S. D. Chatterji (1935–2017)]”. In: *Expo. Math.* 36.3-4, pp. 229–230. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2018.09.003](https://doi.org/10.1016/j.exmath.2018.09.003). URL: <https://doi.org/10.1016/j.exmath.2018.09.003> (cit. on p. 12).
- `berger.mizel:80:volterra` Bergelson, V., M. Boshernitzan, and J. Bourgain (1994). “Some results on nonlinear recurrence”. In: *J. Anal. Math.* 62, pp. 29–46. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02835947](https://doi.org/10.1007/BF02835947). URL: <https://doi.org/10.1007/BF02835947> (cit. on p. 12).
- `berger.caravenna.ea:14:critical` Berger, Marc A. and Victor J. Mizel (1980). “Volterra equations with Itô integrals. II”. In: *J. Integral Equations* 2.4, pp. 319–337. ISSN: 0163-5549 (cit. on p. 12).
- `berger.lacoin:11:effect` Berger, Quentin, Francesco Caravenna, et al. (2014). “The critical curves of the random pinning and copolymer models at weak coupling”. In: *Comm. Math. Phys.* 326.2, pp. 507–530. ISSN: 0010-3616. DOI: [10.1007/s00220-013-1849-0](https://doi.org/10.1007/s00220-013-1849-0). URL: <https://doi.org/10.1007/s00220-013-1849-0> (cit. on p. 12).
- Berger, Quentin and Hubert Lacoin (2011). “The effect of disorder on the free-energy for the random walk pinning model: smoothing of the phase transition and low temperature asymptotics”. In: *J. Stat.*

- Phys.* 142.2, pp. 322–341. ISSN: 0022-4715. DOI: [10.1007/s10955-010-0110-x](https://doi.org/10.1007/s10955-010-0110-x). URL: <https://doi.org/10.1007/s10955-010-0110-x> (cit. on p. 12).
- `berger.toninelli:10:on` Berger, Quentin and Fabio Lucio Toninelli (2010). “On the critical point of the random walk pinning model in dimension $d = 3$ ”. In: *Electron. J. Probab.* 15, no. 21, 654–683. DOI: [10.1214/EJP.v15-761](https://doi.org/10.1214/EJP.v15-761). URL: <https://doi.org/10.1214/EJP.v15-761> (cit. on p. 12).
- `berkes.chen.ea:01:central` Berkes, I., X. Chen, and L. Horváth (2001). “Central limit theorems for logarithmic averages”. In: *Studia Sci. Math. Hungar.* 38, pp. 79–96. ISSN: 0081-6906. DOI: [10.1556/SScMath.38.2001.1-4.6](https://doi.org/10.1556/SScMath.38.2001.1-4.6). URL: <https://doi.org/10.1556/SScMath.38.2001.1-4.6> (cit. on p. 12).
- `berkes.horvath.ea:98:logarithmic` Berkes, István, Lajos Horváth, and Davar Khoshnevisan (1998). “Logarithmic averages of stable random variables are asymptotically normal”. In: *Stochastic Process. Appl.* 77.1, pp. 35–51. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(98\)00034-9](https://doi.org/10.1016/S0304-4149(98)00034-9). URL: [https://doi.org/10.1016/S0304-4149\(98\)00034-9](https://doi.org/10.1016/S0304-4149(98)00034-9) (cit. on p. 12).
- `berkson.bourgain.ea:91:on` Berkson, Earl, Jean Bourgain, and T. A. Gillespie (1991). “On the almost everywhere convergence of ergodic averages for power-bounded operators on L^p -subspaces”. In: *Integral Equations Operator Theory* 14.5, pp. 678–715. ISSN: 0378-620X,1420-8989. DOI: [10.1007/BF01200555](https://doi.org/10.1007/BF01200555). URL: <https://doi.org/10.1007/BF01200555> (cit. on p. 12).
- `berkson.bourgain.ea:01:canonical` Berkson, Earl, Jean Bourgain, Aleksander Peczynski, et al. (2001). “Canonical Sobolev projections of weak type $(1, 1)$ ”. In: *Mem. Amer. Math. Soc.* 150.714, pp. viii+75. ISSN: 0065-9266,1947-6221. DOI: [10.1090/memo/0714](https://doi.org/10.1090/memo/0714). URL: <https://doi.org/10.1090/memo/0714> (cit. on p. 12).
- `berman:85:asymptotic` Berman, Simeon M. (1985a). “An asymptotic bound for the tail of the distribution of the maximum of a Gaussian process”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 21.1, pp. 47–57. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1985%5C_%5C_21%5C_1%5C_47%5C_0 (cit. on p. 12).
- `berman:85:asymptotic*1` — (1985b). “An asymptotic formula for the distribution of the maximum of a Gaussian process with stationary increments”. In: *J. Appl. Probab.* 22.2, pp. 454–460. ISSN: 0021-9002. DOI: [10.2307/3213789](https://doi.org/10.2307/3213789). URL: <https://doi.org/10.2307/3213789> (cit. on p. 12).
- `bernard.nualart:90:regularite` Bernard, Pierre and David Nualart (1990). “Régularité C^n des noyaux de Wiener d’une diffusion”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 26.2, pp. 287–297. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1990%5C_%5C_26%5C_2%5C_287%5C_0 (cit. on p. 12).
- `bernardi.bousquet-melou:11:counting` Bernardi, Olivier and Mireille Bousquet-Mélou (2011). “Counting colored planar maps: algebraicity results”. In: *J. Combin. Theory Ser. B* 101.5, pp. 315–377. ISSN: 0095-8956. DOI: [10.1016/j.jctb.2011.02.003](https://doi.org/10.1016/j.jctb.2011.02.003). URL: <https://doi.org/10.1016/j.jctb.2011.02.003> (cit. on p. 12).
- `bernardi.duplantier.ea:10:bijection` Bernardi, Olivier, Bertrand Duplantier, and Philippe Nadeau (2010). “A bijection between well-labelled positive paths and matchings”. In: *Sém. Lothar. Combin.* 63, Art. B63e, 13 (cit. on p. 13).
- `bernis.hulshof.ea:93:very` Bernis, Francisco, Josephus Hulshof, and Juan Luis Vázquez (1993). “A very singular solution for the dual porous medium equation and the

- asymptotic behaviour of general solutions". In: *J. Reine Angew. Math.* 435, pp. 1–31. ISSN: 0075-4102. DOI: [10.1515/crll.1993.435.1](https://doi.org/10.1515/crll.1993.435.1). URL: <https://doi.org/10.1515/crll.1993.435.1> (cit. on p. 13).
- `bernoff.bertozzi:95:singularities` Bernoff, Andrew J. and Andrea L. Bertozzi (1995). "Singularities in a modified Kuramoto-Sivashinsky equation describing interface motion for phase transition". In: *Phys. D* 85.3, pp. 375–404. ISSN: 0167-2789. DOI: [10.1016/0167-2789\(95\)00054-8](https://doi.org/10.1016/0167-2789(95)00054-8). URL: [https://doi.org/10.1016/0167-2789\(95\)00054-8](https://doi.org/10.1016/0167-2789(95)00054-8) (cit. on p. 13).
- `bernstein:04:sur` Bernstein, S. (1904). "Sur la nature analytique des solutions des équations aux dérivées partielles du second ordre". In: *Math. Ann.* 59.1-2, pp. 20–76. ISSN: 0025-5831. DOI: [10.1007/BF01444746](https://doi.org/10.1007/BF01444746). URL: <https://doi.org/10.1007/BF01444746> (cit. on p. 13).
- `bernstein:10:sur` Bernstein, Serge (1910). "Sur la généralisation du problème de Dirichlet". In: *Math. Ann.* 69.1, pp. 82–136. ISSN: 0025-5831. DOI: [10.1007/BF01455154](https://doi.org/10.1007/BF01455154). URL: <https://doi.org/10.1007/BF01455154> (cit. on p. 13).
- `bernyk.dalang.ea:08:law` Bernyk, Violetta, Robert C. Dalang, and Goran Peskir (2008). "The law of the supremum of a stable Lévy process with no negative jumps". In: *Ann. Probab.* 36.5, pp. 1777–1789. ISSN: 0091-1798. DOI: [10.1214/07-AOP376](https://doi.org/10.1214/07-AOP376). URL: <https://doi.org/10.1214/07-AOP376> (cit. on p. 13).
- `bernyk.dalang.ea:11:predicting` Bernyk, Violetta, Robert C. Dalang, and Goran Peskir (2011). "Predicting the ultimate supremum of a stable Lévy process with no negative jumps". In: *Ann. Probab.* 39.6, pp. 2385–2423. ISSN: 0091-1798. DOI: [10.1214/10-AOP598](https://doi.org/10.1214/10-AOP598). URL: <https://doi.org/10.1214/10-AOP598> (cit. on p. 13).
- `berryman.holland:80:stability` Berryman, James G. and Charles J. Holland (1980). "Stability of the separable solution for fast diffusion". In: *Arch. Rational Mech. Anal.* 74.4, pp. 379–388. ISSN: 0003-9527. DOI: [10.1007/BF00249681](https://doi.org/10.1007/BF00249681). URL: <https://doi.org/10.1007/BF00249681> (cit. on p. 13).
- `bertini.cancrini.ea:94:stochastic` Bertini, L., N. Cancrini, and G. Jona-Lasinio (1994). "The stochastic Burgers equation". In: *Comm. Math. Phys.* 165.2, pp. 211–232. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104271129> (cit. on p. 13).
- `bertini.landim.ea:97:derivation` Bertini, L., C. Landim, and S. Olla (1997). "Derivation of Cahn-Hilliard equations from Ginzburg-Landau models". In: *J. Statist. Phys.* 88.1-2, pp. 365–381. ISSN: 0022-4715. DOI: [10.1007/BF02508476](https://doi.org/10.1007/BF02508476). URL: <https://doi.org/10.1007/BF02508476> (cit. on p. 13).
- `bertini.cancrini:95:stochastic` Bertini, Lorenzo and Nicoletta Cancrini (1995). "The stochastic heat equation: Feynman-Kac formula and intermittence". In: *J. Statist. Phys.* 78.5-6, pp. 1377–1401. ISSN: 0022-4715. DOI: [10.1007/BF02180136](https://doi.org/10.1007/BF02180136). URL: <https://doi.org/10.1007/BF02180136> (cit. on p. 13).
- `bertini.cancrini:98:two-dimensional` — (1998). "The two-dimensional stochastic heat equation: renormalizing a multiplicative noise". In: *J. Phys. A* 31.2, pp. 615–622. ISSN: 0305-4470. DOI: [10.1088/0305-4470/31/2/019](https://doi.org/10.1088/0305-4470/31/2/019). URL: <https://doi.org/10.1088/0305-4470/31/2/019> (cit. on p. 13).
- `bertini.giacomin:97:stochastic` Bertini, Lorenzo and Giambattista Giacomin (1997). "Stochastic Burgers and KPZ equations from particle systems". In: *Comm. Math. Phys.* 183.3, pp. 571–607. ISSN: 0010-3616. DOI: [10.1007/s002200050044](https://doi.org/10.1007/s002200050044). URL: <https://doi.org/10.1007/s002200050044> (cit. on p. 13).
- `bertini.giacomin:99:on` — (1999). "On the long-time behavior of the stochastic heat equation". In: *Probab. Theory Related Fields* 114.3, pp. 279–289. ISSN: 0178-8051.

- DOI: [10.1007/s004400050226](https://doi.org/10.1007/s004400050226). URL: <https://doi.org/10.1007/s004400050226> (cit. on p. 13).
- `bertozzi:96:symmetric` Bertozzi, Andrea L. (1996). “Symmetric singularity formation in lubrication-type equations for interface motion”. In: *SIAM J. Appl. Math.* 56.3, pp. 681–714. ISSN: 0036-1399. DOI: [10.1137/S0036139994271972](https://doi.org/10.1137/S0036139994271972). URL: <https://doi.org/10.1137/S0036139994271972> (cit. on p. 13).
- `bertsch.dal-passo.ea:94:parameter` Bertsch, M., R. Dal Passo, and R. Kersner (1994). “Parameter dependence in the b - ϵ model”. In: *Differential Integral Equations* 7.5-6, pp. 1195–1214. ISSN: 0893-4983 (cit. on p. 13).
- `bertsch.bisegna:97:blow-up` Bertsch, Michiel and Paolo Bisegna (1997). “Blow-up of solutions of a nonlinear parabolic equation in damage mechanics”. In: *European J. Appl. Math.* 8.1, pp. 89–123. ISSN: 0956-7925. DOI: [10.1017/S0956792500002977](https://doi.org/10.1017/S0956792500002977). URL: <https://doi.org/10.1017/S0956792500002977> (cit. on p. 13).
- `kohatsu-higa.ea:16:gaussian-type` Besalú, M., A. Kohatsu-Higa, and S. Tindel (2016). “Gaussian-type lower bounds for the density of solutions of SDEs driven by fractional Brownian motions”. In: *Ann. Probab.* 44.1, pp. 399–443. ISSN: 0091-1798. DOI: [10.1214/14-AOP977](https://doi.org/10.1214/14-AOP977). URL: <https://doi.org/10.1214/14-AOP977> (cit. on p. 13).
- `marquez-carreras.ea:21:existence` Besalú, Mireia, David Márquez-Carreras, and Eulalia Nualart (2021). “Existence and smoothness of the density of the solution to fractional stochastic integral Volterra equations”. In: *Stochastics* 93.4, pp. 528–554. ISSN: 1744-2508. DOI: [10.1080/17442508.2020.1755288](https://doi.org/10.1080/17442508.2020.1755288). URL: <https://doi.org/10.1080/17442508.2020.1755288> (cit. on p. 13).
- `besalu.nualart:11:estimates` Besalú, Mireia and David Nualart (2011). “Estimates for the solution to stochastic differential equations driven by a fractional Brownian motion with Hurst parameter $H \in (\frac{1}{3}, \frac{1}{2})$ ”. In: *Stoch. Dyn.* 11.2-3, pp. 243–263. ISSN: 0219-4937. DOI: [10.1142/S0219493711003267](https://doi.org/10.1142/S0219493711003267). URL: <https://doi.org/10.1142/S0219493711003267> (cit. on p. 13).
- `bethuel.bourgain.ea:01:w1-p` Bethuel, Fabrice et al. (2001). “ $W^{1,p}$ estimates for solutions to the Ginzburg-Landau equation with boundary data in $H^{1/2}$ ”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 333.12, pp. 1069–1076. ISSN: 0764-4442. DOI: [10.1016/S0764-4442\(01\)02191-7](https://doi.org/10.1016/S0764-4442(01)02191-7). URL: [https://doi.org/10.1016/S0764-4442\(01\)02191-7](https://doi.org/10.1016/S0764-4442(01)02191-7) (cit. on p. 13).
- `beurling:48:on` Beurling, Arne (1948). “On the spectral synthesis of bounded functions”. In: *Acta Math.* 81, pp. 225–238. ISSN: 0001-5962. DOI: [10.1007/BF02395018](https://doi.org/10.1007/BF02395018). URL: <https://doi.org/10.1007/BF02395018> (cit. on p. 13).
- `bezdek:16:on` Bezdek, Pavel (2016). “On weak convergence of stochastic heat equation with colored noise”. In: *Stochastic Process. Appl.* 126.9, pp. 2860–2875. ISSN: 0304-4149. DOI: [10.1016/j.spa.2016.03.006](https://doi.org/10.1016/j.spa.2016.03.006). URL: <https://doi.org/10.1016/j.spa.2016.03.006> (cit. on p. 13).
- `bezdek:18:existence` — (2018). “Existence and blow-up of solutions to the fractional stochastic heat equations”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 6.1, pp. 73–108. ISSN: 2194-0401. DOI: [10.1007/s40072-017-0103-8](https://doi.org/10.1007/s40072-017-0103-8). URL: <https://doi.org/10.1007/s40072-017-0103-8> (cit. on p. 13).
- `ra.tindel.ea:08:superdiffusivity` Bezerra, Sérgio, Samy Tindel, and Frederi Viens (2008). “Superdiffusivity for a Brownian polymer in a continuous Gaussian environment”. In:

Ann. Probab. 36.5, pp. 1642–1675. ISSN: 0091-1798. DOI: [10.1214/07-AOP363](https://doi.org/10.1214/07-AOP363). URL: <https://doi.org/10.1214/07-AOP363> (cit. on p. 13).

bezerra.tindel:07:central

Bezerra, Sérgio de Carvalho and Samy Tindel (2007). “A central limit theorem for a localized version of the SK model”. In: *Potential Anal.* 26.4, pp. 323–343. ISSN: 0926-2601. DOI: [10.1007/s11118-007-9041-9](https://doi.org/10.1007/s11118-007-9041-9). URL: <https://doi.org/10.1007/s11118-007-9041-9> (cit. on p. 13).

biagini.hu.ea:12:insider

Biagini, Francesca, Yaozhong Hu, Thilo Meyer-Brandis, et al. (2012). “Insider trading equilibrium in a market with memory”. In: *Math. Financ. Econ.* 6.3, pp. 229–247. ISSN: 1862-9679. DOI: [10.1007/s11579-012-0065-6](https://doi.org/10.1007/s11579-012-0065-6). URL: <https://doi.org/10.1007/s11579-012-0065-6> (cit. on p. 13).

biagini.hu.ea:02:stochastic

Biagini, Francesca, Yaozhong Hu, Bernt Øksendal, and Agnès Sulem (2002). “A stochastic maximum principle for processes driven by fractional Brownian motion”. In: *Stochastic Process. Appl.* 100, pp. 233–253. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(02\)00105-9](https://doi.org/10.1016/S0304-4149(02)00105-9). URL: [https://doi.org/10.1016/S0304-4149\(02\)00105-9](https://doi.org/10.1016/S0304-4149(02)00105-9) (cit. on p. 13).

bierme.bonami.ea:12:optimal

Biermé, Hermine et al. (2012). “Optimal Berry-Esseen rates on the Wiener space: the barrier of third and fourth cumulants”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 9.2, pp. 473–500 (cit. on p. 13).

biggins.kyprianou:04:measure

Biggins, J. D. and A. E. Kyprianou (2004). “Measure change in multitype branching”. In: *Adv. in Appl. Probab.* 36.2, pp. 544–581. ISSN: 0001-8678. DOI: [10.1239/aap/1086957585](https://doi.org/10.1239/aap/1086957585). URL: <https://doi.org/10.1239/aap/1086957585> (cit. on p. 13).

biggins.kyprianou:05:fixed

— (2005). “Fixed points of the smoothing transform: the boundary case”. In: *Electron. J. Probab.* 10, no. 17, 609–631. ISSN: 1083-6489. DOI: [10.1214/EJP.v10-255](https://doi.org/10.1214/EJP.v10-255). URL: <https://doi.org/10.1214/EJP.v10-255> (cit. on p. 13).

bihari:56:generalization

Bihari, I. (1956). “A generalization of a lemma of Bellman and its application to uniqueness problems of differential equations”. In: *Acta Math. Acad. Sci. Hungar.* 7, pp. 81–94. ISSN: 0001-5954. DOI: [10.1007/BF02022967](https://doi.org/10.1007/BF02022967). URL: <https://doi.org/10.1007/BF02022967> (cit. on p. 13).

binh.tuan.ea:21:holder

Binh, Tran Thanh, Nguyen Huy Tuan, and Tran Bao Ngoc (Sept. 2021). “Hölder continuity of mild solutions of space-time fractional stochastic heat equation driven by colored noise”. In: *Eur. Phys. J. Plus* 136.9, p. 935. ISSN: 2190-5444. DOI: [10.1140/epjp/s13360-021-01864-4](https://doi.org/10.1140/epjp/s13360-021-01864-4). URL: <https://doi.org/10.1140/epjp/s13360-021-01864-4> (cit. on p. 13).

binotto.nourdin.ea:18:weak

Binotto, Giulia, Ivan Nourdin, and David Nualart (2018). “Weak symmetric integrals with respect to the fractional Brownian motion”. In: *Ann. Probab.* 46.4, pp. 2243–2267. ISSN: 0091-1798. DOI: [10.1214/17-AOP1227](https://doi.org/10.1214/17-AOP1227). URL: <https://doi.org/10.1214/17-AOP1227> (cit. on p. 13).

birkner:04:condition

Birkner, Matthias (2004). “A condition for weak disorder for directed polymers in random environment”. In: *Electron. Comm. Probab.* 9, pp. 22–25. ISSN: 1083-589X. DOI: [10.1214/ECP.v9-1104](https://doi.org/10.1214/ECP.v9-1104). URL: <https://doi.org/10.1214/ECP.v9-1104> (cit. on p. 13).

birkner.greven.ea:11:collision

Birkner, Matthias, Andreas Greven, and Frank den Hollander (2011). “Collision local time of transient random walks and intermediate

- phases in interacting stochastic systems”. In: *Electron. J. Probab.* 16, no. 20, 552–586. DOI: [10.1214/EJP.v16-878](https://doi.org/10.1214/EJP.v16-878). URL: <https://doi.org/10.1214/EJP.v16-878> (cit. on p. 13).
- `birkner.sun:10:annealed` Birkner, Matthias and Rongfeng Sun (2010). “Annealed vs quenched critical points for a random walk pinning model”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 46.2, pp. 414–441. ISSN: 0246-0203. DOI: [10.1214/09-AIHP319](https://doi.org/10.1214/09-AIHP319). URL: <https://doi.org/10.1214/09-AIHP319> (cit. on p. 13).
- `birkner.sun:11:disorder` — (2011). “Disorder relevance for the random walk pinning model in dimension 3”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 47.1, pp. 259–293. ISSN: 0246-0203. DOI: [10.1214/10-AIHP374](https://doi.org/10.1214/10-AIHP374). URL: <https://doi.org/10.1214/10-AIHP374> (cit. on p. 13).
- `birman.skvorcov:62:on` Birman, M. . and G. E. Skvorcov (1962). “On square summability of highest derivatives of the solution of the Dirichlet problem in a domain with piecewise smooth boundary”. In: *Izv. Vys. Uebn. Zaved. Matematika* 1962.5 (30), pp. 11–21. ISSN: 0021-3446 (cit. on p. 13).
- `biskup.konig:01:long-time` Biskup, Marek and Wolfgang König (2001). “Long-time tails in the parabolic Anderson model with bounded potential”. In: *Ann. Probab.* 29.2, pp. 636–682. ISSN: 0091-1798. DOI: [10.1214/aop/1008956688](https://doi.org/10.1214/aop/1008956688). URL: <https://doi.org/10.1214/aop/1008956688> (cit. on p. 13).
- `biswas.cherayil:95:dynamics` Biswas, Parbati and Binny J. Cherayil (1995). “Dynamics of Fractional Brownian Walks”. In: *J. Phys. Chem.* 99.2, pp. 816–821. DOI: [10.1021/j100002a052](https://doi.org/10.1021/j100002a052). eprint: <https://doi.org/10.1021/j100002a052>. URL: <https://doi.org/10.1021/j100002a052> (cit. on p. 13).
- `bjork:69:table` Björk, Harry (1969). “Table errata: it Handbook of mathematical functions with formulas, graphs, and mathematical tables (Nat. Bur. Standards, Washington, D. C., 1964) edited by Milton Abramowitz and Irene A. Stegun”. In: *Math. Comp.* 23.107, p. 691. ISSN: 0025-5718. URL: [http://links.jstor.org/sici?sici=0025-5718\(196907\)23:107%3C691:TE%3E2.0.CO;2-Y%5C&origin=MSN](http://links.jstor.org/sici?sici=0025-5718(196907)23:107%3C691:TE%3E2.0.CO;2-Y%5C&origin=MSN) (cit. on p. 13).
- `blomer.bourgain.ea:17:small` Blomer, Valentin et al. (2017). “Small gaps in the spectrum of the rectangular billiard”. In: *Ann. Sci. Éc. Norm. Supér. (4)* 50.5, pp. 1283–1300. ISSN: 0012-9593,1873-2151. DOI: [10.24033/asens.2345](https://doi.org/10.24033/asens.2345). URL: <https://doi.org/10.24033/asens.2345> (cit. on p. 14).
- `blomker.hairer.ea:05:modulation` Blömker, D., M. Hairer, and G. A. Pavliotis (2005). “Modulation equations: stochastic bifurcation in large domains”. In: *Comm. Math. Phys.* 258.2, pp. 479–512. ISSN: 0010-3616. DOI: [10.1007/s00220-005-1368-8](https://doi.org/10.1007/s00220-005-1368-8). URL: <https://doi.org/10.1007/s00220-005-1368-8> (cit. on p. 14).
- `blomker.hairer.ea:07:multiscale` — (2007). “Multiscale analysis for stochastic partial differential equations with quadratic nonlinearities”. In: *Nonlinearity* 20.7, pp. 1721–1744. ISSN: 0951-7715. DOI: [10.1088/0951-7715/20/7/009](https://doi.org/10.1088/0951-7715/20/7/009). URL: <https://doi.org/10.1088/0951-7715/20/7/009> (cit. on p. 14).
- `blomker.cannizzaro.ea:20:random` Blömker, Dirk, Giuseppe Cannizzaro, and Marco Romito (2020). “Random initial conditions for semi-linear PDEs”. In: *Proc. Roy. Soc. Edinburgh Sect. A* 150.3, pp. 1533–1565. ISSN: 0308-2105. DOI: [10.1017/prm.2018.157](https://doi.org/10.1017/prm.2018.157). URL: <https://doi.org/10.1017/prm.2018.157> (cit. on p. 14).
- `blomker.hairer:04:multiscale` Blömker, Dirk and Martin Hairer (2004). “Multiscale expansion of invariant measures for SPDEs”. In: *Comm. Math. Phys.* 251.3, pp. 515–555.

- ISSN: 0010-3616. DOI: [10.1007/s00220-004-1130-7](https://doi.org/10.1007/s00220-004-1130-7). URL: <https://doi.org/10.1007/s00220-004-1130-7> (cit. on p. 14).
- `blumenthal.getoor:60:some` Blumenthal, R. M. and R. K. Getoor (1960). “Some theorems on stable processes”. In: *Trans. Amer. Math. Soc.* 95, pp. 263–273. ISSN: 0002-9947. DOI: [10.2307/1993291](https://doi.org/10.2307/1993291). URL: <https://doi.org/10.2307/1993291> (cit. on p. 14).
- `blunck.weis:01:operator` Blunck, S. and L. Weis (2001). “Operator theoretic properties of semi-groups in terms of their generators”. In: *Studia Math.* 146.1, pp. 35–54. ISSN: 0039-3223. DOI: [10.4064/sm146-1-3](https://doi.org/10.4064/sm146-1-3). URL: <https://doi.org/10.4064/sm146-1-3> (cit. on p. 14).
- `bo.zhang:09:large` Bo, Lijun and Tusheng Zhang (2009). “Large deviations for perturbed reflected diffusion processes”. In: *Stochastics* 81.6, pp. 531–543. ISSN: 1744-2508. DOI: [10.1080/17442500801981084](https://doi.org/10.1080/17442500801981084). URL: <https://doi.org/10.1080/17442500801981084> (cit. on p. 14).
- `bobkov.gotze:99:exponential` Bobkov, S. G. and F. Götze (1999). “Exponential integrability and transportation cost related to logarithmic Sobolev inequalities”. In: *J. Funct. Anal.* 163.1, pp. 1–28. ISSN: 0022-1236. DOI: [10.1006/jfan.1998.3326](https://doi.org/10.1006/jfan.1998.3326). URL: <https://doi.org/10.1006/jfan.1998.3326> (cit. on p. 14).
- `bobkov.gotze.ea:10:on` Bobkov, S. G., F. Götze, and A. N. Tikhomirov (2010). “On concentration of empirical measures and convergence to the semi-circle law”. In: *J. Theoret. Probab.* 23.3, pp. 792–823. ISSN: 0894-9840. DOI: [10.1007/s10959-010-0286-7](https://doi.org/10.1007/s10959-010-0286-7). URL: <https://doi.org/10.1007/s10959-010-0286-7> (cit. on p. 14).
- `bobkov.madiman:11:concentration` Bobkov, Sergey and Mokshay Madiman (2011). “Concentration of the information in data with log-concave distributions”. In: *Ann. Probab.* 39.4, pp. 1528–1543. ISSN: 0091-1798. DOI: [10.1214/10-AOP592](https://doi.org/10.1214/10-AOP592). URL: <https://doi.org/10.1214/10-AOP592> (cit. on p. 14).
- `bobkov.houdre:00:weak` Bobkov, Sergey G. and Christian Houdré (2000). “Weak dimension-free concentration of measure”. In: *Bernoulli* 6.4, pp. 621–632. ISSN: 1350-7265. DOI: [10.2307/3318510](https://doi.org/10.2307/3318510). URL: <https://doi.org/10.2307/3318510> (cit. on p. 14).
- `bobrovsky.zakai.ea:88:error` Bobrovsky, Ben Zion, Moshe M. Zakai, and Ofer Zeitouni (1988). “Error bounds for the nonlinear filtering of signals with small diffusion coefficients”. In: *IEEE Trans. Inform. Theory* 34.4, pp. 710–721. ISSN: 0018-9448,1557-9654. DOI: [10.1109/18.9770](https://doi.org/10.1109/18.9770). URL: <https://doi.org/10.1109/18.9770> (cit. on p. 14).
- `bobrovsky.zeitouni:92:some` Bobrovsky, Ben Zion and Ofer Zeitouni (1992). “Some results on the problem of exit from a domain”. In: *Stochastic Process. Appl.* 41.2, pp. 241–256. ISSN: 0304-4149,1879-209X. DOI: [10.1016/0304-4149\(92\)90124-9](https://doi.org/10.1016/0304-4149(92)90124-9). URL: [https://doi.org/10.1016/0304-4149\(92\)90124-9](https://doi.org/10.1016/0304-4149(92)90124-9) (cit. on p. 14).
- `bock.bornales.ea:15:scaling` Bock, Wolfgang et al. (2015). “Scaling properties of weakly self-avoiding fractional Brownian motion in one dimension”. In: *J. Stat. Phys.* 161.5, pp. 1155–1162. ISSN: 0022-4715. DOI: [10.1007/s10955-015-1368-9](https://doi.org/10.1007/s10955-015-1368-9). URL: <https://doi.org/10.1007/s10955-015-1368-9> (cit. on p. 14).
- `bogachev.kosov.ea:15:two` Bogachev, V. I. et al. (2015). “Two properties of vectors of quadratic forms in Gaussian random variables”. In: *Theory Probab. Appl.* 59.2, pp. 208–221. ISSN: 0040-585X. DOI: [10.1137/S0040585X97T987041](https://doi.org/10.1137/S0040585X97T987041).

- URL: <https://doi.org/10.1137/S0040585X97T987041> (cit. on p. 14).
- `gorostiza.ea:97:time-localization` Bojdecki, Tomasz, Luis G. Gorostiza, and David Nualart (1997). “Time-localization of random distributions on Wiener space”. In: *Potential Anal.* 6.2, pp. 183–205. ISSN: 0926-2601. DOI: [10.1023/A:1008627700710](https://doi.org/10.1023/A:1008627700710). URL: <https://doi.org/10.1023/A:1008627700710> (cit. on p. 14).
- `guerrero.nualart.ea:21:averaging` Bolaños Guerrero, Raul, David Nualart, and Guangqu Zheng (2021). “Averaging 2d stochastic wave equation”. In: *Electron. J. Probab.* 26, Paper No. 102, 32. DOI: [10.1214/21-ejp672](https://doi.org/10.1214/21-ejp672). URL: <https://doi.org/10.1214/21-ejp672> (cit. on p. 14).
- `bolthausen.sznitman:98:on` Bolthausen, E. and A.-S. Sznitman (1998). “On Ruelle’s probability cascades and an abstract cavity method”. In: *Comm. Math. Phys.* 197.2, pp. 247–276. ISSN: 0010-3616. DOI: [10.1007/s002200050450](https://doi.org/10.1007/s002200050450). URL: <https://doi.org/10.1007/s002200050450> (cit. on p. 14).
- `bolthausen:89:note` Bolthausen, Erwin (1989). “A note on the diffusion of directed polymers in a random environment”. In: *Comm. Math. Phys.* 123.4, pp. 529–534. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104178982> (cit. on p. 14).
- `bolthausen:90:on` — (1990). “On self-repellent one-dimensional random walks”. In: *Probab. Theory Related Fields* 86.4, pp. 423–441. ISSN: 0178-8051. DOI: [10.1007/BF01198167](https://doi.org/10.1007/BF01198167). URL: <https://doi.org/10.1007/BF01198167> (cit. on p. 14).
- `bolthausen:93:on` — (1993). “On the construction of the three-dimensional polymer measure”. In: *Probab. Theory Related Fields* 97.1-2, pp. 81–101. ISSN: 0178-8051. DOI: [10.1007/BF01199313](https://doi.org/10.1007/BF01199313). URL: <https://doi.org/10.1007/BF01199313> (cit. on p. 14).
- `bolthausen.caravenna.ea:09:quenched` Bolthausen, Erwin, Francesco Caravenna, and Béatrice de Tilière (2009). “The quenched critical point of a diluted disordered polymer model”. In: *Stochastic Process. Appl.* 119.5, pp. 1479–1504. ISSN: 0304-4149. DOI: [10.1016/j.spa.2008.07.008](https://doi.org/10.1016/j.spa.2008.07.008). URL: <https://doi.org/10.1016/j.spa.2008.07.008> (cit. on p. 14).
- `bolthausen.deuschel.ea:11:recursions` Bolthausen, Erwin, Jean Dominique Deuschel, and Ofer Zeitouni (2011). “Recursions and tightness for the maximum of the discrete, two dimensional Gaussian free field”. In: *Electron. Commun. Probab.* 16, pp. 114–119. DOI: [10.1214/ECP.v16-1610](https://doi.org/10.1214/ECP.v16-1610). URL: <https://doi.org/10.1214/ECP.v16-1610> (cit. on p. 14).
- `bolthausen.deuschel.ea:01:entropic` Bolthausen, Erwin, Jean-Dominique Deuschel, and Giambattista Giacomin (2001). “Entropic repulsion and the maximum of the two-dimensional harmonic crystal”. In: *Ann. Probab.* 29.4, pp. 1670–1692. ISSN: 0091-1798. DOI: [10.1214/aop/1015345767](https://doi.org/10.1214/aop/1015345767). URL: <https://doi.org/10.1214/aop/1015345767> (cit. on p. 14).
- `bolthausen.deuschel.ea:95:entropic` Bolthausen, Erwin, Jean-Dominique Deuschel, and Ofer Zeitouni (1995). “Entropic repulsion of the lattice free field”. In: *Comm. Math. Phys.* 170.2, pp. 417–443. ISSN: 0010-3616,1432-0916. URL: <http://projecteuclid.org/euclid.cmp/1104273128> (cit. on p. 14).
- `bolthausen.deuschel.ea:00:erratum` — (2000). “Erratum: “Entropic repulsion of the lattice free field” [Comm. Math. Phys. **170** (1995), no. 2, 417–443; MR1334403 (96g:82012)]”. In: *Comm. Math. Phys.* 209.2, pp. 547–548. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s002200050030](https://doi.org/10.1007/s002200050030). URL: <https://doi.org/10.1007/s002200050030> (cit. on p. 14).

- `bolthausen.ioffe:97:harmonic` Bolthausen, Erwin and Dmitry Ioffe (1997). “Harmonic crystal on the wall: a microscopic approach”. In: *Comm. Math. Phys.* 187.3, pp. 523–566. ISSN: 0010-3616. DOI: [10.1007/s002200050148](https://doi.org/10.1007/s002200050148). URL: <https://doi.org/10.1007/s002200050148> (cit. on p. 14).
- `bolthausen.sznitman.ea:03:cut` Bolthausen, Erwin, Alain-Sol Sznitman, and Ofer Zeitouni (2003). “Cut points and diffusive random walks in random environment”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 39.3, pp. 527–555. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(02\)00019-5](https://doi.org/10.1016/S0246-0203(02)00019-5). URL: [https://doi.org/10.1016/S0246-0203\(02\)00019-5](https://doi.org/10.1016/S0246-0203(02)00019-5) (cit. on p. 14).
- `bolthausen.zeitouni:07:multiscale` Bolthausen, Erwin and Ofer Zeitouni (2007). “Multiscale analysis of exit distributions for random walks in random environments”. In: *Probab. Theory Related Fields* 138.3-4, pp. 581–645. ISSN: 0178-8051,1432-2064. DOI: [10.1007/s00440-006-0032-3](https://doi.org/10.1007/s00440-006-0032-3). URL: <https://doi.org/10.1007/s00440-006-0032-3> (cit. on p. 14).
- `bombieri.bourgain:04:remark` Bombieri, E. and J. Bourgain (2004). “A remark on Bohr’s inequality”. In: *Int. Math. Res. Not.* 80, pp. 4307–4330. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792804143444](https://doi.org/10.1155/S1073792804143444). URL: <https://doi.org/10.1155/S1073792804143444> (cit. on p. 14).
- `bombieri.bourgain.ea:09:roots` Bombieri, E., J. Bourgain, and S. V. Konyagin (2009). “Roots of polynomials in subgroups of \mathbb{F}_p^* and applications to congruences”. In: *Int. Math. Res. Not. IMRN* 5, pp. 802–834. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnn147](https://doi.org/10.1093/imrn/rnn147). URL: <https://doi.org/10.1093/imrn/rnn147> (cit. on p. 14).
- `bombieri.bourgain:09:on` Bombieri, Enrico and Jean Bourgain (2009). “On Kahane’s ultraflat polynomials”. In: *J. Eur. Math. Soc. (JEMS)* 11.3, pp. 627–703. ISSN: 1435-9855,1435-9863. DOI: [10.4171/jems/163](https://doi.org/10.4171/jems/163). URL: <https://doi.org/10.4171/jems/163> (cit. on p. 14).
- `bombieri.bourgain:15:problem` — (2015). “A problem on sums of two squares”. In: *Int. Math. Res. Not. IMRN* 11, pp. 3343–3407. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnu005](https://doi.org/10.1093/imrn/rnu005). URL: <https://doi.org/10.1093/imrn/rnu005> (cit. on p. 14).
- `bona.saut:93:dispersive` Bona, J. L. and J.-C. Saut (1993). “Dispersive blowup of solutions of generalized Korteweg-de Vries equations”. In: *J. Differential Equations* 103.1, pp. 3–57. ISSN: 0022-0396. DOI: [10.1006/jdeq.1993.1040](https://doi.org/10.1006/jdeq.1993.1040). URL: <https://doi.org/10.1006/jdeq.1993.1040> (cit. on p. 14).
- `bonaccorsi.fantozzi:04:large` Bonaccorsi, Stefano and Marco Fantozzi (2004). “Large deviation principle for semilinear stochastic Volterra equations”. In: *Dynam. Systems Appl.* 13.2, pp. 203–219. ISSN: 1056-2176 (cit. on p. 14).
- `bonder.groisman.ea:09:continuity` Bonder, Julian Fernández, Pablo Groisman, and Julio D. Rossi (2009). “Continuity of the explosion time in stochastic differential equations”. In: *Stoch. Anal. Appl.* 27.5, pp. 984–999. ISSN: 0736-2994. DOI: [10.1080/07362990903136504](https://doi.org/10.1080/07362990903136504). URL: <https://doi.org/10.1080/07362990903136504> (cit. on p. 14).
- `bonet.nualart:77:interpolation` Bonet, E. and D. Nualart (1977). “Interpolation and forecasting in Poisson’s processes”. In: *Stochastica* 2.3, pp. 36–40. ISSN: 0210-7821 (cit. on p. 14).
- `borecki.caravenna:10:localization` Borecki, Martin and Francesco Caravenna (2010). “Localization for $(1 + 1)$ -dimensional pinning models with $(\nabla + \Delta)$ -interaction”. In: *Electron. Commun. Probab.* 15, pp. 534–548. DOI: [10.1214/ECP.v15-1584](https://doi.org/10.1214/ECP.v15-1584). URL: <https://doi.org/10.1214/ECP.v15-1584> (cit. on p. 14).

borell:75:brunn-minkowski	Borell, Christer (1975). “The Brunn-Minkowski inequality in Gauss space”. In: <i>Invent. Math.</i> 30.2, pp. 207–216. ISSN: 0020-9910. DOI: 10.1007/BF01425510 . URL: https://doi.org/10.1007/BF01425510 (cit. on p. 14).
borell:00:diffusion	— (2000). “Diffusion equations and geometric inequalities”. In: <i>Potential Anal.</i> 12.1, pp. 49–71. ISSN: 0926-2601. DOI: 10.1023/A:1008641618547 . URL: https://doi.org/10.1023/A:1008641618547 (cit. on p. 14).
borkar.chari.ea:88:stochastic	Borkar, V. S., R. T. Chari, and S. K. Mitter (1988). “Stochastic quantization of field theory in finite and infinite volume”. In: <i>J. Funct. Anal.</i> 81.1, pp. 184–206. ISSN: 0022-1236. DOI: 10.1016/0022-1236(88)90117-6 . URL: https://doi.org/10.1016/0022-1236(88)90117-6 (cit. on p. 14).
borodin.bufetov.ea:16:directed	Borodin, Alexei, Alexey Bufetov, and Ivan Corwin (2016). “Directed random polymers via nested contour integrals”. In: <i>Ann. Physics</i> 368, pp. 191–247. ISSN: 0003-4916. DOI: 10.1016/j.aop.2016.02.001 . URL: https://doi.org/10.1016/j.aop.2016.02.001 (cit. on p. 15).
borodin.corwin:14:macdonald*1	Borodin, Alexei and Ivan Corwin (2014a). “Macdonald processes”. In: <i>Probab. Theory Related Fields</i> 158.1-2, pp. 225–400. ISSN: 0178-8051. DOI: 10.1007/s00440-013-0482-3 . URL: https://doi.org/10.1007/s00440-013-0482-3 (cit. on p. 15).
borodin.corwin:14:moments	— (2014b). “Moments and Lyapunov exponents for the parabolic Anderson model”. In: <i>Ann. Appl. Probab.</i> 24.3, pp. 1172–1198. ISSN: 1050-5164. DOI: 10.1214/13-AAP944 . URL: https://doi.org/10.1214/13-AAP944 (cit. on p. 15).
borodin.corwin:15:discrete	— (2015). “Discrete time q -TASEPs”. In: <i>Int. Math. Res. Not. IMRN</i> 2, pp. 499–537. ISSN: 1073-7928. DOI: 10.1093/imrn/rnt206 . URL: https://doi.org/10.1093/imrn/rnt206 (cit. on p. 15).
borodin.corwin:20:dynamic	— (2020). “Dynamic ASEP, duality, and continuous q^{-1} -Hermite polynomials”. In: <i>Int. Math. Res. Not. IMRN</i> 3, pp. 641–668. ISSN: 1073-7928. DOI: 10.1093/imrn/rnx299 . URL: https://doi.org/10.1093/imrn/rnx299 (cit. on p. 15).
borodin.corwin.ea:14:free	Borodin, Alexei, Ivan Corwin, and Patrik Ferrari (2014). “Free energy fluctuations for directed polymers in random media in $1 + 1$ dimension”. In: <i>Comm. Pure Appl. Math.</i> 67.7, pp. 1129–1214. ISSN: 0010-3640. DOI: 10.1002/cpa.21520 . URL: https://doi.org/10.1002/cpa.21520 (cit. on p. 15).
borodin.corwin.ea:15:height	Borodin, Alexei, Ivan Corwin, Patrik Ferrari, and Bálint Vet (2015). “Height fluctuations for the stationary KPZ equation”. In: <i>Math. Phys. Anal. Geom.</i> 18.1, Art. 20, 95. ISSN: 1385-0172. DOI: 10.1007/s11040-015-9189-2 . URL: https://doi.org/10.1007/s11040-015-9189-2 (cit. on p. 15).
borodin.corwin.ea:21:correction	— (2021). “Correction to: Height fluctuations for the stationary KPZ equation”. In: <i>Math. Phys. Anal. Geom.</i> 24.2, Paper No. 15, 4. ISSN: 1385-0172. DOI: 10.1007/s11040-021-09380-8 . URL: https://doi.org/10.1007/s11040-021-09380-8 (cit. on p. 15).
borodin.corwin.ea:18:anisotropic	Borodin, Alexei, Ivan Corwin, and Patrik L. Ferrari (2018). “Anisotropic $(2 + 1)$ d growth and Gaussian limits of q -Whittaker processes”. In: <i>Probab. Theory Related Fields</i> 172.1-2, pp. 245–321. ISSN: 0178-8051. DOI: 10.1007/s00440-017-0809-6 . URL: https://doi.org/10.1007/s00440-017-0809-6 (cit. on p. 15).

borodin.corwin.ea:16:stochastic	Borodin, Alexei, Ivan Corwin, and Vadim Gorin (2016). “Stochastic six-vertex model”. In: <i>Duke Math. J.</i> 165.3, pp. 563–624. ISSN: 0012-7094. DOI: 10.1215/00127094-3166843 . URL: https://doi.org/10.1215/00127094-3166843 (cit. on p. 15).
borodin.corwin.ea:16:observables	Borodin, Alexei, Ivan Corwin, Vadim Gorin, and Shamil Shakirov (2016). “Observables of Macdonald processes”. In: <i>Trans. Amer. Math. Soc.</i> 368.3, pp. 1517–1558. ISSN: 0002-9947. DOI: 10.1090/tran/6359 . URL: https://doi.org/10.1090/tran/6359 (cit. on p. 15).
borodin.corwin.ea:15:spectral*1	Borodin, Alexei, Ivan Corwin, Leonid Petrov, et al. (2015a). “Spectral theory for interacting particle systems solvable by coordinate Bethe ansatz”. In: <i>Comm. Math. Phys.</i> 339.3, pp. 1167–1245. ISSN: 0010-3616. DOI: 10.1007/s00220-015-2424-7 . URL: https://doi.org/10.1007/s00220-015-2424-7 (cit. on p. 15).
borodin.corwin.ea:15:spectral	— (2015b). “Spectral theory for the q -Boson particle system”. In: <i>Compos. Math.</i> 151.1, pp. 1–67. ISSN: 0010-437X. DOI: 10.1112/S0010437X14007532 . URL: https://doi.org/10.1112/S0010437X14007532 (cit. on p. 15).
borodin.corwin.ea:19:correction	— (2019). “Correction to: Spectral theory for interacting particle systems solvable by coordinate Bethe ansatz”. In: <i>Comm. Math. Phys.</i> 370.3, pp. 1069–1072. ISSN: 0010-3616. DOI: 10.1007/s00220-019-03528-y . URL: https://doi.org/10.1007/s00220-019-03528-y (cit. on p. 15).
borodin.corwin.ea:13:log-gamma	Borodin, Alexei, Ivan Corwin, and Daniel Remenik (2013). “Log-gamma polymer free energy fluctuations via a Fredholm determinant identity”. In: <i>Comm. Math. Phys.</i> 324.1, pp. 215–232. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1750-x . URL: https://doi.org/10.1007/s00220-013-1750-x (cit. on p. 15).
borodin.corwin.ea:15:classical	— (2015a). “A classical limit of Noumi’s q -integral operator”. In: <i>SIGMA Symmetry Integrability Geom. Methods Appl.</i> 11, Paper 098, 7. DOI: 10.3842/SIGMA.2015.098 . URL: https://doi.org/10.3842/SIGMA.2015.098 (cit. on p. 15).
borodin.corwin.ea:15:multiplicative	— (2015b). “Multiplicative functionals on ensembles of non-intersecting paths”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 51.1, pp. 28–58. ISSN: 0246-0203. DOI: 10.1214/13-AIHP579 . URL: https://doi.org/10.1214/13-AIHP579 (cit. on p. 15).
borodin.corwin.ea:14:from	Borodin, Alexei, Ivan Corwin, and Tomohiro Sasamoto (2014). “From duality to determinants for q -TASEP and ASEP”. In: <i>Ann. Probab.</i> 42.6, pp. 2314–2382. ISSN: 0091-1798. DOI: 10.1214/13-AOP868 . URL: https://doi.org/10.1214/13-AOP868 (cit. on p. 15).
borodin.corwin.ea:17:stochastic	Borodin, Alexei, Ivan Corwin, and Fabio Lucio Toninelli (2017). “Stochastic heat equation limit of a $(2+1)$ d growth model”. In: <i>Comm. Math. Phys.</i> 350.3, pp. 957–984. ISSN: 0010-3616. DOI: 10.1007/s00220-016-2718-4 . URL: https://doi.org/10.1007/s00220-016-2718-4 (cit. on p. 15).
borodin.deift:02:fredholm	Borodin, Alexei and Percy Deift (2002). “Fredholm determinants, Jimbo-Miwa-Ueno τ -functions, and representation theory”. In: <i>Comm. Pure Appl. Math.</i> 55.9, pp. 1160–1230. ISSN: 0010-3640. DOI: 10.1002/cpa.10042 . URL: https://doi.org/10.1002/cpa.10042 (cit. on p. 15).
borodin.ferrari:08:large	Borodin, Alexei and Patrik L. Ferrari (2008). “Large time asymptotics of growth models on space-like paths. I. PushASEP”. In: <i>Electron. J.</i>

- Probab.* 13, no. 50, 1380–1418. DOI: [10.1214/EJP.v13-541](https://doi.org/10.1214/EJP.v13-541). URL: <https://doi.org/10.1214/EJP.v13-541> (cit. on p. 15).
- `borodin.gorin:16:moments` Borodin, Alexei and Vadim Gorin (2016b). “Moments match between the KPZ equation and the Airy point process”. In: *SIGMA Symmetry Integrability Geom. Methods Appl.* 12, Paper No. 102, 7. DOI: [10.3842/SIGMA.2016.102](https://doi.org/10.3842/SIGMA.2016.102). URL: <https://doi.org/10.3842/SIGMA.2016.102> (cit. on p. 15).
- `borodin.okounkov.ea:00:asymptotics` Borodin, Alexei, Andrei Okounkov, and Grigori Olshanski (2000). “Asymptotics of Plancherel measures for symmetric groups”. In: *J. Amer. Math. Soc.* 13.3, pp. 481–515. ISSN: 0894-0347. DOI: [10.1090/S0894-0347-00-00337-4](https://doi.org/10.1090/S0894-0347-00-00337-4). URL: <https://doi.org/10.1090/S0894-0347-00-00337-4> (cit. on p. 15).
- `bothner:17:transition` Bothner, Thomas (2017). “Transition asymptotics for the Painlevé II transcendent”. In: *Duke Math. J.* 166.2, pp. 205–324. ISSN: 0012-7094. DOI: [10.1215/00127094-3714650](https://doi.org/10.1215/00127094-3714650). URL: <https://doi.org/10.1215/00127094-3714650> (cit. on p. 15).
- `bothner:21:on` — (2021). “On the origins of Riemann-Hilbert problems in mathematics”. In: *Nonlinearity* 34.4, R1–R73. ISSN: 0951-7715. DOI: [10.1088/1361-6544/abb543](https://doi.org/10.1088/1361-6544/abb543). URL: <https://doi.org/10.1088/1361-6544/abb543> (cit. on p. 15).
- `bou-rabee.hairer:13:nonasymptotic` Bou-Rabee, N. and M. Hairer (2013). “Nonasymptotic mixing of the MALA algorithm”. In: *IMA J. Numer. Anal.* 33.1, pp. 80–110. ISSN: 0272-4979. DOI: [10.1093/imanum/drs003](https://doi.org/10.1093/imanum/drs003). URL: <https://doi.org/10.1093/imanum/drs003> (cit. on p. 15).
- `bouchaud.georges:90:anomalous` Bouchaud, Jean-Philippe and Antoine Georges (1990). “Anomalous diffusion in disordered media: statistical mechanisms, models and physical applications”. In: *Phys. Rep.* 195.4-5, pp. 127–293. ISSN: 0370-1573. DOI: [10.1016/0370-1573\(90\)90099-N](https://doi.org/10.1016/0370-1573(90)90099-N). URL: [https://doi.org/10.1016/0370-1573\(90\)90099-N](https://doi.org/10.1016/0370-1573(90)90099-N) (cit. on p. 15).
- `boue.dupuis:98:variational` Boué, Michelle and Paul Dupuis (1998). “A variational representation for certain functionals of Brownian motion”. In: *Ann. Probab.* 26.4, pp. 1641–1659. ISSN: 0091-1798. DOI: [10.1214/aop/1022855876](https://doi.org/10.1214/aop/1022855876). URL: <https://doi.org/10.1214/aop/1022855876> (cit. on p. 15).
- `boufoussi.hajji:18:transportation` Boufoussi, Brahim and Salah Hajji (2018). “Transportation inequalities for stochastic heat equations”. In: *Statist. Probab. Lett.* 139, pp. 75–83. ISSN: 0167-7152. DOI: [10.1016/j.spl.2018.03.012](https://doi.org/10.1016/j.spl.2018.03.012). URL: <https://doi.org/10.1016/j.spl.2018.03.012> (cit. on p. 15).
- `bourgain:76:strongly` Bourgain, J. (1976). “Strongly exposed points in weakly compact convex sets in Banach spaces”. In: *Proc. Amer. Math. Soc.* 58, pp. 197–200. ISSN: 0002-9939, 1088-6826. DOI: [10.2307/2041384](https://doi.org/10.2307/2041384). URL: <https://doi.org/10.2307/2041384> (cit. on p. 15).
- `bourgain:77:compact` — (1977a). “Compact sets of first Baire class”. In: *Bull. Soc. Math. Belg.* 29.2, pp. 135–143. ISSN: 0373-2053 (cit. on p. 15).
- `bourgain:77:on` — (1977b). “On dentability and the Bishop-Phelps property”. In: *Israel J. Math.* 28.4, pp. 265–271. ISSN: 0021-2172. DOI: [10.1007/BF02760634](https://doi.org/10.1007/BF02760634). URL: <https://doi.org/10.1007/BF02760634> (cit. on p. 15).
- `bourgain:78:geometric` — (1978a). “A geometric characterization of the Radon-Nikodým property in Banach spaces”. In: *Compositio Math.* 36.1, pp. 3–6. ISSN: 0010-437X, 1570-5846. URL: http://www.numdam.org/item?id=CM%5C_1978%5C_%5C_36%5C_1%5C_3%5C_0 (cit. on p. 15).

bourgain:78:note	Bourgain, J. (1978b). “A note on extreme points in duals”. In: <i>Bull. Soc. Math. Belg.</i> 30.1, pp. 89–91. ISSN: 0373-2053. DOI: 10.1016/0315-0860(80)90077-4 . URL: https://doi.org/10.1016/0315-0860(80)90077-4 (cit. on p. 15).
bourgain:78:averaging	— (1978c). “An averaging result for c_0 -sequences”. In: <i>Bull. Soc. Math. Belg.</i> 30.1, pp. 83–87. ISSN: 0373-2053 (cit. on p. 15).
bourgain:78:on	— (1978d). “On the representation of two-dimensional unconditional and symmetric norms”. In: <i>Bull. Soc. Math. Belg.</i> 30.2, pp. 121–133. ISSN: 0373-2053 (cit. on p. 15).
bourgain:78:some	— (1978e). “Some remarks on compact sets of first Baire class”. In: <i>Bull. Soc. Math. Belg.</i> 30.1, pp. 3–10. ISSN: 0373-2053 (cit. on p. 15).
bourgain:79:note	— (1979a). “A note on the Lebesgue spaces of vector-valued functions”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 31.1, pp. 45–47. ISSN: 0037-9476 (cit. on p. 15).
bourgain:79:averaging	— (1979c). “An averaging result for l^1 -sequences and applications to weakly conditionally compact sets in L_X^1 ”. In: <i>Israel J. Math.</i> 32.4, pp. 289–298. ISSN: 0021-2172. DOI: 10.1007/BF02760458 . URL: https://doi.org/10.1007/BF02760458 (cit. on p. 15).
bourgain:79:szlenk	— (1979e). “The Szlenk index and operators on $C(K)$ -spaces”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 31.1, pp. 87–117. ISSN: 0037-9476 (cit. on p. 15).
bourgain:80:f-sections	— (1980a). “ $F_{\sigma\delta}$ -sections of Borel sets”. In: <i>Fund. Math.</i> 107.2, pp. 129–133. ISSN: 0016-2736,1730-6329. DOI: 10.4064/fm-107-2-129-133 . URL: https://doi.org/10.4064/fm-107-2-129-133 (cit. on p. 16).
bourgain:80:linfty-c0	— (1980b). “ l^{infty}/c_0 has no equivalent strictly convex norm”. In: <i>Proc. Amer. Math. Soc.</i> 78.2, pp. 225–226. ISSN: 0002-9939,1088-6826. DOI: 10.2307/2042258 . URL: https://doi.org/10.2307/2042258 (cit. on p. 16).
bourgain:80:characterization	— (1980c). “A characterization of non-Dunford-Pettis operators on L^1 ”. In: <i>Israel J. Math.</i> 37.1-2, pp. 48–53. ISSN: 0021-2172. DOI: 10.1007/BF02762867 . URL: https://doi.org/10.1007/BF02762867 (cit. on p. 16).
bourgain:80:nondentable	— (1980d). “A nondentable set without the tree property”. In: <i>Studia Math.</i> 68.2, pp. 131–139. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-68-2-131-139 . URL: https://doi.org/10.4064/sm-68-2-131-139 (cit. on p. 16).
bourgain:80:result	— (1980e). “A result on operators on $\mathcal{C}[0,1]$ ”. In: <i>J. Operator Theory</i> 3.2, pp. 275–289. ISSN: 0379-4024 (cit. on p. 16).
bourgain:80:borel	— (1980f). “Borel sets with $F_{\sigma\delta}$ -sections”. In: <i>Fund. Math.</i> 107.2, pp. 149–159. ISSN: 0016-2736,1730-6329. DOI: 10.4064/fm-107-2-149-159 . URL: https://doi.org/10.4064/fm-107-2-149-159 (cit. on p. 16).
bourgain:80:dentability	— (1980h). “Dentability and finite-dimensional decompositions”. In: <i>Studia Math.</i> 67.2, pp. 135–148. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-67-2-135-148 . URL: https://doi.org/10.4064/sm-67-2-135-148 (cit. on p. 16).
bourgain:80:dunford-pettis	— (1980i). “Dunford-Pettis operators on L^1 and the Radon-Nikodým property”. In: <i>Israel J. Math.</i> 37.1-2, pp. 34–47. ISSN: 0021-2172. DOI: 10.1007/BF02762866 . URL: https://doi.org/10.1007/BF02762866 (cit. on p. 16).

bourgain:80:on*2	— (1980j). “On convergent sequences of continuous functions”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 32.2, pp. 235–249. ISSN: 0037-9476 (cit. on p. 16).
bourgain:80:on*1	— (1980k). “On lacunary sets”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 32.1, pp. 29–32. ISSN: 0037-9476 (cit. on p. 16).
bourgain:80:on	Bourgain, J. (1980l). “On separable Banach spaces, universal for all separable reflexive spaces”. In: <i>Proc. Amer. Math. Soc.</i> 79.2, pp. 241–246. ISSN: 0002-9939,1088-6826. DOI: 10.2307/2043243 . URL: https://doi.org/10.2307/2043243 (cit. on p. 16).
bourgain:80:remarks	— (1980m). “Remarks on the double dual of a Banach space”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 32.2, pp. 171–178. ISSN: 0037-9476 (cit. on p. 16).
bourgain:81:counterexample	— (1981a). “A counterexample to a complementation problem”. In: <i>Compositio Math.</i> 43.1, pp. 133–144. ISSN: 0010-437X,1570-5846. URL: http://www.numdam.org/item?id=CM%5C_1981%5C_%5C_43%5C_1%5C_133%5C_0 (cit. on p. 16).
bourgain:81:new	— (1981b). “A new class of \mathcal{L}^1 -spaces”. In: <i>Israel J. Math.</i> 39.1-2, pp. 113–126. ISSN: 0021-2172. DOI: 10.1007/BF02762857 . URL: https://doi.org/10.1007/BF02762857 (cit. on p. 16).
bourgain:81:stabilization	— (1981c). “A stabilization property and its applications in the theory of sections”. In: <i>Fund. Math.</i> 112.1, pp. 25–44. ISSN: 0016-2736,1730-6329. DOI: 10.4064/fm-112-1-25-44 . URL: https://doi.org/10.4064/fm-112-1-25-44 (cit. on p. 16).
bourgain:81:on*1	— (1981e). “On the Dunford-Pettis property”. In: <i>Proc. Amer. Math. Soc.</i> 81.2, pp. 265–272. ISSN: 0002-9939,1088-6826. DOI: 10.2307/2044207 . URL: https://doi.org/10.2307/2044207 (cit. on p. 16).
bourgain:81:on*2	— (1981f). “On trigonometric series in super reflexive spaces”. In: <i>J. London Math. Soc. (2)</i> 24.1, pp. 165–174. ISSN: 0024-6107,1469-7750. DOI: 10.1112/jlms/s2-24.1.165 . URL: https://doi.org/10.1112/jlms/s2-24.1.165 (cit. on p. 16).
bourgain:81:on	— (1981g). “On trigonometric sums with prime frequencies”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 33.2, pp. 289–294. ISSN: 0037-9476 (cit. on p. 16).
bourgain:82:hausdorff-young	— (1982a). “A Hausdorff-Young inequality for B -convex Banach spaces”. In: <i>Pacific J. Math.</i> 101.2, pp. 255–262. ISSN: 0030-8730,1945-5844. URL: http://projecteuclid.org/euclid.pjm/1102724774 (cit. on p. 16).
bourgain:82:remark	— (1982b). “A remark on finite-dimensional P_λ -spaces”. In: <i>Studia Math.</i> 72.3, pp. 285–289. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-72-3-285-289 . URL: https://doi.org/10.4064/sm-72-3-285-289 (cit. on p. 16).
bourgain:82:on	— (1982c). “On the embedding problem of L^1 in L^1/H_0^1 ”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 34.2, pp. 187–194. ISSN: 0037-9476 (cit. on p. 16).
bourgain:82:nonisomorphism	— (1982d). “The nonisomorphism of H^1 -spaces in one and several variables”. In: <i>J. Functional Analysis</i> 46.1, pp. 45–57. ISSN: 0022-1236. DOI: 10.1016/0022-1236(82)90043-X . URL: https://doi.org/10.1016/0022-1236(82)90043-X (cit. on p. 16).
bourgain:82:translation	— (1982e). “Translation invariant complemented subspaces of L^p ”. In: <i>Studia Math.</i> 75.1, pp. 95–101. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-75-1-95-101 . URL: https://doi.org/10.4064/sm-75-1-95-101 (cit. on p. 16).

- bourgain:83:hinfy- — (1983a). “ H^{infy} is a Grothendieck space”. In: *Studia Math.* 75.2, pp. 193–216. ISSN: 0039-3223,1730-6337. DOI: [10.4064/sm-75-2-193-216](https://doi.org/10.4064/sm-75-2-193-216). URL: <https://doi.org/10.4064/sm-75-2-193-216> (cit. on p. 16).
- bourgain:83:theorem — (1983b). “A theorem on interpolating sequences in the disc”. In: *Simon Stevin* 57.1-2, pp. 145–155. ISSN: 0037-5454 (cit. on p. 16).
- bourgain:83:embedding — (1983c). “Embedding L^1 in L^1/H^1 ”. In: *Trans. Amer. Math. Soc.* 278.2, pp. 689–702. ISSN: 0002-9947,1088-6850. DOI: [10.2307/1999178](https://doi.org/10.2307/1999178). URL: <https://doi.org/10.2307/1999178> (cit. on p. 16).
- bourgain:83:on*1 Bourgain, J. (1983d). “On the primarity of H^{infy} -spaces”. In: *Israel J. Math.* 45.4, pp. 329–336. ISSN: 0021-2172. DOI: [10.1007/BF02804016](https://doi.org/10.1007/BF02804016). URL: <https://doi.org/10.1007/BF02804016> (cit. on p. 16).
- bourgain:83:on — (1983e). “On weak completeness of the dual of spaces of analytic and smooth functions”. In: *Bull. Soc. Math. Belg. Sér. B* 35.1, pp. 111–118. ISSN: 0037-9476 (cit. on p. 16).
- bourgain:83:proprietes — (1983f). “Propriétés de décomposition pour les ensembles de Sidon”. In: *Bull. Soc. Math. France* 111.4, pp. 421–428. ISSN: 0037-9484. URL: http://www.numdam.org/item?id=BSMF%5C_1983%5C_%5C_111%5C_%5C_421%5C_0 (cit. on p. 16).
- bourgain:83:some — (1983g). “Some remarks on Banach spaces in which martingale difference sequences are unconditional”. In: *Ark. Mat.* 21.2, pp. 163–168. ISSN: 0004-2080,1871-2487. DOI: [10.1007/BF02384306](https://doi.org/10.1007/BF02384306). URL: <https://doi.org/10.1007/BF02384306> (cit. on p. 16).
- bourgain:83:nonisomorphism — (1983h). “The nonisomorphism of H^1 -spaces in a different number of variables”. In: *Bull. Soc. Math. Belg. Sér. B* 35.2, pp. 127–136. ISSN: 0037-9476 (cit. on p. 16).
- bourgain:84:11 — (1984a). “ l^1 sequences generated by Sidon sets”. In: *J. London Math. Soc. (2)* 29.2, pp. 283–288. ISSN: 0024-6107,1469-7750. DOI: [10.1112/jlms/s2-29.2.283](https://doi.org/10.1112/jlms/s2-29.2.283). URL: <https://doi.org/10.1112/jlms/s2-29.2.283> (cit. on p. 16).
- bourgain:84:bilinear — (1984b). “Bilinear forms on H^{infy} and bounded bianalytic functions”. In: *Trans. Amer. Math. Soc.* 286.1, pp. 313–337. ISSN: 0002-9947,1088-6850. DOI: [10.2307/1999408](https://doi.org/10.2307/1999408). URL: <https://doi.org/10.2307/1999408> (cit. on p. 16).
- bourgain:84:extension — (1984c). “Extension of a result of Benedek, Calderón and Panzone”. In: *Ark. Mat.* 22.1, pp. 91–95. ISSN: 0004-2080,1871-2487. DOI: [10.1007/BF02384373](https://doi.org/10.1007/BF02384373). URL: <https://doi.org/10.1007/BF02384373> (cit. on p. 16).
- bourgain:84:new*1 — (1984f). “New Banach space properties of the disc algebra and H^{infy} ”. In: *Acta Math.* 152.1-2, pp. 1–48. ISSN: 0001-5962,1871-2509. DOI: [10.1007/BF02392189](https://doi.org/10.1007/BF02392189). URL: <https://doi.org/10.1007/BF02392189> (cit. on p. 16).
- bourgain:84:on*2 — (1984g). “On bases in the disc algebra”. In: *Trans. Amer. Math. Soc.* 285.1, pp. 133–139. ISSN: 0002-9947,1088-6850. DOI: [10.2307/1999476](https://doi.org/10.2307/1999476). URL: <https://doi.org/10.2307/1999476> (cit. on p. 16).
- bourgain:84:on — (1984h). “On martingales transforms in finite-dimensional lattices with an appendix on the K -convexity constant”. In: *Math. Nachr.* 119, pp. 41–53. ISSN: 0025-584X,1522-2616. DOI: [10.1002/mana.19841190104](https://doi.org/10.1002/mana.19841190104). URL: <https://doi.org/10.1002/mana.19841190104> (cit. on p. 16).

- `bourgain:84:some` — (1984j). “Some properties of sets satisfying $A(E) = B_0(E)$ ”. In: *Bull. Soc. Math. Belg. Sér. B* 36, pp. 171–191. ISSN: 0037-9476 (cit. on p. 16).
- `bourgain:84:dimension` — (1984l). “The dimension conjecture for polydisc algebras”. In: *Israel J. Math.* 48.4, pp. 289–304. ISSN: 0021-2172. DOI: [10.1007/BF02760630](https://doi.org/10.1007/BF02760630). URL: <https://doi.org/10.1007/BF02760630> (cit. on p. 16).
- `bourgain:84:dunford-pettis` — (1984m). “The Dunford-Pettis property for the ball-algebras, the polydisc-algebras and the Sobolev spaces”. In: *Studia Math.* 77.3, pp. 245–253. ISSN: 0039-3223,1730-6337. DOI: [10.4064/sm-77-3-246-253](https://doi.org/10.4064/sm-77-3-246-253). URL: <https://doi.org/10.4064/sm-77-3-246-253> (cit. on p. 16).
- `bourgain:85:applications` — (1985a). “Applications of the spaces of homogeneous polynomials to some problems on the ball algebra”. In: *Proc. Amer. Math. Soc.* 93.2, pp. 277–283. ISSN: 0002-9939,1088-6826. DOI: [10.2307/2044761](https://doi.org/10.2307/2044761). URL: <https://doi.org/10.2307/2044761> (cit. on p. 17).
- `bourgain:85:on*3` Bourgain, J. (1985c). “On Lipschitz embedding of finite metric spaces in Hilbert space”. In: *Israel J. Math.* 52.1-2, pp. 46–52. ISSN: 0021-2172. DOI: [10.1007/BF02776078](https://doi.org/10.1007/BF02776078). URL: <https://doi.org/10.1007/BF02776078> (cit. on p. 17).
- `bourgain:85:on*1` — (1985d). “On square functions on the trigonometric system”. In: *Bull. Soc. Math. Belg. Sér. B* 37.1, pp. 20–26. ISSN: 0037-9476 (cit. on p. 17).
- `bourgain:86:problem` — (1986a). “A problem of Douglas and Rudin on factorization”. In: *Pacific J. Math.* 121.1, pp. 47–50. ISSN: 0030-8730,1945-5844. URL: <http://projecteuclid.org/euclid.pjm/1102702795> (cit. on p. 17).
- `bourgain:86:szemerédi` — (1986b). “A Szemerédi type theorem for sets of positive density in \mathbf{R}^k ”. In: *Israel J. Math.* 54.3, pp. 307–316. ISSN: 0021-2172. DOI: [10.1007/BF02764959](https://doi.org/10.1007/BF02764959). URL: <https://doi.org/10.1007/BF02764959> (cit. on p. 17).
- `bourgain:86:averages` — (1986c). “Averages in the plane over convex curves and maximal operators”. In: *J. Analyse Math.* 47, pp. 69–85. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02792533](https://doi.org/10.1007/BF02792533). URL: <https://doi.org/10.1007/BF02792533> (cit. on p. 17).
- `bourgain:86:on*3` — (1986d). “On high-dimensional maximal functions associated to convex bodies”. In: *Amer. J. Math.* 108.6, pp. 1467–1476. ISSN: 0002-9327,1080-6377. DOI: [10.2307/2374532](https://doi.org/10.2307/2374532). URL: <https://doi.org/10.2307/2374532> (cit. on p. 17).
- `bourgain:86:on*1` — (1986e). “On the L^p -bounds for maximal functions associated to convex bodies in \mathbf{R}^n ”. In: *Israel J. Math.* 54.3, pp. 257–265. ISSN: 0021-2172. DOI: [10.1007/BF02764955](https://doi.org/10.1007/BF02764955). URL: <https://doi.org/10.1007/BF02764955> (cit. on p. 17).
- `bourgain:86:on` — (1986f). “On the dichotomy problem for tensor algebras”. In: *Trans. Amer. Math. Soc.* 293.2, pp. 793–798. ISSN: 0002-9947,1088-6850. DOI: [10.2307/2000037](https://doi.org/10.2307/2000037). URL: <https://doi.org/10.2307/2000037> (cit. on p. 17).
- `bourgain:86:on*2` — (1986g). “On the similarity problem for polynomially bounded operators on Hilbert space”. In: *Israel J. Math.* 54.2, pp. 227–241. ISSN: 0021-2172. DOI: [10.1007/BF02764943](https://doi.org/10.1007/BF02764943). URL: <https://doi.org/10.1007/BF02764943> (cit. on p. 17).

- `bourgain:86:real` — (1986h). “Real isomorphic complex Banach spaces need not be complex isomorphic”. In: *Proc. Amer. Math. Soc.* 96.2, pp. 221–226. ISSN: 0002-9939,1088-6826. DOI: [10.2307/2046157](https://doi.org/10.2307/2046157). URL: <https://doi.org/10.2307/2046157> (cit. on p. 17).
- `bourgain:86:sur` — (1986i). “Sur le minimum d’une somme de cosinus”. In: *Acta Arith.* 45.4, pp. 381–389. ISSN: 0065-1036. DOI: [10.4064/aa-45-4-381-389](https://doi.org/10.4064/aa-45-4-381-389). URL: <https://doi.org/10.4064/aa-45-4-381-389> (cit. on p. 17).
- `bourgain:86:metrical` — (1986j). “The metrical interpretation of superreflexivity in Banach spaces”. In: *Israel J. Math.* 56.2, pp. 222–230. ISSN: 0021-2172. DOI: [10.1007/BF02766125](https://doi.org/10.1007/BF02766125). URL: <https://doi.org/10.1007/BF02766125> (cit. on p. 17).
- `bourgain:87:remark` — (1987b). “A remark on entropy of abelian groups and the invariant uniform approximation property”. In: *Studia Math.* 86.1, pp. 79–84. ISSN: 0039-3223,1730-6337. DOI: [10.4064/sm-86-1-79-84](https://doi.org/10.4064/sm-86-1-79-84). URL: <https://doi.org/10.4064/sm-86-1-79-84> (cit. on p. 17).
- `bourgain:87:construction` — (1987c). “Construction of sets of positive measure not containing an affine image of a given infinite structures”. In: *Israel J. Math.* 60.3, pp. 333–344. ISSN: 0021-2172. DOI: [10.1007/BF02780397](https://doi.org/10.1007/BF02780397). URL: <https://doi.org/10.1007/BF02780397> (cit. on p. 17).
- `bourgain:87:on` — (1987g). “On the Hausdorff dimension of harmonic measure in higher dimension”. In: *Invent. Math.* 87.3, pp. 477–483. ISSN: 0020-9910,1432-1297. DOI: [10.1007/BF01389238](https://doi.org/10.1007/BF01389238). URL: <https://doi.org/10.1007/BF01389238> (cit. on p. 17).
- `bourgain:87:ruzsas` — Bourgain, J. (1987i). “Ruzsa’s problem on sets of recurrence”. In: *Israel J. Math.* 59.2, pp. 150–166. ISSN: 0021-2172. DOI: [10.1007/BF02787258](https://doi.org/10.1007/BF02787258). URL: <https://doi.org/10.1007/BF02787258> (cit. on p. 17).
- `bourgain:88:nonlinear` — (1988a). “A nonlinear version of Roth’s theorem for sets of positive density in the real line”. In: *J. Analyse Math.* 50, pp. 169–181. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02796120](https://doi.org/10.1007/BF02796120). URL: <https://doi.org/10.1007/BF02796120> (cit. on p. 17).
- `bourgain:88:remark` — (1988b). “A remark on the uncertainty principle for Hilbertian basis”. In: *J. Funct. Anal.* 79.1, pp. 136–143. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(88\)90033-X](https://doi.org/10.1016/0022-1236(88)90033-X). URL: [https://doi.org/10.1016/0022-1236\(88\)90033-X](https://doi.org/10.1016/0022-1236(88)90033-X) (cit. on p. 17).
- `bourgain:88:almost` — (1988c). “Almost sure convergence and bounded entropy”. In: *Israel J. Math.* 63.1, pp. 79–97. ISSN: 0021-2172. DOI: [10.1007/BF02765022](https://doi.org/10.1007/BF02765022). URL: <https://doi.org/10.1007/BF02765022> (cit. on p. 17).
- `bourgain:88:on` — (1988f). “On the maximal ergodic theorem for certain subsets of the integers”. In: *Israel J. Math.* 61.1, pp. 39–72. ISSN: 0021-2172. DOI: [10.1007/BF02776301](https://doi.org/10.1007/BF02776301). URL: <https://doi.org/10.1007/BF02776301> (cit. on p. 17).
- `bourgain:88:on*2` — (1988g). “On the pointwise ergodic theorem on L^p for arithmetic sets”. In: *Israel J. Math.* 61.1, pp. 73–84. ISSN: 0021-2172. DOI: [10.1007/BF02776302](https://doi.org/10.1007/BF02776302). URL: <https://doi.org/10.1007/BF02776302> (cit. on p. 17).
- `bourgain:89:bounded` — (1989c). “Bounded orthogonal systems and the $\Lambda(p)$ -set problem”. In: *Acta Math.* 162.3-4, pp. 227–245. ISSN: 0001-5962,1871-2509. DOI: [10.1007/BF02392838](https://doi.org/10.1007/BF02392838). URL: <https://doi.org/10.1007/BF02392838> (cit. on p. 17).
- `bourgain:89:homogeneous` — (1989d). “Homogeneous polynomials on the ball and polynomial bases”. In: *Israel J. Math.* 68.3, pp. 327–347. ISSN: 0021-2172. DOI: [10.1007/](https://doi.org/10.1007/)

- BF02764988. URL: <https://doi.org/10.1007/BF02764988> (cit. on p. 17).
- `bourgain:89:on` — (1989e). “On $\Lambda(p)$ -subsets of squares”. In: *Israel J. Math.* 67.3, pp. 291–311. ISSN: 0021-2172. DOI: [10.1007/BF02764948](https://doi.org/10.1007/BF02764948). URL: <https://doi.org/10.1007/BF02764948> (cit. on p. 17).
- `bourgain:90:double` — (1990a). “Double recurrence and almost sure convergence”. In: *J. Reine Angew. Math.* 404, pp. 140–161. ISSN: 0075-4102,1435-5345. DOI: [10.1515/crll.1990.404.140](https://doi.org/10.1515/crll.1990.404.140). URL: <https://doi.org/10.1515/crll.1990.404.140> (cit. on p. 17).
- `bourgain:90:problems` — (1990c). “Problems of almost everywhere convergence related to harmonic analysis and number theory”. In: *Israel J. Math.* 71.1, pp. 97–127. ISSN: 0021-2172. DOI: [10.1007/BF02807252](https://doi.org/10.1007/BF02807252). URL: <https://doi.org/10.1007/BF02807252> (cit. on p. 17).
- `bourgain:91:lp-estimates` — (1991a). “ L^p -estimates for oscillatory integrals in several variables”. In: *Geom. Funct. Anal.* 1.4, pp. 321–374. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01895639](https://doi.org/10.1007/BF01895639). URL: <https://doi.org/10.1007/BF01895639> (cit. on p. 17).
- `bourgain:91:besicovitch` — (1991b). “Besicovitch type maximal operators and applications to Fourier analysis”. In: *Geom. Funct. Anal.* 1.2, pp. 147–187. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01896376](https://doi.org/10.1007/BF01896376). URL: <https://doi.org/10.1007/BF01896376> (cit. on p. 17).
- `bourgain:91:on*2` — (1991c). “On the Busemann-Petty problem for perturbations of the ball”. In: *Geom. Funct. Anal.* 1.1, pp. 1–13. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01895416](https://doi.org/10.1007/BF01895416). URL: <https://doi.org/10.1007/BF01895416> (cit. on p. 17).
- `bourgain:92:remark*1` — Bourgain, J. (1992a). “A remark on Schrödinger operators”. In: *Israel J. Math.* 77.1-2, pp. 1–16. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02808007](https://doi.org/10.1007/BF02808007). URL: <https://doi.org/10.1007/BF02808007> (cit. on p. 18).
- `bourgain:92:some` — (1992b). “Some consequences of Pisier’s approach to interpolation”. In: *Israel J. Math.* 77.1-2, pp. 165–185. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02808016](https://doi.org/10.1007/BF02808016). URL: <https://doi.org/10.1007/BF02808016> (cit. on p. 18).
- `bourgain:93:convergence` — (1993a). “Convergence of ergodic averages on lattice random walks”. In: *Illinois J. Math.* 37.4, pp. 624–636. ISSN: 0019-2082,1945-6581. URL: <http://projecteuclid.org/euclid.ijm/1255986988> (cit. on p. 18).
- `bourgain:93:eigenfunction` — (1993b). “Eigenfunction bounds for the Laplacian on the n -torus”. In: *Internat. Math. Res. Notices* 3, pp. 61–66. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792893000066](https://doi.org/10.1155/S1073792893000066). URL: <https://doi.org/10.1155/S1073792893000066> (cit. on p. 18).
- `bourgain:93:exponential` — (1993c). “Exponential sums and nonlinear Schrödinger equations”. In: *Geom. Funct. Anal.* 3.2, pp. 157–178. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01896021](https://doi.org/10.1007/BF01896021). URL: <https://doi.org/10.1007/BF01896021> (cit. on p. 18).
- `bourgain:93:fourier*1` — (1993d). “Fourier transform restriction phenomena for certain lattice subsets and applications to nonlinear evolution equations. I. Schrödinger equations”. In: *Geom. Funct. Anal.* 3.2, pp. 107–156. ISSN: 1016-443X. DOI: [10.1007/BF01896020](https://doi.org/10.1007/BF01896020). URL: <https://doi.org/10.1007/BF01896020> (cit. on p. 18).

- bourgain:93:fourier — (1993e). “Fourier transform restriction phenomena for certain lattice subsets and applications to nonlinear evolution equations. II. The KdV-equation”. In: *Geom. Funct. Anal.* 3.3, pp. 209–262. ISSN: 1016-443X. DOI: [10.1007/BF01895688](https://doi.org/10.1007/BF01895688). URL: <https://doi.org/10.1007/BF01895688> (cit. on p. 18).
- bourgain:93:on*2 — (1993f). “On the Cauchy problem for the Kadomtsev-Petviashvili equation”. In: *Geom. Funct. Anal.* 3.4, pp. 315–341. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01896259](https://doi.org/10.1007/BF01896259). URL: <https://doi.org/10.1007/BF01896259> (cit. on p. 18).
- bourgain:93:on*3 — (1993g). “On the distribution of Dirichlet sums”. In: *J. Anal. Math.* 60, pp. 21–32. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF03341964](https://doi.org/10.1007/BF03341964). URL: <https://doi.org/10.1007/BF03341964> (cit. on p. 18).
- bourgain:93:on*1 — (1993h). “On the radial variation of bounded analytic functions on the disc”. In: *Duke Math. J.* 69.3, pp. 671–682. ISSN: 0012-7094,1547-7398. DOI: [10.1215/S0012-7094-93-06928-1](https://doi.org/10.1215/S0012-7094-93-06928-1). URL: <https://doi.org/10.1215/S0012-7094-93-06928-1> (cit. on p. 18).
- bourgain:93:on — (1993i). “On the spectral type of Ornstein’s class one transformations”. In: *Israel J. Math.* 84.1-2, pp. 53–63. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02761690](https://doi.org/10.1007/BF02761690). URL: <https://doi.org/10.1007/BF02761690> (cit. on p. 18).
- bourgain:94:periodic — (1994b). “Periodic nonlinear Schrödinger equation and invariant measures”. In: *Comm. Math. Phys.* 166.1, pp. 1–26. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104271501> (cit. on p. 18).
- bourgain:95:aspects — (1995a). “Aspects of long time behaviour of solutions of nonlinear Hamiltonian evolution equations”. In: *Geom. Funct. Anal.* 5.2, pp. 105–140. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01895664](https://doi.org/10.1007/BF01895664). URL: <https://doi.org/10.1007/BF01895664> (cit. on p. 18).
- bourgain:95:construction — Bourgain, J. (1995b). “Construction of periodic solutions of nonlinear wave equations in higher dimension”. In: *Geom. Funct. Anal.* 5.4, pp. 629–639. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF01902055](https://doi.org/10.1007/BF01902055). URL: <https://doi.org/10.1007/BF01902055> (cit. on p. 18).
- bourgain:96:construction — (1996). “Construction of approximative and almost periodic solutions of perturbed linear Schrödinger and wave equations”. In: *Geom. Funct. Anal.* 6.2, pp. 201–230. ISSN: 1016-443X,1420-8970. DOI: [10.1007/BF02247885](https://doi.org/10.1007/BF02247885). URL: <https://doi.org/10.1007/BF02247885> (cit. on p. 18).
- bourgain:97:invariant — (1997a). “Invariant measures for the Gross-Piatevskii equation”. In: *J. Math. Pures Appl. (9)* 76.8, pp. 649–702. ISSN: 0021-7824. DOI: [10.1016/S0021-7824\(97\)89965-5](https://doi.org/10.1016/S0021-7824(97)89965-5). URL: [https://doi.org/10.1016/S0021-7824\(97\)89965-5](https://doi.org/10.1016/S0021-7824(97)89965-5) (cit. on p. 18).
- bourgain:97:on*2 — (1997b). “On growth in time of Sobolev norms of smooth solutions of nonlinear Schrödinger equations in \mathbf{R}^D ”. In: *J. Anal. Math.* 72, pp. 299–310. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02843163](https://doi.org/10.1007/BF02843163). URL: <https://doi.org/10.1007/BF02843163> (cit. on p. 18).
- bourgain:97:on*1 — (1997c). “On Melnikov’s persistency problem”. In: *Math. Res. Lett.* 4.4, pp. 445–458. ISSN: 1073-2780. DOI: [10.4310/MRL.1997.v4.n4.a1](https://doi.org/10.4310/MRL.1997.v4.n4.a1). URL: <https://doi.org/10.4310/MRL.1997.v4.n4.a1> (cit. on p. 18).
- bourgain:97:periodic — (1997d). “Periodic Korteweg de Vries equation with measures as initial data”. In: *Selecta Math. (N.S.)* 3.2, pp. 115–159. ISSN: 1022-

- 1824,1420-9020. DOI: [10.1007/s000290050008](https://doi.org/10.1007/s000290050008). URL: <https://doi.org/10.1007/s000290050008> (cit. on p. 18).
- `bourgain:98:quasi-periodic` — (1998a). “Quasi-periodic solutions of Hamiltonian perturbations of 2D linear Schrödinger equations”. In: *Ann. of Math. (2)* 148.2, pp. 363–439. ISSN: 0003-486X,1939-8980. DOI: [10.2307/121001](https://doi.org/10.2307/121001). URL: <https://doi.org/10.2307/121001> (cit. on p. 18).
- `bourgain:98:refinements` — (1998b). “Refinements of Strichartz’ inequality and applications to 2D-NLS with critical nonlinearity”. In: *Internat. Math. Res. Notices* 5, pp. 253–283. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792898000191](https://doi.org/10.1155/S1073792898000191). URL: <https://doi.org/10.1155/S1073792898000191> (cit. on p. 18).
- `bourgain:98:scattering` — (1998c). “Scattering in the energy space and below for 3D NLS”. In: *J. Anal. Math.* 75, pp. 267–297. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02788703](https://doi.org/10.1007/BF02788703). URL: <https://doi.org/10.1007/BF02788703> (cit. on p. 18).
- `bourgain:99:global*1` — (1999b). “Global wellposedness of defocusing critical nonlinear Schrödinger equation in the radial case”. In: *J. Amer. Math. Soc.* 12.1, pp. 145–171. ISSN: 0894-0347,1088-6834. DOI: [10.1090/S0894-0347-99-00283-0](https://doi.org/10.1090/S0894-0347-99-00283-0). URL: <https://doi.org/10.1090/S0894-0347-99-00283-0> (cit. on p. 18).
- `bourgain:99:growth` — (1999c). “Growth of Sobolev norms in linear Schrödinger equations with quasi-periodic potential”. In: *Comm. Math. Phys.* 204.1, pp. 207–247. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s002200050644](https://doi.org/10.1007/s002200050644). URL: <https://doi.org/10.1007/s002200050644> (cit. on p. 18).
- `bourgain:99:on` — (1999d). “On growth of Sobolev norms in linear Schrödinger equations with smooth time dependent potential”. In: *J. Anal. Math.* 77, pp. 315–348. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02791265](https://doi.org/10.1007/BF02791265). URL: <https://doi.org/10.1007/BF02791265> (cit. on p. 18).
- `bourgain:99:on*1` — (1999e). “On the dimension of Kakeya sets and related maximal inequalities”. In: *Geom. Funct. Anal.* 9.2, pp. 256–282. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s000390050087](https://doi.org/10.1007/s000390050087). URL: <https://doi.org/10.1007/s000390050087> (cit. on p. 18).
- `bourgain:99:on*2` — Bourgain, J. (1999f). “On triples in arithmetic progression”. In: *Geom. Funct. Anal.* 9.5, pp. 968–984. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s000390050105](https://doi.org/10.1007/s000390050105). URL: <https://doi.org/10.1007/s000390050105> (cit. on p. 18).
- `bourgain:00:holder` — (2000b). “Hölder regularity of integrated density of states for the almost Mathieu operator in a perturbative regime”. In: *Lett. Math. Phys.* 51.2, pp. 83–118. ISSN: 0377-9017,1573-0530. DOI: [10.1023/A:1007641323456](https://doi.org/10.1023/A:1007641323456). URL: <https://doi.org/10.1023/A:1007641323456> (cit. on p. 18).
- `bourgain:00:invariant` — (2000c). “Invariant measures for NLS in infinite volume”. In: *Comm. Math. Phys.* 210.3, pp. 605–620. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s002200050792](https://doi.org/10.1007/s002200050792). URL: <https://doi.org/10.1007/s002200050792> (cit. on p. 18).
- `bourgain:00:on*1` — (2000d). “On diffusion in high-dimensional Hamiltonian systems and PDE”. In: *J. Anal. Math.* 80, pp. 1–35. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02791532](https://doi.org/10.1007/BF02791532). URL: <https://doi.org/10.1007/BF02791532> (cit. on p. 18).
- `bourgain:02:estimates` — (2002a). “Estimates on Green’s functions, localization and the quantum kicked rotor model”. In: *Ann. of Math. (2)* 156.1, pp. 249–294.

ISSN: 0003-486X,1939-8980. DOI: [10.2307/3597190](https://doi.org/10.2307/3597190). URL: <https://doi.org/10.2307/3597190> (cit. on p. 18).

`bourgain:02:on` — (2002c). “On the distributions of the Fourier spectrum of Boolean functions”. In: *Israel J. Math.* 131, pp. 269–276. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02785861](https://doi.org/10.1007/BF02785861). URL: <https://doi.org/10.1007/BF02785861> (cit. on p. 18).

`bourgain:03:on*2` — (2003b). “On the Erds-Volkmann and Katz-Tao ring conjectures”. In: *Geom. Funct. Anal.* 13.2, pp. 334–365. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s000390300008](https://doi.org/10.1007/s000390300008). URL: <https://doi.org/10.1007/s000390300008> (cit. on p. 18).

`bourgain:05:anderson-bernoulli` — (2005a). “Anderson-Bernoulli models”. In: *Mosc. Math. J.* 5.3, pp. 523–536, 742. ISSN: 1609-3321,1609-4514. DOI: [10.17323/1609-4514-2005-5-3-523-536](https://doi.org/10.17323/1609-4514-2005-5-3-523-536). URL: <https://doi.org/10.17323/1609-4514-2005-5-3-523-536> (cit. on p. 18).

`bourgain:05:estimates` — (2005b). “Estimates on exponential sums related to the Diffie-Hellman distributions”. In: *Geom. Funct. Anal.* 15.1, pp. 1–34. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-005-0500-4](https://doi.org/10.1007/s00039-005-0500-4). URL: <https://doi.org/10.1007/s00039-005-0500-4> (cit. on p. 18).

`bourgain:05:exponential` — (2005c). “Exponential sum estimates over subgroups of \mathbb{Z}_q^* , q arbitrary”. In: *J. Anal. Math.* 97, pp. 317–355. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02807410](https://doi.org/10.1007/BF02807410). URL: <https://doi.org/10.1007/BF02807410> (cit. on p. 18).

`bourgain:05:mordells` — (2005e). “Mordell’s exponential sum estimate revisited”. In: *J. Amer. Math. Soc.* 18.2, pp. 477–499. ISSN: 0894-0347,1088-6834. DOI: [10.1090/S0894-0347-05-00476-5](https://doi.org/10.1090/S0894-0347-05-00476-5). URL: <https://doi.org/10.1090/S0894-0347-05-00476-5> (cit. on p. 19).

`bourgain:05:more` — (2005f). “More on the sum-product phenomenon in prime fields and its applications”. In: *Int. J. Number Theory* 1.1, pp. 1–32. ISSN: 1793-0421,1793-7310. DOI: [10.1142/S1793042105000108](https://doi.org/10.1142/S1793042105000108). URL: <https://doi.org/10.1142/S1793042105000108> (cit. on p. 19).

`bourgain:05:on` — (2005h). “On invariant tori of full dimension for 1D periodic NLS”. In: *J. Funct. Anal.* 229.1, pp. 62–94. ISSN: 0022-1236,1096-0783. DOI: [10.1016/j.jfa.2004.10.019](https://doi.org/10.1016/j.jfa.2004.10.019). URL: <https://doi.org/10.1016/j.jfa.2004.10.019> (cit. on p. 19).

`bourgain:05:positivity` — Bourgain, J. (2005i). “Positivity and continuity of the Lyapounov exponent for shifts on \mathbb{T}^d with arbitrary frequency vector and real analytic potential”. In: *J. Anal. Math.* 96, pp. 313–355. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02787834](https://doi.org/10.1007/BF02787834). URL: <https://doi.org/10.1007/BF02787834> (cit. on p. 19).

`bourgain:07:exponential` — (2007b). “Exponential sum estimates in finite commutative rings and applications”. In: *J. Anal. Math.* 101, pp. 325–355. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-007-0012-2](https://doi.org/10.1007/s11854-007-0012-2). URL: <https://doi.org/10.1007/s11854-007-0012-2> (cit. on p. 19).

`bourgain:09:on` — (2009b). “On the distribution of the residues of small multiplicative subgroups of \mathbb{F}_p ”. In: *Israel J. Math.* 172, pp. 61–74. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-009-0063-4](https://doi.org/10.1007/s11856-009-0063-4). URL: <https://doi.org/10.1007/s11856-009-0063-4> (cit. on p. 19).

`bourgain:10:estimates` — (2010). “Estimates on polynomial exponential sums”. In: *Israel J. Math.* 176, pp. 221–240. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-010-0027-8](https://doi.org/10.1007/s11856-010-0027-8). URL: <https://doi.org/10.1007/s11856-010-0027-8> (cit. on p. 19).

- `bourgain:12:integral` — (2012a). “Integral Apollonian circle packings and prime curvatures”. In: *J. Anal. Math.* 118.1, pp. 221–249. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-012-0034-2](https://doi.org/10.1007/s11854-012-0034-2). URL: <https://doi.org/10.1007/s11854-012-0034-2> (cit. on p. 19).
- `bourgain:12:on` — (2012b). “On the Furstenberg measure and density of states for the Anderson-Bernoulli model at small disorder”. In: *J. Anal. Math.* 117, pp. 273–295. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-012-0022-6](https://doi.org/10.1007/s11854-012-0022-6). URL: <https://doi.org/10.1007/s11854-012-0022-6> (cit. on p. 19).
- `bourgain:13:lower` — (2013a). “A lower bound for the Lyapunov exponents of the random Schrödinger operator on a strip”. In: *J. Stat. Phys.* 153.1, pp. 1–9. ISSN: 0022-4715,1572-9613. DOI: [10.1007/s10955-013-0821-x](https://doi.org/10.1007/s10955-013-0821-x). URL: <https://doi.org/10.1007/s10955-013-0821-x> (cit. on p. 19).
- `bourgain:13:corrigendum` — (2013b). “Corrigendum to “Apollonian circle packings and prime curvatures” [MR2993027]”. In: *J. Anal. Math.* 120, p. 393. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-013-0025-y](https://doi.org/10.1007/s11854-013-0025-y). URL: <https://doi.org/10.1007/s11854-013-0025-y> (cit. on p. 19).
- `bourgain:13:möbius-walsh` — (2013c). “Möbius-Walsh correlation bounds and an estimate of Mauduit and Rivat”. In: *J. Anal. Math.* 119, pp. 147–163. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-013-0005-2](https://doi.org/10.1007/s11854-013-0005-2). URL: <https://doi.org/10.1007/s11854-013-0005-2> (cit. on p. 19).
- `bourgain:13:moment` — (2013d). “Moment inequalities for trigonometric polynomials with spectrum in curved hypersurfaces”. In: *Israel J. Math.* 193.1, pp. 441–458. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-012-0077-1](https://doi.org/10.1007/s11856-012-0077-1). URL: <https://doi.org/10.1007/s11856-012-0077-1> (cit. on p. 19).
- `bourgain:13:on*3` — (2013e). “On the correlation of the Moebius function with rank-one systems”. In: *J. Anal. Math.* 120, pp. 105–130. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-013-0016-z](https://doi.org/10.1007/s11854-013-0016-z). URL: <https://doi.org/10.1007/s11854-013-0016-z> (cit. on p. 19).
- `bourgain:13:on*1` — (2013f). “On the Fourier-Walsh spectrum of the Moebius function”. In: *Israel J. Math.* 197.1, pp. 215–235. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-013-0002-2](https://doi.org/10.1007/s11856-013-0002-2). URL: <https://doi.org/10.1007/s11856-013-0002-2> (cit. on p. 19).
- `bourgain:13:on` — (2013h). “On the Schrödinger maximal function in higher dimension”. In: *Tr. Mat. Inst. Steklova* 280, pp. 53–66. ISSN: 0371-9685. DOI: [10.1134/s0081543813010045](https://doi.org/10.1134/s0081543813010045). URL: <https://doi.org/10.1134/s0081543813010045> (cit. on p. 19).
- `bourgain:14:application` — Bourgain, J. (2014). “An application of group expansion to the Anderson-Bernoulli model”. In: *Geom. Funct. Anal.* 24.1, pp. 49–62. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-014-0260-0](https://doi.org/10.1007/s00039-014-0260-0). URL: <https://doi.org/10.1007/s00039-014-0260-0> (cit. on p. 19).
- `bourgain:15:remark` — (2015). “A remark on solutions of the Pell equation”. In: *Int. Math. Res. Not. IMRN* 10, pp. 2841–2855. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnu023](https://doi.org/10.1093/imrn/rnu023). URL: <https://doi.org/10.1093/imrn/rnu023> (cit. on p. 19).
- `bourgain:16:note` — (2016). “A note on the Schrödinger maximal function”. In: *J. Anal. Math.* 130, pp. 393–396. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-016-0042-8](https://doi.org/10.1007/s11854-016-0042-8). URL: <https://doi.org/10.1007/s11854-016-0042-8> (cit. on p. 19).

- `bourgain:17:decoupling*1` — (2017). “Decoupling, exponential sums and the Riemann zeta function”. In: *J. Amer. Math. Soc.* 30.1, pp. 205–224. ISSN: 0894-0347,1088-6834. DOI: [10.1090/jams/860](https://doi.org/10.1090/jams/860). URL: <https://doi.org/10.1090/jams/860> (cit. on p. 19).
- `bourgain:18:on*1` — (2018a). “On a homogenization problem”. In: *J. Stat. Phys.* 172.2, pp. 314–320. ISSN: 0022-4715,1572-9613. DOI: [10.1007/s10955-018-1981-5](https://doi.org/10.1007/s10955-018-1981-5). URL: <https://doi.org/10.1007/s10955-018-1981-5> (cit. on p. 19).
- `bourgain:18:on` — (2018b). “On quadratic irrationals with bounded partial quotients”. In: *Selecta Math. (N.S.)* 24.3, pp. 2831–2839. ISSN: 1022-1824,1420-9020. DOI: [10.1007/s00029-017-0380-0](https://doi.org/10.1007/s00029-017-0380-0). URL: <https://doi.org/10.1007/s00029-017-0380-0> (cit. on p. 19).
- `bourgain:79:decompositions` — (1979/80a). “Decompositions in the product of a measure space and a Polish space”. In: *Fund. Math.* 105.1, pp. 61–71. ISSN: 0016-2736,1730-6329. DOI: [10.4064/fm-105-1-61-71](https://doi.org/10.4064/fm-105-1-61-71). URL: <https://doi.org/10.4064/fm-105-1-61-71> (cit. on p. 19).
- `bourgain:79:sets` — (1979/80b). “Sets with the Radon-Nikodým property in conjugate Banach space”. In: *Studia Math.* 66.3, pp. 291–297. ISSN: 0039-3223,1730-6337. DOI: [10.4064/sm-66-3-291-297](https://doi.org/10.4064/sm-66-3-291-297). URL: <https://doi.org/10.4064/sm-66-3-291-297> (cit. on p. 19).
- `bourgain.casazza.ea:85:banach` Bourgain, J., P. G. Casazza, et al. (1985). “Banach spaces with a unique unconditional basis, up to permutation”. In: *Mem. Amer. Math. Soc.* 54.322, pp. iv+111. ISSN: 0065-9266,1947-6221. DOI: [10.1090/memo/0322](https://doi.org/10.1090/memo/0322). URL: <https://doi.org/10.1090/memo/0322> (cit. on p. 19).
- `bourgain.chang:06:exponential` Bourgain, J. and M.-C. Chang (2006). “Exponential sum estimates over subgroups and almost subgroups of \mathbb{Z}_Q^* , where Q is composite with few prime factors”. In: *Geom. Funct. Anal.* 16.2, pp. 327–366. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-006-0558-7](https://doi.org/10.1007/s00039-006-0558-7). URL: <https://doi.org/10.1007/s00039-006-0558-7> (cit. on p. 19).
- `bourgain.chang:17:nonlinear` — (2017). “Nonlinear Roth type theorems in finite fields”. In: *Israel J. Math.* 221.2, pp. 853–867. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-017-1577-9](https://doi.org/10.1007/s11856-017-1577-9). URL: <https://doi.org/10.1007/s11856-017-1577-9> (cit. on p. 19).
- `bourgain.chang:18:on` Bourgain, J. and Mei-Chu Chang (2018). “On a paper of Erdős and Szekeres”. In: *J. Anal. Math.* 136.1, pp. 253–271. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-018-0060-9](https://doi.org/10.1007/s11854-018-0060-9). URL: <https://doi.org/10.1007/s11854-018-0060-9> (cit. on p. 19).
- `bourgain.colliander:96:on` Bourgain, J. and J. Colliander (1996). “On wellposedness of the Zakharov system”. In: *Internat. Math. Res. Notices* 11, pp. 515–546. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792896000359](https://doi.org/10.1155/S1073792896000359). URL: <https://doi.org/10.1155/S1073792896000359> (cit. on p. 19).
- `bourgain.davis:86:martingale` Bourgain, J. and W. J. Davis (1986). “Martingale transforms and complex uniform convexity”. In: *Trans. Amer. Math. Soc.* 294.2, pp. 501–515. ISSN: 0002-9947,1088-6850. DOI: [10.2307/2000196](https://doi.org/10.2307/2000196). URL: <https://doi.org/10.2307/2000196> (cit. on p. 19).
- `bourgain.delbaen:78:quotient` Bourgain, J. and F. Delbaen (1978). “Quotient maps onto $c(K)$ ”. In: *Bull. Soc. Math. Belg.* 30.2, pp. 111–119. ISSN: 0373-2053 (cit. on p. 19).
- `bourgain.delbaen:80:class` — (1980). “A class of special \mathcal{L}_{infty} spaces”. In: *Acta Math.* 145.3-4, pp. 155–176. ISSN: 0001-5962,1871-2509. DOI: [10.1007/BF02414188](https://doi.org/10.1007/BF02414188). URL: <https://doi.org/10.1007/BF02414188> (cit. on p. 19).

bourgain.figiel.ea:86:on	Bourgain, J., T. Figiel, and V. Milman (1986). “On Hilbertian subsets of finite metric spaces”. In: <i>Israel J. Math.</i> 55.2, pp. 147–152. ISSN: 0021-2172. DOI: 10.1007/BF02801990 . URL: https://doi.org/10.1007/BF02801990 (cit. on p. 19).
bourgain.fremlin.ea:78:pointwise	Bourgain, J., D. H. Fremlin, and M. Talagrand (1978). “Pointwise compact sets of Baire-measurable functions”. In: <i>Amer. J. Math.</i> 100.4, pp. 845–886. ISSN: 0002-9327,1080-6377. DOI: 10.2307/2373913 . URL: https://doi.org/10.2307/2373913 (cit. on p. 19).
bourgain.gamburd:12:spectral	Bourgain, J. and A. Gamburd (2012). “A spectral gap theorem in $SU(d)$ ”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 14.5, pp. 1455–1511. ISSN: 1435-9855,1435-9863. DOI: 10.4171/JEMS/337 . URL: https://doi.org/10.4171/JEMS/337 (cit. on p. 19).
bourgain.garaev:09:on	Bourgain, J. and M. Z. Garaev (2009). “On a variant of sum-product estimates and explicit exponential sum bounds in prime fields”. In: <i>Math. Proc. Cambridge Philos. Soc.</i> 146.1, pp. 1–21. ISSN: 0305-0041,1469-8064. DOI: 10.1017/S0305004108001230 . URL: https://doi.org/10.1017/S0305004108001230 (cit. on p. 19).
bourgain.garaev:14:kloosterman	— (2014). “Kloosterman sums in residue rings”. In: <i>Acta Arith.</i> 164.1, pp. 43–64. ISSN: 0065-1036,1730-6264. DOI: 10.4064/aa164-1-4 . URL: https://doi.org/10.4064/aa164-1-4 (cit. on p. 19).
bourgain.glibichuk:11:exponential	Bourgain, J. and A. Glibichuk (2011). “Exponential sum estimates over a subgroup in an arbitrary finite field”. In: <i>J. Anal. Math.</i> 115, pp. 51–70. ISSN: 0021-7670,1565-8538. DOI: 10.1007/s11854-011-0023-x . URL: https://doi.org/10.1007/s11854-011-0023-x (cit. on p. 19).
bourgain.glibichuk.ea:06:estimates	Bourgain, J., A. A. Glibichuk, and S. V. Konyagin (2006). “Estimates for the number of sums and products and for exponential sums in fields of prime order”. In: <i>J. London Math. Soc. (2)</i> 73.2, pp. 380–398. ISSN: 0024-6107,1469-7750. DOI: 10.1112/S0024610706022721 . URL: https://doi.org/10.1112/S0024610706022721 (cit. on p. 19).
bourgain.goldstein:00:on	Bourgain, J. and M. Goldstein (2000). “On nonperturbative localization with quasi-periodic potential”. In: <i>Ann. of Math. (2)</i> 152.3, pp. 835–879. ISSN: 0003-486X,1939-8980. DOI: 10.2307/2661356 . URL: https://doi.org/10.2307/2661356 (cit. on p. 19).
bourgain.grunbaum.ea:14:quantum	Bourgain, J., F. A. Grünbaum, et al. (2014). “Quantum recurrence of a subspace and operator-valued Schur functions”. In: <i>Comm. Math. Phys.</i> 329.3, pp. 1031–1067. ISSN: 0010-3616,1432-0916. DOI: 10.1007/s00220-014-1929-9 . URL: https://doi.org/10.1007/s00220-014-1929-9 (cit. on p. 19).
bourgain.jitomirskaya:02:absolutely	Bourgain, J. and S. Jitomirskaya (2002a). “Absolutely continuous spectrum for 1D quasiperiodic operators”. In: <i>Invent. Math.</i> 148.3, pp. 453–463. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s002220100196 . URL: https://doi.org/10.1007/s002220100196 (cit. on p. 20).
bourgain.kalai:97:influences	Bourgain, J. and G. Kalai (1997). “Influences of variables and threshold intervals under group symmetries”. In: <i>Geom. Funct. Anal.</i> 7.3, pp. 438–461. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s000390050015 . URL: https://doi.org/10.1007/s000390050015 (cit. on p. 20).
bourgain.katz.ea:04:sum-product	Bourgain, J., N. Katz, and T. Tao (2004). “A sum-product estimate in finite fields, and applications”. In: <i>Geom. Funct. Anal.</i> 14.1, pp. 27–57. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-004-0451-1 .

	URL: https://doi.org/10.1007/s00039-004-0451-1 (cit. on p. 20).
bourgain.kostyukovsky.ea:00:remark	Bourgain, J., S. Kostyukovsky, and A. Olevskiui (2000/01). “A remark on a maximal operator for Fourier multipliers”. In: <i>Real Anal. Exchange</i> 26.2, pp. 901–904. ISSN: 0147-1937,1930-1219 (cit. on p. 20).
in.lindenstrauss:88:distribution	Bourgain, J. and J. Lindenstrauss (1988a). “Distribution of points on spheres and approximation by zonotopes”. In: <i>Israel J. Math.</i> 64.1, pp. 25–31. ISSN: 0021-2172. DOI: 10.1007/BF02767366 . URL: https://doi.org/10.1007/BF02767366 (cit. on p. 20).
lindenstrauss.ea:89:approximation	Bourgain, J., J. Lindenstrauss, and V. Milman (1989a). “Approximation of zonoids by zonotopes”. In: <i>Acta Math.</i> 162.1-2, pp. 73–141. ISSN: 0001-5962,1871-2509. DOI: 10.1007/BF02392835 . URL: https://doi.org/10.1007/BF02392835 (cit. on p. 20).
bourgain.milman.ea:86:on	Bourgain, J., V. Milman, and H. Wolfson (1986). “On type of metric spaces”. In: <i>Trans. Amer. Math. Soc.</i> 294.1, pp. 295–317. ISSN: 0002-9947,1088-6850. DOI: 10.2307/2000132 . URL: https://doi.org/10.2307/2000132 (cit. on p. 20).
bourgain.milman:86:distances	Bourgain, J. and V. D. Milman (1986). “Distances between normed spaces, their subspaces and quotient spaces”. In: <i>Integral Equations Operator Theory</i> 9.1, pp. 31–46. ISSN: 0378-620X,1420-8989. DOI: 10.1007/BF01257060 . URL: https://doi.org/10.1007/BF01257060 (cit. on p. 20).
bourgain.milman:87:new	— (1987). “New volume ratio properties for convex symmetric bodies in \mathbf{R}^n ”. In: <i>Invent. Math.</i> 88.2, pp. 319–340. ISSN: 0020-9910,1432-1297. DOI: 10.1007/BF01388911 . URL: https://doi.org/10.1007/BF01388911 (cit. on p. 20).
bourgain.rosenthal:80:geometrical	Bourgain, J. and H. P. Rosenthal (1980a). “Geometrical implications of certain finite-dimensional decompositions”. In: <i>Bull. Soc. Math. Belg. Sér. B</i> 32.1, pp. 57–82. ISSN: 0037-9476 (cit. on p. 20).
bourgain.rosenthal:80:martingales	— (1980b). “Martingales valued in certain subspaces of L^1 ”. In: <i>Israel J. Math.</i> 37.1-2, pp. 54–75. ISSN: 0021-2172. DOI: 10.1007/BF02762868 . URL: https://doi.org/10.1007/BF02762868 (cit. on p. 20).
bourgain.rosenthal:83:applications	— (1983). “Applications of the theory of semi-embeddings to Banach space theory”. In: <i>J. Funct. Anal.</i> 52.2, pp. 149–188. ISSN: 0022-1236. DOI: 10.1016/0022-1236(83)90080-0 . URL: https://doi.org/10.1016/0022-1236(83)90080-0 (cit. on p. 20).
bourgain.rosenthal.ea:81:ordinal	Bourgain, J., H. P. Rosenthal, and G. Schechtman (1981). “An ordinal L^p -index for Banach spaces, with application to complemented subspaces of L^p ”. In: <i>Ann. of Math. (2)</i> 114.2, pp. 193–228. ISSN: 0003-486X. DOI: 10.2307/1971293 . URL: https://doi.org/10.2307/1971293 (cit. on p. 20).
bourgain.rudnick.ea:17:spatial	Bourgain, J., Z. Rudnick, and P. Sarnak (2017). “Spatial statistics for lattice points on the sphere I: Individual results”. In: <i>Bull. Iranian Math. Soc.</i> 43.4, pp. 361–386. ISSN: 1017-060X,1735-8515 (cit. on p. 20).
bourgain.sato:86:direct	Bourgain, J. and H. Sato (1986). “A direct proof of van der Vaart’s theorem”. In: <i>Studia Math.</i> 84.2, pp. 125–131. ISSN: 0039-3223,1730-6337. DOI: 10.4064/sm-84-2-125-131 . URL: https://doi.org/10.4064/sm-84-2-125-131 (cit. on p. 20).
bourgain.szarek:88:banach-mazur	Bourgain, J. and S. J. Szarek (1988). “The Banach-Mazur distance to the cube and the Dvoretzky-Rogers factorization”. In: <i>Israel J. Math.</i>

- 62.2, pp. 169–180. ISSN: 0021-2172. DOI: [10.1007/BF02787120](https://doi.org/10.1007/BF02787120). URL: <https://doi.org/10.1007/BF02787120> (cit. on p. 20).
- `bourgain.tzafriri:87:invertibility` Bourgain, J. and L. Tzafriri (1987b). “Invertibility of “large” submatrices with applications to the geometry of Banach spaces and harmonic analysis”. In: *Israel J. Math.* 57.2, pp. 137–224. ISSN: 0021-2172. DOI: [10.1007/BF02772174](https://doi.org/10.1007/BF02772174). URL: <https://doi.org/10.1007/BF02772174> (cit. on p. 20).
- `bourgain.tzafriri:90:embedding` — (1990). “Embedding l_p^k in subspaces of L_p for $p > 2$ ”. In: *Israel J. Math.* 72.3, pp. 321–340. ISSN: 0021-2172. DOI: [10.1007/BF02773788](https://doi.org/10.1007/BF02773788). URL: <https://doi.org/10.1007/BF02773788> (cit. on p. 20).
- `bourgain.tzafriri:91:on` — (1991). “On a problem of Kadison and Singer”. In: *J. Reine Angew. Math.* 420, pp. 1–43. ISSN: 0075-4102,1435-5345. DOI: [10.1515/crll.1991.420.1](https://doi.org/10.1515/crll.1991.420.1). URL: <https://doi.org/10.1515/crll.1991.420.1> (cit. on p. 20).
- `bourgain.wang:08:quasi-periodic` Bourgain, J. and W.-M. Wang (2008). “Quasi-periodic solutions of non-linear random Schrödinger equations”. In: *J. Eur. Math. Soc. (JEMS)* 10.1, pp. 1–45. ISSN: 1435-9855,1435-9863. DOI: [10.4171/JEMS/102](https://doi.org/10.4171/JEMS/102). URL: <https://doi.org/10.4171/JEMS/102> (cit. on p. 20).
- `bourgain.wolff:90:remark` Bourgain, J. and T. Wolff (1990). “A remark on gradients of harmonic functions in dimension ≥ 3 ”. In: *Colloq. Math.* 60/61.1, pp. 253–260. ISSN: 0010-1354,1730-6302. DOI: [10.4064/cm-60-61-1-253-260](https://doi.org/10.4064/cm-60-61-1-253-260). URL: <https://doi.org/10.4064/cm-60-61-1-253-260> (cit. on p. 20).
- `bourgain:80:espaces` Bourgain, Jean (1980a). “Espaces L^1 ne vérifiant pas la propriété de Radon-Nikodým”. In: *C. R. Acad. Sci. Paris Sér. A-B* 291.5, A343–A345. ISSN: 0151-0509 (cit. on p. 20).
- `bourgain:80:proprietes` — (1980b). “Propriétés de relèvement et projections dans les espaces L^1/H_0^1 et H^{infy} ”. In: *C. R. Acad. Sci. Paris Sér. A-B* 291.11, A607–A609. ISSN: 0151-0509 (cit. on p. 20).
- `bourgain:80:sous-espaces` — (1980c). “Sous-espaces L^p invariants par translations sur le groupe de Cantor”. In: *C. R. Acad. Sci. Paris Sér. A-B* 291.1, A39–A40. ISSN: 0151-0509 (cit. on p. 20).
- `bourgain:80:sur` — (1980d). “Sur les isomorphismes entre espaces H^1 ”. In: *C. R. Acad. Sci. Paris Sér. A-B* 291.2, A111–A112. ISSN: 0151-0509 (cit. on p. 20).
- `bourgain:81:noncompleteness` — (1981b). “Noncompleteness of some convergence on l^1 ”. In: *Colloq. Math.* 44.1, pp. 175–178. ISSN: 0010-1354,1730-6302 (cit. on p. 20).
- `bourgain:81:normes` — (1981c). “Normes absolument sommantes et sous-espaces l^{infy} ”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 292.15, pp. 719–721. ISSN: 0249-6291 (cit. on p. 20).
- `bourgain:81:operateurs` — (1981d). “Opérateurs sommants sur l’algèbre du disque”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 293.15, pp. 677–680. ISSN: 0249-6291 (cit. on p. 20).
- `bourgain:81:sur` — (1981e). “Sur les projections dans H^{infy} et la propriété de Grothendieck”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 293.1, pp. 47–49. ISSN: 0249-6291 (cit. on p. 20).
- `bourgain:82:plongement` Bourgain, Jean (1982a). “Plongement de L^1 dans l’espace L^1/H^1 ”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 294.18, pp. 633–636. ISSN: 0249-6291 (cit. on p. 20).
- `bourgain:82:quelques` — (1982b). “Quelques propriétés linéaires de l’espace des séries de Fourier uniformément convergentes”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 295.11, pp. 623–625. ISSN: 0249-6291 (cit. on p. 20).

- `bourgain:83:sur` — (1983c). “Sur les ensembles d’interpolation pour les mesures discrètes”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 296.3, pp. 149–151. ISSN: 0249-6291 (cit. on p. 20).
- `bourgain:85:estimations` — (1985a). “Estimations de certaines fonctions maximales”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 301.10, pp. 499–502. ISSN: 0249-6291 (cit. on p. 21).
- `bourgain:85:on*2` — (1985b). “On finitely generated closed ideals in $H^\infty(D)$ ”. In: *Ann. Inst. Fourier (Grenoble)* 35.4, pp. 163–174. ISSN: 0373-0956,1777-5310. URL: http://www.numdam.org/item?id=AIF%5C_1985%5C_%5C_35%5C_4%5C_163%5C_0 (cit. on p. 21).
- `bourgain:85:sidon` — (1985c). “Sidon sets and Riesz products”. In: *Ann. Inst. Fourier (Grenoble)* 35.1, pp. 137–148. ISSN: 0373-0956,1777-5310. URL: http://www.numdam.org/item?id=AIF%5C_1985%5C_%5C_35%5C_1%5C_137%5C_0 (cit. on p. 21).
- `bourgain:86:translation` — (1986a). “Translation invariant forms on $L^p(G)$ ($1 < p < \infty$)”. In: *Ann. Inst. Fourier (Grenoble)* 36.1, pp. 97–104. ISSN: 0373-0956,1777-5310. URL: http://www.numdam.org/item?id=AIF%5C_1986%5C_%5C_36%5C_1%5C_97%5C_0 (cit. on p. 21).
- `bourgain:87:on*3` — (1987). “On pointwise ergodic theorems for arithmetic sets”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 305.10, pp. 397–402. ISSN: 0249-6291. DOI: [10.1007/BF02698838](https://doi.org/10.1007/BF02698838). URL: <https://doi.org/10.1007/BF02698838> (cit. on p. 21).
- `bourgain:88:temps` — (1988). “Temps de retour pour les systèmes dynamiques”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 306.12, pp. 483–485. ISSN: 0249-6291 (cit. on p. 21).
- `bourgain:89:pointwise` — (1989). “Pointwise ergodic theorems for arithmetic sets”. In: *Inst. Hautes Études Sci. Publ. Math.* 69. With an appendix by the author, Harry Furstenberg, Yitzhak Katznelson and Donald S. Ornstein, pp. 5–45. ISSN: 0073-8301,1618-1913. URL: http://www.numdam.org/item?id=PMIHES%5C_1989%5C_%5C_69%5C_%5C_5%5C_0 (cit. on p. 21).
- `bourgain:92:remark` — (1992). “A remark on the behaviour of L^p -multipliers and the range of operators acting on L^p -spaces”. In: *Israel J. Math.* 79.2-3, pp. 193–206. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02808215](https://doi.org/10.1007/BF02808215). URL: <https://doi.org/10.1007/BF02808215> (cit. on p. 21).
- `bourgain:94:approximation` — (1994a). “Approximation of solutions of the cubic nonlinear Schrödinger equations by finite-dimensional equations and nonsqueezing properties”. In: *Internat. Math. Res. Notices* 2, pp. 79–88. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792894000103](https://doi.org/10.1155/S1073792894000103). URL: <https://doi.org/10.1155/S1073792894000103> (cit. on p. 21).
- `bourgain:94:construction` — (1994b). “Construction of quasi-periodic solutions for Hamiltonian perturbations of linear equations and applications to nonlinear PDE”. In: *Internat. Math. Res. Notices* 11, 475ff., approx. 21 pp. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792894000516](https://doi.org/10.1155/S1073792894000516). URL: <https://doi.org/10.1155/S1073792894000516> (cit. on p. 21).
- `bourgain:94:hausdorff` — (1994c). “Hausdorff dimension and distance sets”. In: *Israel J. Math.* 87.1-3, pp. 193–201. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02772994](https://doi.org/10.1007/BF02772994). URL: <https://doi.org/10.1007/BF02772994> (cit. on p. 21).
- `bourgain:94:on` — Bourgain, Jean (1994d). “On the Cauchy and invariant measure problem for the periodic Zakharov system”. In: *Duke Math. J.* 76.1, pp. 175–202. ISSN: 0012-7094,1547-7398. DOI: [10.1215/S0012-7094-94-](https://doi.org/10.1215/S0012-7094-94-)

- 07607-2. URL: <https://doi.org/10.1215/S0012-7094-94-07607-2> (cit. on p. 21).
- `bourgain:96:invariant` — (1996b). “Invariant measures for the 2D-defocusing nonlinear Schrödinger equation”. In: *Comm. Math. Phys.* 176.2, pp. 421–445. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104286005> (cit. on p. 21).
- `bourgain:96:on` — (1996c). “On the growth in time of higher Sobolev norms of smooth solutions of Hamiltonian PDE”. In: *Internat. Math. Res. Notices* 6, pp. 277–304. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792896000207](https://doi.org/10.1155/S1073792896000207). URL: <https://doi.org/10.1155/S1073792896000207> (cit. on p. 21).
- `bourgain:96:spherical` — (1996d). “Spherical summation and uniqueness of multiple trigonometric series”. In: *Internat. Math. Res. Notices* 3, pp. 93–107. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792896000098](https://doi.org/10.1155/S1073792896000098). URL: <https://doi.org/10.1155/S1073792896000098> (cit. on p. 21).
- `bourgain:97:estimates` — (1997b). “Estimates related to sumfree subsets of sets of integers”. In: *Israel J. Math.* 97, pp. 71–92. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02774027](https://doi.org/10.1007/BF02774027). URL: <https://doi.org/10.1007/BF02774027> (cit. on p. 21).
- `bourgain:97:on` — (1997e). “On the compactness of the support of solutions of dispersive equations”. In: *Internat. Math. Res. Notices* 9, pp. 437–447. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S1073792897000305](https://doi.org/10.1155/S1073792897000305). URL: <https://doi.org/10.1155/S1073792897000305> (cit. on p. 21).
- `bourgain:00:on` — (2000). “On large values estimates for Dirichlet polynomials and the density hypothesis for the Riemann zeta function”. In: *Internat. Math. Res. Notices* 3, pp. 133–146. ISSN: 1073-7928,1687-0247. DOI: [10.1155/S107379280000009X](https://doi.org/10.1155/S107379280000009X). URL: <https://doi.org/10.1155/S107379280000009X> (cit. on p. 21).
- `bourgain:02:exposants` — (2002a). “Exposants de Lyapounov pour opérateurs de Schrödinger discrètes quasi-périodiques”. In: *C. R. Math. Acad. Sci. Paris* 335.6, pp. 529–531. ISSN: 1631-073X,1778-3569. DOI: [10.1016/S1631-073X\(02\)02525-6](https://doi.org/10.1016/S1631-073X(02)02525-6). URL: [https://doi.org/10.1016/S1631-073X\(02\)02525-6](https://doi.org/10.1016/S1631-073X(02)02525-6) (cit. on p. 21).
- `bourgain:02:on*5` — (2002c). “On random Schrödinger operators on \mathbb{Z}^2 ”. In: *Discrete Contin. Dyn. Syst.* 8.1, pp. 1–15. ISSN: 1078-0947,1553-5231. DOI: [10.3934/dcds.2002.8.1](https://doi.org/10.3934/dcds.2002.8.1). URL: <https://doi.org/10.3934/dcds.2002.8.1> (cit. on p. 21).
- `bourgain:02:on*4` — (2002d). “On the global Cauchy problem for the nonlinear Schrödinger equation”. In: *Proc. Natl. Acad. Sci. USA* 99.24, pp. 15262–15268. ISSN: 0027-8424,1091-6490. DOI: [10.1073/pnas.222494399](https://doi.org/10.1073/pnas.222494399). URL: <https://doi.org/10.1073/pnas.222494399> (cit. on p. 21).
- `bourgain:04:remark` — (2004a). “A remark on normal forms and the “ I -method” for periodic NLS”. In: *J. Anal. Math.* 94, pp. 125–157. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02789044](https://doi.org/10.1007/BF02789044). URL: <https://doi.org/10.1007/BF02789044> (cit. on p. 21).
- `bourgain:04:mordell` — (2004b). “Mordell type exponential sum estimates in fields of prime order”. In: *C. R. Math. Acad. Sci. Paris* 339.5, pp. 321–325. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2004.06.013](https://doi.org/10.1016/j.crma.2004.06.013). URL: <https://doi.org/10.1016/j.crma.2004.06.013> (cit. on p. 21).
- `bourgain:04:new` — (2004c). “New bounds on exponential sums related to the Diffie-Hellman distributions”. In: *C. R. Math. Acad. Sci. Paris* 338.11,

pp. 825–830. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2004.03.027](https://doi.org/10.1016/j.crma.2004.03.027). URL: <https://doi.org/10.1016/j.crma.2004.03.027> (cit. on p. 21).

bourgain:04:remarks

Bourgain, Jean (2004e). “Remarks on stability and diffusion in high-dimensional Hamiltonian systems and partial differential equations”. In: *Ergodic Theory Dynam. Systems* 24.5, pp. 1331–1357. ISSN: 0143-3857,1469-4417. DOI: [10.1017/S0143385703000750](https://doi.org/10.1017/S0143385703000750). URL: <https://doi.org/10.1017/S0143385703000750> (cit. on p. 21).

bourgain:05:estimation

— (2005). “Estimation of certain exponential sums arising in complexity theory”. In: *C. R. Math. Acad. Sci. Paris* 340.9, pp. 627–631. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2005.03.008](https://doi.org/10.1016/j.crma.2005.03.008). URL: <https://doi.org/10.1016/j.crma.2005.03.008> (cit. on p. 21).

bourgain:06:nonlinear

— (2006a). “Nonlinear Schrödinger equation with a random potential”. In: *Illinois J. Math.* 50.1-4, pp. 183–188. ISSN: 0019-2082,1945-6581. URL: <http://projecteuclid.org/euclid.ijm/1258059474> (cit. on p. 21).

bourgain:06:on

— (2006b). “On an exponential sum related to the Diffie-Hellman cryptosystem”. In: *Int. Math. Res. Not.*, Art. ID 61271, 15. ISSN: 1073-7928,1687-0247. DOI: [10.1155/IMRN/2006/61271](https://doi.org/10.1155/IMRN/2006/61271). URL: <https://doi.org/10.1155/IMRN/2006/61271> (cit. on p. 21).

bourgain:07:anderson

— (2007b). “Anderson localization for quasi-periodic lattice Schrödinger operators on \mathbb{Z}^d , d arbitrary”. In: *Geom. Funct. Anal.* 17.3, pp. 682–706. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-007-0610-2](https://doi.org/10.1007/s00039-007-0610-2). URL: <https://doi.org/10.1007/s00039-007-0610-2> (cit. on p. 22).

bourgain:07:on*1

— (2007c). “On the construction of affine extractors”. In: *Geom. Funct. Anal.* 17.1, pp. 33–57. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-007-0593-z](https://doi.org/10.1007/s00039-007-0593-z). URL: <https://doi.org/10.1007/s00039-007-0593-z> (cit. on p. 22).

bourgain:07:sum-product

— (2007d). “Sum-product theorems and exponential sum bounds in residue classes for general modulus”. In: *C. R. Math. Acad. Sci. Paris* 344.6, pp. 349–352. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2007.01.019](https://doi.org/10.1016/j.crma.2007.01.019). URL: <https://doi.org/10.1016/j.crma.2007.01.019> (cit. on p. 22).

bourgain:08:roths

— (2008b). “Roth’s theorem on progressions revisited”. In: *J. Anal. Math.* 104, pp. 155–192. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-008-0020-x](https://doi.org/10.1007/s11854-008-0020-x). URL: <https://doi.org/10.1007/s11854-008-0020-x> (cit. on p. 22).

bourgain:08:sum-product

— (2008c). “The sum-product theorem in \mathbb{Z}_q with q arbitrary”. In: *J. Anal. Math.* 106, pp. 1–93. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-008-0044-2](https://doi.org/10.1007/s11854-008-0044-2). URL: <https://doi.org/10.1007/s11854-008-0044-2> (cit. on p. 22).

bourgain:09:approach

— (2009a). “An approach to Wegner’s estimate using subharmonicity”. In: *J. Stat. Phys.* 134.5-6, pp. 969–978. ISSN: 0022-4715,1572-9613. DOI: [10.1007/s10955-009-9729-x](https://doi.org/10.1007/s10955-009-9729-x). URL: <https://doi.org/10.1007/s10955-009-9729-x> (cit. on p. 22).

bourgain:09:expanders

— (2009b). “Expanders and dimensional expansion”. In: *C. R. Math. Acad. Sci. Paris* 347.7-8, pp. 357–362. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2009.02.009](https://doi.org/10.1016/j.crma.2009.02.009). URL: <https://doi.org/10.1016/j.crma.2009.02.009> (cit. on p. 22).

- `bourgain:09:multilinear` — (2009c). “Multilinear exponential sums in prime fields under optimal entropy condition on the sources”. In: *Geom. Funct. Anal.* 18.5, pp. 1477–1502. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-008-0691-6](https://doi.org/10.1007/s00039-008-0691-6). URL: <https://doi.org/10.1007/s00039-008-0691-6> (cit. on p. 22).
- `bourgain:10:discretized` — Bourgain, Jean (2010d). “The discretized sum-product and projection theorems”. In: *J. Anal. Math.* 112, pp. 193–236. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-010-0028-x](https://doi.org/10.1007/s11854-010-0028-x). URL: <https://doi.org/10.1007/s11854-010-0028-x> (cit. on p. 22).
- `bourgain:12:modular` — (2012a). “A modular Szemerédi-Trotter theorem for hyperbolas”. In: *C. R. Math. Acad. Sci. Paris* 350.17-18, pp. 793–796. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2012.09.011](https://doi.org/10.1016/j.crma.2012.09.011). URL: <https://doi.org/10.1016/j.crma.2012.09.011> (cit. on p. 22).
- `bourgain:12:partial` — (2012d). “Partial quotients and representation of rational numbers”. In: *C. R. Math. Acad. Sci. Paris* 350.15-16, pp. 727–730. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2012.09.002](https://doi.org/10.1016/j.crma.2012.09.002). URL: <https://doi.org/10.1016/j.crma.2012.09.002> (cit. on p. 22).
- `bourgain:13:prescribing` — (2013b). “Prescribing the binary digits of primes”. In: *Israel J. Math.* 194.2, pp. 935–955. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-012-0104-2](https://doi.org/10.1007/s11856-012-0104-2). URL: <https://doi.org/10.1007/s11856-012-0104-2> (cit. on p. 22).
- `bourgain:14:monotone` — (2014b). “Monotone Boolean functions capture their primes”. In: *J. Anal. Math.* 124, pp. 297–307. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-014-0033-6](https://doi.org/10.1007/s11854-014-0033-6). URL: <https://doi.org/10.1007/s11854-014-0033-6> (cit. on p. 22).
- `bourgain:14:on*1` — (2014f). “On the Hardy-Littlewood maximal function for the cube”. In: *Israel J. Math.* 203.1, pp. 275–293. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-014-1059-2](https://doi.org/10.1007/s11856-014-1059-2). URL: <https://doi.org/10.1007/s11856-014-1059-2> (cit. on p. 22).
- `bourgain:14:on*5` — (2014h). “On toral eigenfunctions and the random wave model”. In: *Israel J. Math.* 201.2, pp. 611–630. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-014-1037-z](https://doi.org/10.1007/s11856-014-1037-z). URL: <https://doi.org/10.1007/s11856-014-1037-z> (cit. on p. 22).
- `bourgain:15:on` — (2015a). “On Pleijel’s nodal domain theorem”. In: *Int. Math. Res. Not. IMRN* 6, pp. 1601–1612. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnt241](https://doi.org/10.1093/imrn/rnt241). URL: <https://doi.org/10.1093/imrn/rnt241> (cit. on p. 22).
- `bourgain:15:prescribing` — (2015b). “Prescribing the binary digits of primes, II”. In: *Israel J. Math.* 206.1, pp. 165–182. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-014-1129-5](https://doi.org/10.1007/s11856-014-1129-5). URL: <https://doi.org/10.1007/s11856-014-1129-5> (cit. on p. 22).
- `bourgain:16:quantitative` — (2016a). “A quantitative Oppenheim theorem for generic diagonal quadratic forms”. In: *Israel J. Math.* 215.1, pp. 503–512. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-016-1385-7](https://doi.org/10.1007/s11856-016-1385-7). URL: <https://doi.org/10.1007/s11856-016-1385-7> (cit. on p. 22).
- `bourgain:16:on` — (2016b). “On the Fourier-Walsh spectrum of the Moebius function, II”. In: *J. Anal. Math.* 128, pp. 355–367. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-016-0012-1](https://doi.org/10.1007/s11854-016-0012-1). URL: <https://doi.org/10.1007/s11854-016-0012-1> (cit. on p. 22).
- `bourgain:16:on*1` — (2016c). “On uniformly bounded bases in spaces of holomorphic functions”. In: *Amer. J. Math.* 138.2, pp. 571–584. ISSN: 0002-9327,1080-

6377. DOI: [10.1353/ajm.2016.0018](https://doi.org/10.1353/ajm.2016.0018). URL: <https://doi.org/10.1353/ajm.2016.0018> (cit. on p. 22).
- `bourgain:17:decoupling` — (2017a). “Decoupling inequalities and some mean-value theorems”. In: *J. Anal. Math.* 133, pp. 313–334. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-017-0035-2](https://doi.org/10.1007/s11854-017-0035-2). URL: <https://doi.org/10.1007/s11854-017-0035-2> (cit. on p. 22).
- `bourgain.bourgain-chang:15:note` Bourgain, Jean and Eric Bourgain-Chang (2015). “A note on Lyapunov exponents of deterministic strongly mixing potentials”. In: *J. Spectr. Theory* 5.1, pp. 1–15. ISSN: 1664-039X,1664-0403. DOI: [10.4171/JST/89](https://doi.org/10.4171/JST/89). URL: <https://doi.org/10.4171/JST/89> (cit. on p. 22).
- `bourgain.brezis:02:sur` Bourgain, Jean and Haïm Brezis (2002). “Sur l’équation $\operatorname{div} u = f$ ”. In: *C. R. Math. Acad. Sci. Paris* 334.11, pp. 973–976. ISSN: 1631-073X,1778-3569. URL: http://www.sciencedirect.com/science?%5C_ob=GatewayURL%5C%5C_origin=MR%5C%5C_method=citationSearch%5C%5C_pikey=s1631073x02023440%5C%5C_version=1%5C&md5=9387465a4b7a738e05d6d04dd98a60d0 (cit. on p. 22).
- `bourgain.brezis:03:on` — (2003). “On the equation $\operatorname{div} Y = f$ and application to control of phases”. In: *J. Amer. Math. Soc.* 16.2, pp. 393–426. ISSN: 0894-0347,1088-6834. DOI: [10.1090/S0894-0347-02-00411-3](https://doi.org/10.1090/S0894-0347-02-00411-3). URL: <https://doi.org/10.1090/S0894-0347-02-00411-3> (cit. on p. 22).
- `bourgain.brezis:04:new` — (2004). “New estimates for the Laplacian, the div-curl, and related Hodge systems”. In: *C. R. Math. Acad. Sci. Paris* 338.7, pp. 539–543. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2003.12.031](https://doi.org/10.1016/j.crma.2003.12.031). URL: <https://doi.org/10.1016/j.crma.2003.12.031> (cit. on p. 22).
- `bourgain.brezis:07:new` — (2007). “New estimates for elliptic equations and Hodge type systems”. In: *J. Eur. Math. Soc. (JEMS)* 9.2, pp. 277–315. ISSN: 1435-9855,1435-9863. DOI: [10.4171/JEMS/80](https://doi.org/10.4171/JEMS/80). URL: <https://doi.org/10.4171/JEMS/80> (cit. on p. 22).
- `bourgain.brezis.ea:00:lifting` Bourgain, Jean, Haim Brezis, and Petru Mironescu (2000). “Lifting in Sobolev spaces”. In: *J. Anal. Math.* 80, pp. 37–86. ISSN: 0021-7670,1565-8538. DOI: [10.1007/BF02791533](https://doi.org/10.1007/BF02791533). URL: <https://doi.org/10.1007/BF02791533> (cit. on p. 22).
- `bourgain.brezis.ea:04:h12` — (2004). “ $H^{1/2}$ maps with values into the circle: minimal connections, lifting, and the Ginzburg-Landau equation”. In: *Publ. Math. Inst. Hautes Études Sci.* 99, pp. 1–115. ISSN: 0073-8301,1618-1913. DOI: [10.1007/s10240-004-0019-5](https://doi.org/10.1007/s10240-004-0019-5). URL: <https://doi.org/10.1007/s10240-004-0019-5> (cit. on p. 22).
- `bourgain.brezis.ea:15:new` — (2015). “A new function space and applications”. In: *J. Eur. Math. Soc. (JEMS)* 17.9, pp. 2083–2101. ISSN: 1435-9855,1435-9863. DOI: [10.4171/JEMS/551](https://doi.org/10.4171/JEMS/551). URL: <https://doi.org/10.4171/JEMS/551> (cit. on p. 22).
- `bourgain.brezis.ea:00:on` Bourgain, Jean, Haïm Brezis, and Petru Mironescu (2000). “On the structure of the Sobolev space $H^{1/2}$ with values into the circle”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 331.2, pp. 119–124. ISSN: 0764-4442. DOI: [10.1016/S0764-4442\(00\)00513-9](https://doi.org/10.1016/S0764-4442(00)00513-9). URL: [https://doi.org/10.1016/S0764-4442\(00\)00513-9](https://doi.org/10.1016/S0764-4442(00)00513-9) (cit. on p. 22).
- `bourgain.brezis.ea:05:lifting` — (2005). “Lifting, degree, and distributional Jacobian revisited”. In: *Comm. Pure Appl. Math.* 58.4, pp. 529–551. ISSN: 0010-3640,1097-0312. DOI: [10.1002/cpa.20063](https://doi.org/10.1002/cpa.20063). URL: <https://doi.org/10.1002/cpa.20063> (cit. on p. 22).

bourgain.brezis.ea:05:new	Bourgain, Jean, Haïm Brezis, and Hoai-Minh Nguyen (2005). “A new estimate for the topological degree”. In: <i>C. R. Math. Acad. Sci. Paris</i> 340.11, pp. 787–791. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2005.04.007 . URL: https://doi.org/10.1016/j.crma.2005.04.007 (cit. on p. 22).
bourgain.bulut:12:gibbs	Bourgain, Jean and Aynur Bulut (2012). “Gibbs measure evolution in radial nonlinear wave and Schrödinger equations on the ball”. In: <i>C. R. Math. Acad. Sci. Paris</i> 350.11-12, pp. 571–575. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2012.05.006 . URL: https://doi.org/10.1016/j.crma.2012.05.006 (cit. on p. 22).
bourgain.bulut:14:almost	Bourgain, Jean and Aynur Bulut (2014a). “Almost sure global well posedness for the radial nonlinear Schrödinger equation on the unit ball I: the 2D case”. In: <i>Ann. Inst. H. Poincaré C Anal. Non Linéaire</i> 31.6, pp. 1267–1288. ISSN: 0294-1449,1873-1430. DOI: 10.1016/j.anihpc.2013.09.002 . URL: https://doi.org/10.1016/j.anihpc.2013.09.002 (cit. on p. 22).
bourgain.bulut:14:almost*1	— (2014b). “Almost sure global well-posedness for the radial nonlinear Schrödinger equation on the unit ball II: the 3d case”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 16.6, pp. 1289–1325. ISSN: 1435-9855,1435-9863. DOI: 10.4171/JEMS/461 . URL: https://doi.org/10.4171/JEMS/461 (cit. on p. 23).
bourgain.bulut:14:invariant	— (2014c). “Invariant Gibbs measure evolution for the radial nonlinear wave equation on the 3d ball”. In: <i>J. Funct. Anal.</i> 266.4, pp. 2319–2340. ISSN: 0022-1236,1096-0783. DOI: 10.1016/j.jfa.2013.06.002 . URL: https://doi.org/10.1016/j.jfa.2013.06.002 (cit. on p. 23).
bourgain.burq.ea:13:control	Bourgain, Jean, Nicolas Burq, and Maciej Zworski (2013). “Control for Schrödinger operators on 2-tori: rough potentials”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 15.5, pp. 1597–1628. ISSN: 1435-9855,1435-9863. DOI: 10.4171/JEMS/399 . URL: https://doi.org/10.4171/JEMS/399 (cit. on p. 23).
bourgain.chang:03:on	Bourgain, Jean and Mei-Chu Chang (2003). “On multiple sum and product sets of finite sets of integers”. In: <i>C. R. Math. Acad. Sci. Paris</i> 337.8, pp. 499–503. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2003.08.010 . URL: https://doi.org/10.1016/j.crma.2003.08.010 (cit. on p. 23).
bourgain.chang:04:on	— (2004a). “On the size of k -fold sum and product sets of integers”. In: <i>J. Amer. Math. Soc.</i> 17.2, pp. 473–497. ISSN: 0894-0347,1088-6834. DOI: 10.1090/S0894-0347-03-00446-6 . URL: https://doi.org/10.1090/S0894-0347-03-00446-6 (cit. on p. 23).
bourgain.chang:04:sum-product	— (2004b). “Sum-product theorem and exponential sum estimates in residue classes with modulus involving few prime factors”. In: <i>C. R. Math. Acad. Sci. Paris</i> 339.7, pp. 463–466. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2004.08.007 . URL: https://doi.org/10.1016/j.crma.2004.08.007 (cit. on p. 23).
bourgain.chang:06:gauss	— (2006). “A Gauss sum estimate in arbitrary finite fields”. In: <i>C. R. Math. Acad. Sci. Paris</i> 342.9, pp. 643–646. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2006.01.022 . URL: https://doi.org/10.1016/j.crma.2006.01.022 (cit. on p. 23).
bourgain.chang:07:on	— (2007). “On the minimum norm of representatives of residue classes in number fields”. In: <i>Duke Math. J.</i> 138.2, pp. 263–280. ISSN: 0012-

- 7094,1547-7398. DOI: [10.1215/S0012-7094-07-13824-9](https://doi.org/10.1215/S0012-7094-07-13824-9). URL: <https://doi.org/10.1215/S0012-7094-07-13824-9> (cit. on p. 23).
- `bourgain.chang:09:sum-product` — (2009). “Sum-product theorems in algebraic number fields”. In: *J. Anal. Math.* 109, pp. 253–277. ISSN: 0021-7670,1565-8538. DOI: [10.1007/s11854-009-0033-0](https://doi.org/10.1007/s11854-009-0033-0). URL: <https://doi.org/10.1007/s11854-009-0033-0> (cit. on p. 23).
- `bourgain.chang:10:on` — (2010). “On a multilinear character sum of Burgess”. In: *C. R. Math. Acad. Sci. Paris* 348.3-4, pp. 115–120. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2009.12.013](https://doi.org/10.1016/j.crma.2009.12.013). URL: <https://doi.org/10.1016/j.crma.2009.12.013> (cit. on p. 23).
- `bourgain.clozel.ea:10:principe` Bourgain, Jean, Laurent Clozel, and Jean-Pierre Kahane (2010). “Principe d’Heisenberg et fonctions positives”. In: *Ann. Inst. Fourier (Grenoble)* 60.4, pp. 1215–1232. ISSN: 0373-0956,1777-5310. URL: http://aif.cedram.org/item?id=AIF%5C_2010%5C_%5C_60%5C_4%5C_1215%5C_0 (cit. on p. 23).
- `bourgain.cochrane.ea:09:decimations` Bourgain, Jean, Todd Cochrane, et al. (2009). “Decimations of l -sequences and permutations of even residues mod p ”. In: *SIAM J. Discrete Math.* 23.2, pp. 842–857. ISSN: 0895-4801,1095-7146. DOI: [10.1137/080737678](https://doi.org/10.1137/080737678). URL: <https://doi.org/10.1137/080737678> (cit. on p. 23).
- `bourgain.cochrane.ea:11:on` — (2011). “On the parity of k -th powers modulo p . A generalization of a problem of Lehmer”. In: *Acta Arith.* 147.2, pp. 173–203. ISSN: 0065-1036,1730-6264. DOI: [10.4064/aa147-2-6](https://doi.org/10.4064/aa147-2-6). URL: <https://doi.org/10.4064/aa147-2-6> (cit. on p. 23).
- `bourgain.demeter:13:improved` Bourgain, Jean and Ciprian Demeter (2013). “Improved estimates for the discrete Fourier restriction to the higher dimensional sphere”. In: *Illinois J. Math.* 57.1, pp. 213–227. ISSN: 0019-2082,1945-6581. URL: <http://projecteuclid.org/euclid.ijm/1403534493> (cit. on p. 23).
- `bourgain.demeter:15:new` — (2015a). “New bounds for the discrete Fourier restriction to the sphere in 4D and 5D”. In: *Int. Math. Res. Not. IMRN* 11, pp. 3150–3184. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnu036](https://doi.org/10.1093/imrn/rnu036). URL: <https://doi.org/10.1093/imrn/rnu036> (cit. on p. 23).
- `bourgain.demeter:15:proof` — (2015b). “The proof of the l^2 decoupling conjecture”. In: *Ann. of Math. (2)* 182.1, pp. 351–389. ISSN: 0003-486X,1939-8980. DOI: [10.4007/annals.2015.182.1.9](https://doi.org/10.4007/annals.2015.182.1.9). URL: <https://doi.org/10.4007/annals.2015.182.1.9> (cit. on p. 23).
- `bourgain.demeter:16:decouplings` — (2016a). “Decouplings for surfaces in \mathbb{R}^4 ”. In: *J. Funct. Anal.* 270.4, pp. 1299–1318. ISSN: 0022-1236,1096-0783. DOI: [10.1016/j.jfa.2015.11.008](https://doi.org/10.1016/j.jfa.2015.11.008). URL: <https://doi.org/10.1016/j.jfa.2015.11.008> (cit. on p. 23).
- `bourgain.demeter:16:mean` — (2016b). “Mean value estimates for Weyl sums in two dimensions”. In: *J. Lond. Math. Soc. (2)* 94.3, pp. 814–838. ISSN: 0024-6107,1469-7750. DOI: [10.1112/jlms/jdw063](https://doi.org/10.1112/jlms/jdw063). URL: <https://doi.org/10.1112/jlms/jdw063> (cit. on p. 23).
- `bourgain.demeter:17:study` — (2017a). “A study guide for the l^2 decoupling theorem”. In: *Chinese Ann. Math. Ser. B* 38.1, pp. 173–200. ISSN: 0252-9599,1860-6261. DOI: [10.1007/s11401-016-1066-1](https://doi.org/10.1007/s11401-016-1066-1). URL: <https://doi.org/10.1007/s11401-016-1066-1> (cit. on p. 23).

<code>bourgain.demeter:17:decouplings</code>	— (2017b). “Decouplings for curves and hypersurfaces with nonzero Gaussian curvature”. In: <i>J. Anal. Math.</i> 133, pp. 279–311. ISSN: 0021-7670,1565-8538. DOI: 10.1007/s11854-017-0034-3 . URL: https://doi.org/10.1007/s11854-017-0034-3 (cit. on p. 23).
<code>bourgain.demeter.ea:17:sharp</code>	Bourgain, Jean, Ciprian Demeter, and Shaoming Guo (2017). “Sharp bounds for the cubic Parsell-Vinogradov system in two dimensions”. In: <i>Adv. Math.</i> 320, pp. 827–875. ISSN: 0001-8708,1090-2082. DOI: 10.1016/j.aim.2017.09.008 . URL: https://doi.org/10.1016/j.aim.2017.09.008 (cit. on p. 23).
<code>bourgain.demeter.ea:16:proof</code>	Bourgain, Jean, Ciprian Demeter, and Larry Guth (2016). “Proof of the main conjecture in Vinogradov’s mean value theorem for degrees higher than three”. In: <i>Ann. of Math. (2)</i> 184.2, pp. 633–682. ISSN: 0003-486X,1939-8980. DOI: 10.4007/annals.2016.184.2.7 . URL: https://doi.org/10.4007/annals.2016.184.2.7 (cit. on p. 23).
<code>bourgain.diestel:84:limited</code>	Bourgain, Jean and Joe Diestel (1984). “Limited operators and strict cosingularity”. In: <i>Math. Nachr.</i> 119, pp. 55–58. ISSN: 0025-584X,1522-2616. DOI: 10.1002/mana.19841190105 . URL: https://doi.org/10.1002/mana.19841190105 (cit. on p. 23).
<code>bourgain.dilworth.ea:11:explicit</code>	Bourgain, Jean, Stephen Dilworth, et al. (2011). “Explicit constructions of RIP matrices and related problems”. In: <i>Duke Math. J.</i> 159.1, pp. 145–185. ISSN: 0012-7094,1547-7398. DOI: 10.1215/00127094-1384809 . URL: https://doi.org/10.1215/00127094-1384809 (cit. on p. 23).
<code>bourgain.dirksen.ea:15:toward*1</code>	Bourgain, Jean, Sjoerd Dirksen, and Jelani Nelson (2015b). “Toward a unified theory of sparse dimensionality reduction in Euclidean space”. In: <i>Geom. Funct. Anal.</i> 25.4, pp. 1009–1088. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-015-0332-9 . URL: https://doi.org/10.1007/s00039-015-0332-9 (cit. on p. 23).
<code>bourgain.dvir.ea:16:affine</code>	Bourgain, Jean, Zeev Dvir, and Ethan Leeman (2016). “Affine extractors over large fields with exponential error”. In: <i>Comput. Complexity</i> 25.4, pp. 921–931. ISSN: 1016-3328,1420-8954. DOI: 10.1007/s00037-015-0108-5 . URL: https://doi.org/10.1007/s00037-015-0108-5 (cit. on p. 23).
<code>bourgain.dyatlov:17:fourier</code>	Bourgain, Jean and Semyon Dyatlov (2017). “Fourier dimension and spectral gaps for hyperbolic surfaces”. In: <i>Geom. Funct. Anal.</i> 27.4, pp. 744–771. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-017-0412-0 . URL: https://doi.org/10.1007/s00039-017-0412-0 (cit. on p. 23).
<code>bourgain.dyatlov:18:spectral</code>	— (2018). “Spectral gaps without the pressure condition”. In: <i>Ann. of Math. (2)</i> 187.3, pp. 825–867. ISSN: 0003-486X,1939-8980. DOI: 10.4007/annals.2018.187.3.5 . URL: https://doi.org/10.4007/annals.2018.187.3.5 (cit. on p. 23).
<code>bourgain.ford.ea:10:on</code>	Bourgain, Jean, Kevin Ford, et al. (2010). “On the divisibility of Fermat quotients”. In: <i>Michigan Math. J.</i> 59.2, pp. 313–328. ISSN: 0026-2285,1945-2365. DOI: 10.1307/mmj/1281531459 . URL: https://doi.org/10.1307/mmj/1281531459 (cit. on p. 23).
<code>bourgain.fuchs:11:proof</code>	Bourgain, Jean and Elena Fuchs (2011). “A proof of the positive density conjecture for integer Apollonian circle packings”. In: <i>J. Amer. Math. Soc.</i> 24.4, pp. 945–967. ISSN: 0894-0347,1088-6834. DOI: 10.1090/S0894-0347-2011-00707-8 . URL: https://doi.org/10.1090/S0894-0347-2011-00707-8 (cit. on p. 23).

bourgain.fuchs:12:on	— (2012). “On representation of integers by binary quadratic forms”. In: <i>Int. Math. Res. Not. IMRN</i> 24, pp. 5505–5553. ISSN: 1073-7928,1687-0247. DOI: 10.1093/imrn/rnr253 . URL: https://doi.org/10.1093/imrn/rnr253 (cit. on p. 23).
bourgain.furman.ea:07:invariant	Bourgain, Jean, Alex Furman, et al. (2007). “Invariant measures and stiffness for non-abelian groups of toral automorphisms”. In: <i>C. R. Math. Acad. Sci. Paris</i> 344.12, pp. 737–742. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2007.04.017 . URL: https://doi.org/10.1016/j.crma.2007.04.017 (cit. on p. 23).
bourgain.furman.ea:11:stationary	— (2011). “Stationary measures and equidistribution for orbits of non-abelian semigroups on the torus”. In: <i>J. Amer. Math. Soc.</i> 24.1, pp. 231–280. ISSN: 0894-0347,1088-6834. DOI: 10.1090/S0894-0347-2010-00674-1 . URL: https://doi.org/10.1090/S0894-0347-2010-00674-1 (cit. on p. 23).
bourgain.gamburd:06:new	Bourgain, Jean and Alex Gamburd (2006). “New results on expanders”. In: <i>C. R. Math. Acad. Sci. Paris</i> 342.10, pp. 717–721. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2006.02.032 . URL: https://doi.org/10.1016/j.crma.2006.02.032 (cit. on p. 23).
bourgain.gamburd:08:expansion	Bourgain, Jean and Alex Gamburd (2008a). “Expansion and random walks in $SL_d(\mathbb{Z}/p^n\mathbb{Z})$. I”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 10.4, pp. 987–1011. ISSN: 1435-9855,1435-9863. DOI: 10.4171/JEMS/137 . URL: https://doi.org/10.4171/JEMS/137 (cit. on p. 23).
bourgain.gamburd:08:on	— (2008b). “On the spectral gap for finitely-generated subgroups of $SU(2)$ ”. In: <i>Invent. Math.</i> 171.1, pp. 83–121. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s00222-007-0072-z . URL: https://doi.org/10.1007/s00222-007-0072-z (cit. on p. 23).
bourgain.gamburd:08:random	— (2008c). “Random walks and expansion in $SL_d(\mathbb{Z}/p^n\mathbb{Z})$ ”. In: <i>C. R. Math. Acad. Sci. Paris</i> 346.11-12, pp. 619–623. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2008.04.006 . URL: https://doi.org/10.1016/j.crma.2008.04.006 (cit. on p. 23).
bourgain.gamburd:08:uniform	— (2008d). “Uniform expansion bounds for Cayley graphs of $SL_2(\mathbb{F}_p)$ ”. In: <i>Ann. of Math. (2)</i> 167.2, pp. 625–642. ISSN: 0003-486X,1939-8980. DOI: 10.4007/annals.2008.167.625 . URL: https://doi.org/10.4007/annals.2008.167.625 (cit. on p. 23).
bourgain.gamburd:09:expansion	— (2009). “Expansion and random walks in $SL_d(\mathbb{Z}/p^n\mathbb{Z})$. II”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 11.5. With an appendix by Bourgain, pp. 1057–1103. ISSN: 1435-9855,1435-9863. DOI: 10.4171/JEMS/175 . URL: https://doi.org/10.4171/JEMS/175 (cit. on p. 23).
bourgain.gamburd.ea:06:sieving	Bourgain, Jean, Alex Gamburd, and Peter Sarnak (2006). “Sieving and expanders”. In: <i>C. R. Math. Acad. Sci. Paris</i> 343.3, pp. 155–159. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2006.05.023 . URL: https://doi.org/10.1016/j.crma.2006.05.023 (cit. on p. 23).
bourgain.gamburd.ea:10:affine	— (2010). “Affine linear sieve, expanders, and sum-product”. In: <i>Invent. Math.</i> 179.3, pp. 559–644. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s00222-009-0225-3 . URL: https://doi.org/10.1007/s00222-009-0225-3 (cit. on p. 23).
ain.gamburd.ea:11:generalization	— (2011). “Generalization of Selberg’s $\frac{3}{16}$ theorem and affine sieve”. In: <i>Acta Math.</i> 207.2, pp. 255–290. ISSN: 0001-5962,1871-2509. DOI: 10.1007/s11511-012-0070-x . URL: https://doi.org/10.1007/s11511-012-0070-x (cit. on p. 23).

bourgain.gamburd:10:spectral	Bourgain, Jean and Alexander Gamburd (2010). “Spectral gaps in $SU(d)$ ”. In: <i>C. R. Math. Acad. Sci. Paris</i> 348.11-12, pp. 609–611. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2010.04.024 . URL: https://doi.org/10.1016/j.crma.2010.04.024 (cit. on p. 23).
bourgain.gamburd.ea:16:markoff	Bourgain, Jean, Alexander Gamburd, and Peter Sarnak (2016). “Markoff triples and strong approximation”. In: <i>C. R. Math. Acad. Sci. Paris</i> 354.2, pp. 131–135. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2015.12.006 . URL: https://doi.org/10.1016/j.crma.2015.12.006 (cit. on p. 23).
bourgain.garaev.ea:12:on	Bourgain, Jean, Moubariz Z. Garaev, et al. (2012). “On the hidden shifted power problem”. In: <i>SIAM J. Comput.</i> 41.6, pp. 1524–1557. ISSN: 0097-5397,1095-7111. DOI: 10.1137/110850414 . URL: https://doi.org/10.1137/110850414 (cit. on p. 23).
bourgain.garaev.ea:13:on	— (2013). “On congruences with products of variables from short intervals and applications”. In: <i>Tr. Mat. Inst. Steklova</i> 280, pp. 67–96. ISSN: 0371-9685. DOI: 10.1134/s0081543813010057 . URL: https://doi.org/10.1134/s0081543813010057 (cit. on p. 23).
bourgain.garaev.ea:14:multiplicative	Bourgain, Jean, Moubariz Z. Garaev, et al. (2014). “Multiplicative congruences with variables from short intervals”. In: <i>J. Anal. Math.</i> 124, pp. 117–147. ISSN: 0021-7670,1565-8538. DOI: 10.1007/s11854-014-0029-2 . URL: https://doi.org/10.1007/s11854-014-0029-2 (cit. on p. 23).
bourgain.goldstein.ea:01:anderson	Bourgain, Jean, Michael Goldstein, and Wilhelm Schlag (2001). “Anderson localization for Schrödinger operators on \mathbb{Z} with potentials given by the skew-shift”. In: <i>Comm. Math. Phys.</i> 220.3, pp. 583–621. ISSN: 0010-3616,1432-0916. DOI: 10.1007/PL00005570 . URL: https://doi.org/10.1007/PL00005570 (cit. on p. 24).
bourgain.goldstein.ea:02:anderson	— (2002). “Anderson localization for Schrödinger operators on \mathbb{Z}^2 with quasi-periodic potential”. In: <i>Acta Math.</i> 188.1, pp. 41–86. ISSN: 0001-5962,1871-2509. DOI: 10.1007/BF02392795 . URL: https://doi.org/10.1007/BF02392795 (cit. on p. 24).
bourgain.golse.ea:98:on	Bourgain, Jean, François Golse, and Bernt Wennberg (1998). “On the distribution of free path lengths for the periodic Lorentz gas”. In: <i>Comm. Math. Phys.</i> 190.3, pp. 491–508. ISSN: 0010-3616,1432-0916. DOI: 10.1007/s002200050249 . URL: https://doi.org/10.1007/s002200050249 (cit. on p. 24).
bourgain.guth:11:bounds*1	Bourgain, Jean and Larry Guth (2011). “Bounds on oscillatory integral operators based on multilinear estimates”. In: <i>Geom. Funct. Anal.</i> 21.6, pp. 1239–1295. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-011-0140-9 . URL: https://doi.org/10.1007/s00039-011-0140-9 (cit. on p. 24).
bourgain.guth:11:bounds	Bourgain, Jean and Lawrence Guth (2011). “Bounds on oscillatory integral operators”. In: <i>C. R. Math. Acad. Sci. Paris</i> 349.3-4, pp. 137–141. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2010.12.004 . URL: https://doi.org/10.1016/j.crma.2010.12.004 (cit. on p. 24).
bourgain.kachkovskiy:19:anderson	Bourgain, Jean and Ilya Kachkovskiy (2019). “Anderson localization for two interacting quasiperiodic particles”. In: <i>Geom. Funct. Anal.</i> 29.1, pp. 3–43. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-019-00478-4 . URL: https://doi.org/10.1007/s00039-019-00478-4 (cit. on p. 24).

bourgain.kahane:10:sur	Bourgain, Jean and Jean-Pierre Kahane (2010). “Sur les séries de Fourier des fonctions continues unimodulaires”. In: <i>Ann. Inst. Fourier (Grenoble)</i> 60.4, pp. 1201–1214. ISSN: 0373-0956,1777-5310. URL: http://aif.cedram.org/item?id=AIF%5C_2010%5C_%5C_60%5C_4%5C_1201%5C_0 (cit. on p. 24).
bourgain.kahn.ea:92:influence	Bourgain, Jean, Jeff Kahn, et al. (1992). “The influence of variables in product spaces”. In: <i>Israel J. Math.</i> 77.1-2, pp. 55–64. ISSN: 0021-2172,1565-8511. DOI: 10.1007/BF02808010 . URL: https://doi.org/10.1007/BF02808010 (cit. on p. 24).
bourgain.kaloshin:05:on	Bourgain, Jean and Vadim Kaloshin (2005). “On diffusion in high-dimensional Hamiltonian systems”. In: <i>J. Funct. Anal.</i> 229.1, pp. 1–61. ISSN: 0022-1236,1096-0783. DOI: 10.1016/j.jfa.2004.09.006 . URL: https://doi.org/10.1016/j.jfa.2004.09.006 (cit. on p. 24).
bourgain.kenig:05:on	Bourgain, Jean and Carlos E. Kenig (2005). “On localization in the continuous Anderson-Bernoulli model in higher dimension”. In: <i>Invent. Math.</i> 161.2, pp. 389–426. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s00222-004-0435-7 . URL: https://doi.org/10.1007/s00222-004-0435-7 (cit. on p. 24).
bourgain.klartag.ea:03:reduction	Bourgain, Jean, Bo’az Klartag, and Vitali Milman (2003). “A reduction of the slicing problem to finite volume ratio bodies”. In: <i>C. R. Math. Acad. Sci. Paris</i> 336.4, pp. 331–334. ISSN: 1631-073X,1778-3569. DOI: 10.1016/S1631-073X(03)00041-4 . URL: https://doi.org/10.1016/S1631-073X(03)00041-4 (cit. on p. 24).
bourgain.klein:13:bounds	Bourgain, Jean and Abel Klein (2013). “Bounds on the density of states for Schrödinger operators”. In: <i>Invent. Math.</i> 194.1, pp. 41–72. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s00222-012-0440-1 . URL: https://doi.org/10.1007/s00222-012-0440-1 (cit. on p. 24).
bourgain.kontorovich:10:erratum	Bourgain, Jean and Alex Kontorovich (2010a). “Erratum to: On representations of integers in thin subgroups of $SL_2(\mathbb{Z})$ [MR2746949]”. In: <i>Geom. Funct. Anal.</i> 20.6, pp. 1548–1549. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-010-0104-5 . URL: https://doi.org/10.1007/s00039-010-0104-5 (cit. on p. 24).
bourgain.kontorovich:10:on*1	— (2010b). “On a theorem of Friedlander and Iwaniec”. In: <i>C. R. Math. Acad. Sci. Paris</i> 348.17-18, pp. 947–950. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2010.08.004 . URL: https://doi.org/10.1016/j.crma.2010.08.004 (cit. on p. 24).
bourgain.kontorovich:10:on	— (2010c). “On representations of integers in thin subgroups of $SL_2(\mathbb{Z})$ ”. In: <i>Geom. Funct. Anal.</i> 20.5, pp. 1144–1174. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-010-0093-4 . URL: https://doi.org/10.1007/s00039-010-0093-4 (cit. on p. 24).
bourgain.kontorovich:11:on	— (2011). “On Zaremba’s conjecture”. In: <i>C. R. Math. Acad. Sci. Paris</i> 349.9-10, pp. 493–495. ISSN: 1631-073X,1778-3569. DOI: 10.1016/j.crma.2011.03.023 . URL: https://doi.org/10.1016/j.crma.2011.03.023 (cit. on p. 24).
bourgain.kontorovich:14:on	— (2014a). “On the local-global conjecture for integral Apollonian gaskets”. In: <i>Invent. Math.</i> 196.3. With an appendix by Péter P. Varjú, pp. 589–650. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s00222-013-0475-y . URL: https://doi.org/10.1007/s00222-013-0475-y (cit. on p. 24).
bourgain.kontorovich:14:on*1	— (2014b). “On Zaremba’s conjecture”. In: <i>Ann. of Math. (2)</i> 180.1, pp. 137–196. ISSN: 0003-486X,1939-8980. DOI: 10.4007/annals .

- 2014.180.1.3. URL: <https://doi.org/10.4007/annals.2014.180.1.3> (cit. on p. 24).
- `bourgain.kontorovich:15:affine` — (2015). “The affine sieve beyond expansion I: Thin hypotenuses”. In: *Int. Math. Res. Not. IMRN* 19, pp. 9175–9205. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnu222](https://doi.org/10.1093/imrn/rnu222). URL: <https://doi.org/10.1093/imrn/rnu222> (cit. on p. 24).
- `bourgain.kontorovich:17:beyond` — (2017). “Beyond expansion II: low-lying fundamental geodesics”. In: *J. Eur. Math. Soc. (JEMS)* 19.5, pp. 1331–1359. ISSN: 1435-9855,1435-9863. DOI: [10.4171/JEMS/694](https://doi.org/10.4171/JEMS/694). URL: <https://doi.org/10.4171/JEMS/694> (cit. on p. 24).
- `bourgain.kontorovich:18:beyond` — (2018). “Beyond expansion IV: Traces of thin semigroups”. In: *Discrete Anal.*, Paper No. 6, 27. ISSN: 2397-3129. DOI: [10.19086/da.3471](https://doi.org/10.19086/da.3471). URL: <https://doi.org/10.19086/da.3471> (cit. on p. 24).
- `bourgain.kontorovich:19:beyond` — (2019). “Beyond expansion, III: Reciprocal geodesics”. In: *Duke Math. J.* 168.18, pp. 3413–3435. ISSN: 0012-7094,1547-7398. DOI: [10.1215/00127094-2019-0056](https://doi.org/10.1215/00127094-2019-0056). URL: <https://doi.org/10.1215/00127094-2019-0056> (cit. on p. 24).
- `bourgain.kontorovich.ea:10:sector` Bourgain, Jean, Alex Kontorovich, and Peter Sarnak (2010). “Sector estimates for hyperbolic isometries”. In: *Geom. Funct. Anal.* 20.5, pp. 1175–1200. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-010-0092-5](https://doi.org/10.1007/s00039-010-0092-5). URL: <https://doi.org/10.1007/s00039-010-0092-5> (cit. on p. 24).
- `bourgain.konyagin:03:estimates` Bourgain, Jean and S. V. Konyagin (2003). “Estimates for the number of sums and products and for exponential sums over subgroups in fields of prime order”. In: *C. R. Math. Acad. Sci. Paris* 337.2, pp. 75–80. ISSN: 1631-073X,1778-3569. DOI: [10.1016/S1631-073X\(03\)00281-4](https://doi.org/10.1016/S1631-073X(03)00281-4). URL: [https://doi.org/10.1016/S1631-073X\(03\)00281-4](https://doi.org/10.1016/S1631-073X(03)00281-4) (cit. on p. 24).
- `bourgain.konyagin.ea:09:on` Bourgain, Jean, Sergei V. Konyagin, Carl Pomerance, et al. (2009). “On the smallest pseudopower”. In: *Acta Arith.* 140.1, pp. 43–55. ISSN: 0065-1036,1730-6264. DOI: [10.4064/aa140-1-3](https://doi.org/10.4064/aa140-1-3). URL: <https://doi.org/10.4064/aa140-1-3> (cit. on p. 24).
- `bourgain.konyagin.ea:08:product` Bourgain, Jean, Sergei V. Konyagin, and Igor E. Shparlinski (2008). “Product sets of rationals, multiplicative translates of subgroups in residue rings, and fixed points of the discrete logarithm”. In: *Int. Math. Res. Not. IMRN*, Art. ID rnn 090, 29. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnn090](https://doi.org/10.1093/imrn/rnn090). URL: <https://doi.org/10.1093/imrn/rnn090> (cit. on p. 24).
- `bourgain.konyagin.ea:09:corrigenda` — (2009). “Corrigenda to: Product sets of rationals, multiplicative translates of subgroups in residue rings and fixed points of the discrete logarithm [MR2439546]”. In: *Int. Math. Res. Not. IMRN* 16, pp. 3146–3147. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnp041](https://doi.org/10.1093/imrn/rnp041). URL: <https://doi.org/10.1093/imrn/rnp041> (cit. on p. 24).
- `bourgain.konyagin.ea:12:distribution` — (2012). “Distribution of elements of cosets of small subgroups and applications”. In: *Int. Math. Res. Not. IMRN* 9, pp. 1968–2009. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnr097](https://doi.org/10.1093/imrn/rnr097). URL: <https://doi.org/10.1093/imrn/rnr097> (cit. on p. 24).
- `bourgain.konyagin.ea:15:character` — (2015). “Character sums and deterministic polynomial root finding in finite fields”. In: *Math. Comp.* 84.296, pp. 2969–2977. ISSN: 0025-5718,1088-6842. DOI: [10.1090/mcom/2946](https://doi.org/10.1090/mcom/2946). URL: <https://doi.org/10.1090/mcom/2946> (cit. on p. 24).

bourgain.korobkov.ea:13:on	Bourgain, Jean, Mikhail Korobkov, and Jan Kristensen (2013). “On the Morse-Sard property and level sets of Sobolev and BV functions”. In: <i>Rev. Mat. Iberoam.</i> 29.1, pp. 1–23. ISSN: 0213-2230,2235-0616. DOI: 10.4171/RMI/710 . URL: https://doi.org/10.4171/RMI/710 (cit. on p. 24).
bourgain.korobkov.ea:15:on	Bourgain, Jean, Mikhail V. Korobkov, and Jan Kristensen (2015). “On the Morse-Sard property and level sets of $W^{n,1}$ Sobolev functions on \mathbb{R}^n ”. In: <i>J. Reine Angew. Math.</i> 700, pp. 93–112. ISSN: 0075-4102,1435-5345. DOI: 10.1515/crelle-2013-0002 . URL: https://doi.org/10.1515/crelle-2013-0002 (cit. on p. 24).
bourgain.kozma:07:one	Bourgain, Jean and Gady Kozma (2007). “One cannot hear the winding number”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 9.4, pp. 637–658. ISSN: 1435-9855,1435-9863. DOI: 10.4171/JEMS/91 . URL: https://doi.org/10.4171/JEMS/91 (cit. on p. 24).
bourgain.lewko:17:sidonicity	Bourgain, Jean and Mark Lewko (2017). “Sidonicity and variants of Kaczmarz’s problem”. In: <i>Ann. Inst. Fourier (Grenoble)</i> 67.3, pp. 1321–1352. ISSN: 0373-0956,1777-5310. URL: http://aif.cedram.org/item?id=AIF%5C_2017%5C_%5C_67%5C_3%5C_1321%5C_0 (cit. on p. 24).
bourgain.li:14:on	Bourgain, Jean and Dong Li (2014). “On an endpoint Kato-Ponce inequality”. In: <i>Differential Integral Equations</i> 27.11-12, pp. 1037–1072. ISSN: 0893-4983. URL: http://projecteuclid.org/euclid.die/1408366784 (cit. on p. 24).
bourgain.li:15:strong	— (2015a). “Strong ill-posedness of the incompressible Euler equation in borderline Sobolev spaces”. In: <i>Invent. Math.</i> 201.1, pp. 97–157. ISSN: 0020-9910,1432-1297. DOI: 10.1007/s00222-014-0548-6 . URL: https://doi.org/10.1007/s00222-014-0548-6 (cit. on p. 24).
bourgain.li:15:strong*1	Bourgain, Jean and Dong Li (2015b). “Strong illposedness of the incompressible Euler equation in integer C^m spaces”. In: <i>Geom. Funct. Anal.</i> 25.1, pp. 1–86. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-015-0311-1 . URL: https://doi.org/10.1007/s00039-015-0311-1 (cit. on p. 24).
bourgain.li:19:galilean	— (2019). “Galilean boost and non-uniform continuity for incompressible Euler”. In: <i>Comm. Math. Phys.</i> 372.1, pp. 261–280. ISSN: 0010-3616,1432-0916. DOI: 10.1007/s00220-019-03373-z . URL: https://doi.org/10.1007/s00220-019-03373-z (cit. on p. 24).
bourgain.li:21:strong	— (2021). “Strong ill-posedness of the 3D incompressible Euler equation in borderline spaces”. In: <i>Int. Math. Res. Not. IMRN</i> 16, pp. 12155–12264. ISSN: 1073-7928,1687-0247. DOI: 10.1093/imrn/rnz158 . URL: https://doi.org/10.1093/imrn/rnz158 (cit. on p. 24).
bourgain.lindenstrauss:03:entropy	Bourgain, Jean and Elon Lindenstrauss (2003). “Entropy of quantum limits”. In: <i>Comm. Math. Phys.</i> 233.1, pp. 153–171. ISSN: 0010-3616,1432-0916. DOI: 10.1007/s00220-002-0770-8 . URL: https://doi.org/10.1007/s00220-002-0770-8 (cit. on p. 24).
bourgain.lindenstrauss.ea:09:some	Bourgain, Jean, Elon Lindenstrauss, et al. (2009). “Some effective results for $\times a \times b$ ”. In: <i>Ergodic Theory Dynam. Systems</i> 29.6, pp. 1705–1722. ISSN: 0143-3857,1469-4417. DOI: 10.1017/S0143385708000898 . URL: https://doi.org/10.1017/S0143385708000898 (cit. on p. 24).
bourgain.lindenstrauss:88:nouveaux	Bourgain, Jean and Joram Lindenstrauss (1988). “Nouveaux résultats sur les zonoïdes et les corps de projection”. In: <i>C. R. Acad. Sci. Paris Sér. I Math.</i> 306.8, pp. 377–380. ISSN: 0249-6291 (cit. on p. 24).

- n.lindenstrauss:93:approximating — (1993). “Approximating the ball by a Minkowski sum of segments with equal length”. In: *Discrete Comput. Geom.* 9.2, pp. 131–144. ISSN: 0179-5376,1432-0444. DOI: [10.1007/BF02189313](https://doi.org/10.1007/BF02189313). URL: <https://doi.org/10.1007/BF02189313> (cit. on p. 24).
- bourgain.lindenstrauss.ea:86:sur Bourgain, Jean, Joram Lindenstrauss, and Vitali Milman (1986). “Sur l’approximation de zonoïdes par des zonotôpes”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 303.20, pp. 987–988. ISSN: 0249-6291 (cit. on p. 24).
- bourgain.milman:85:dichotomie Bourgain, Jean and Vitali Milman (1985). “Dichotomie du cotype pour les espaces invariants”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 300.9, pp. 263–266. ISSN: 0249-6291 (cit. on p. 24).
- bourgain.milman:85:sections Bourgain, Jean and Vitali D. Milman (1985). “Sections euclidiennes et volume des corps symétriques convexes dans \mathbf{R}^n ”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 300.13, pp. 435–438. ISSN: 0249-6291 (cit. on p. 24).
- bourgain.mirek.ea:18:on Bourgain, Jean, Mariusz Mirek, et al. (2018). “On dimension-free variational inequalities for averaging operators in \mathbb{R}^d ”. In: *Geom. Funct. Anal.* 28.1, pp. 58–99. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-018-0433-3](https://doi.org/10.1007/s00039-018-0433-3). URL: <https://doi.org/10.1007/s00039-018-0433-3> (cit. on p. 24).
- bourgain.mirek.ea:19:dimension-free — (2019). “Dimension-free estimates for discrete Hardy-Littlewood averaging operators over the cubes in \mathbb{Z}^d ”. In: *Amer. J. Math.* 141.4, pp. 857–905. ISSN: 0002-9327,1080-6377. DOI: [10.1353/ajm.2019.0023](https://doi.org/10.1353/ajm.2019.0023). URL: <https://doi.org/10.1353/ajm.2019.0023> (cit. on p. 24).
- bourgain.nguyen:06:new Bourgain, Jean and Hoai-Minh Nguyen (2006). “A new characterization of Sobolev spaces”. In: *C. R. Math. Acad. Sci. Paris* 343.2, pp. 75–80. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2006.05.021](https://doi.org/10.1016/j.crma.2006.05.021). URL: <https://doi.org/10.1016/j.crma.2006.05.021> (cit. on p. 24).
- bourgain.pavlovic:08:ill-posedness Bourgain, Jean and Nataa Pavlovi (2008). “Ill-posedness of the Navier-Stokes equations in a critical space in 3D”. In: *J. Funct. Anal.* 255.9, pp. 2233–2247. ISSN: 0022-1236,1096-0783. DOI: [10.1016/j.jfa.2008.07.008](https://doi.org/10.1016/j.jfa.2008.07.008). URL: <https://doi.org/10.1016/j.jfa.2008.07.008> (cit. on p. 25).
- bourgain.pisier:83:construction Bourgain, Jean and Gilles Pisier (1983). “A construction of \mathcal{L}_{infty} -spaces and related Banach spaces”. In: *Bol. Soc. Brasil. Mat.* 14.2, pp. 109–123. ISSN: 0100-3569. DOI: [10.1007/BF02584862](https://doi.org/10.1007/BF02584862). URL: <https://doi.org/10.1007/BF02584862> (cit. on p. 25).
- bourgain.reinov:85:on Bourgain, Jean and Oleg Reinov (1985). “On the approximation properties for the space H^{infty} ”. In: *Math. Nachr.* 122, pp. 19–27. ISSN: 0025-584X,1522-2616. DOI: [10.1002/mana.19851220103](https://doi.org/10.1002/mana.19851220103). URL: <https://doi.org/10.1002/mana.19851220103> (cit. on p. 25).
- bourgain.rudnick:09:restriction Bourgain, Jean and Zeév Rudnick (2009). “Restriction of toral eigenfunctions to hypersurfaces”. In: *C. R. Math. Acad. Sci. Paris* 347.21-22, pp. 1249–1253. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2009.08.008](https://doi.org/10.1016/j.crma.2009.08.008). URL: <https://doi.org/10.1016/j.crma.2009.08.008> (cit. on p. 25).
- bourgain.rudnick:11:on — (2011a). “On the geometry of the nodal lines of eigenfunctions of the two-dimensional torus”. In: *Ann. Henri Poincaré* 12.6, pp. 1027–1053. ISSN: 1424-0637,1424-0661. DOI: [10.1007/s00023-011-0098-z](https://doi.org/10.1007/s00023-011-0098-z). URL: <https://doi.org/10.1007/s00023-011-0098-z> (cit. on p. 25).

- bourgain.rudnick:11:on*1 — (2011b). “On the nodal sets of toral eigenfunctions”. In: *Invent. Math.* 185.1, pp. 199–237. ISSN: 0020-9910,1432-1297. DOI: [10.1007/s00222-010-0307-2](https://doi.org/10.1007/s00222-010-0307-2). URL: <https://doi.org/10.1007/s00222-010-0307-2> (cit. on p. 25).
- bourgain.rudnick:12:restriction — (2012). “Restriction of toral eigenfunctions to hypersurfaces and nodal sets”. In: *Geom. Funct. Anal.* 22.4, pp. 878–937. ISSN: 1016-443X,1420-8970. DOI: [10.1007/s00039-012-0186-3](https://doi.org/10.1007/s00039-012-0186-3). URL: <https://doi.org/10.1007/s00039-012-0186-3> (cit. on p. 25).
- bourgain.rudnick:15:nodal — (2015). “Nodal intersections and L^p restriction theorems on the torus”. In: *Israel J. Math.* 207.1, pp. 479–505. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-015-1183-7](https://doi.org/10.1007/s11856-015-1183-7). URL: <https://doi.org/10.1007/s11856-015-1183-7> (cit. on p. 25).
- bourgain.schlag:00:anderson — Bourgain, Jean and Wilhelm Schlag (2000). “Anderson localization for Schrödinger operators on \mathbf{Z} with strongly mixing potentials”. In: *Comm. Math. Phys.* 215.1, pp. 143–175. ISSN: 0010-3616,1432-0916. DOI: [10.1007/PL00005538](https://doi.org/10.1007/PL00005538). URL: <https://doi.org/10.1007/PL00005538> (cit. on p. 25).
- bourgain.shao.ea:15:on — Bourgain, Jean, Peng Shao, et al. (2015). “On L^p -resolvent estimates and the density of eigenvalues for compact Riemannian manifolds”. In: *Comm. Math. Phys.* 333.3, pp. 1483–1527. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s00220-014-2077-y](https://doi.org/10.1007/s00220-014-2077-y). URL: <https://doi.org/10.1007/s00220-014-2077-y> (cit. on p. 25).
- gain.shparlinski:08:distribution — Bourgain, Jean and Igor E. Shparlinski (2008). “Distribution of consecutive modular roots of an integer”. In: *Acta Arith.* 134.1, pp. 83–91. ISSN: 0065-1036,1730-6264. DOI: [10.4064/aa134-1-6](https://doi.org/10.4064/aa134-1-6). URL: <https://doi.org/10.4064/aa134-1-6> (cit. on p. 25).
- bourgain.talagrand:80:compacite — Bourgain, Jean and Michel Talagrand (1980). “Compacité extrême”. In: *Proc. Amer. Math. Soc.* 80.1, pp. 68–70. ISSN: 0002-9939,1088-6826. DOI: [10.2307/2042147](https://doi.org/10.2307/2042147). URL: <https://doi.org/10.2307/2042147> (cit. on p. 25).
- bourgain.talagrand:81:dans — Bourgain, Jean and Michel Talagrand (1981). “Dans un espace de Banach reticulé solide, la propriété de Radon-Nikodým et celle de Kreuin-Mil’man sont équivalentes”. In: *Proc. Amer. Math. Soc.* 81.1, pp. 93–96. ISSN: 0002-9939,1088-6826. DOI: [10.2307/2043994](https://doi.org/10.2307/2043994). URL: <https://doi.org/10.2307/2043994> (cit. on p. 25).
- bourgain.varju:12:expansion — Bourgain, Jean and Péter P. Varjú (2012). “Expansion in $SL_d(\mathbf{Z}/q\mathbf{Z})$, q arbitrary”. In: *Invent. Math.* 188.1, pp. 151–173. ISSN: 0020-9910,1432-1297. DOI: [10.1007/s00222-011-0345-4](https://doi.org/10.1007/s00222-011-0345-4). URL: <https://doi.org/10.1007/s00222-011-0345-4> (cit. on p. 25).
- bourgain.vu.ea:10:on — Bourgain, Jean, Van H. Vu, and Philip Matchett Wood (2010). “On the singularity probability of discrete random matrices”. In: *J. Funct. Anal.* 258.2, pp. 559–603. ISSN: 0022-1236,1096-0783. DOI: [10.1016/j.jfa.2009.04.016](https://doi.org/10.1016/j.jfa.2009.04.016). URL: <https://doi.org/10.1016/j.jfa.2009.04.016> (cit. on p. 25).
- bourgain.wang:04:anderson — Bourgain, Jean and Wei-Min Wang (2004). “Anderson localization for time quasi-periodic random Schrödinger and wave equations”. In: *Comm. Math. Phys.* 248.3, pp. 429–466. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s00220-004-1099-2](https://doi.org/10.1007/s00220-004-1099-2). URL: <https://doi.org/10.1007/s00220-004-1099-2> (cit. on p. 25).
- bourgain.watt:18:decoupling — Bourgain, Jean and Nigel Watt (2018). “Decoupling for perturbed cones and the mean square of $|\zeta(\frac{1}{2} + it)|$ ”. In: *Int. Math. Res. Not. IMRN*

	17, pp. 5219–5296. ISSN: 1073-7928,1687-0247. DOI: 10.1093/imrn/rnx009 . URL: https://doi.org/10.1093/imrn/rnx009 (cit. on p. 25).
<code>bourgain.yehudayoff:13:expansion</code>	Bourgain, Jean and Amir Yehudayoff (2013). “Expansion in $SL_2(\mathbb{R})$ and monotone expanders”. In: <i>Geom. Funct. Anal.</i> 23.1, pp. 1–41. ISSN: 1016-443X,1420-8970. DOI: 10.1007/s00039-012-0200-9 . URL: https://doi.org/10.1007/s00039-012-0200-9 (cit. on p. 25).
<code>bourgain.nourdin:20:freeness</code>	Bourgain, Solesne and Ivan Nourdin (2020). “Freeness characterizations on free chaos spaces”. In: <i>Pacific J. Math.</i> 305.2, pp. 447–472. ISSN: 0030-8730. DOI: 10.2140/pjm.2020.305.447 . URL: https://doi.org/10.2140/pjm.2020.305.447 (cit. on p. 25).
<code>bovier.kurkova:04:derridas</code>	Bovier, Anton and Irina Kurkova (2004). “Derrida’s generalised random energy models. I. Models with finitely many hierarchies”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 40.4, pp. 439–480. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2003.09.002 . URL: https://doi.org/10.1016/j.anihpb.2003.09.002 (cit. on p. 25).
<code>braaksma:64:asymptotic</code>	Braaksma, B. L. J. (1964). “Asymptotic expansions and analytic continuations for a class of Barnes-integrals”. In: <i>Compositio Math.</i> 15, 239–341 (1964). ISSN: 0010-437X (cit. on p. 25).
<code>bramson.ding.ea:16:convergence*1</code>	Bramson, Maury, Jian Ding, and Ofer Zeitouni (2016a). “Convergence in law of the maximum of nonlattice branching random walk”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 52.4, pp. 1897–1924. ISSN: 0246-0203,1778-7017. DOI: 10.1214/15-AIHP703 . URL: https://doi.org/10.1214/15-AIHP703 (cit. on p. 25).
<code>bramson.ding.ea:16:convergence</code>	— (2016b). “Convergence in law of the maximum of the two-dimensional discrete Gaussian free field”. In: <i>Comm. Pure Appl. Math.</i> 69.1, pp. 62–123. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.21621 . URL: https://doi.org/10.1002/cpa.21621 (cit. on p. 25).
<code>bramson.zeitouni:07:tightness</code>	Bramson, Maury and Ofer Zeitouni (2007). “Tightness for the minimal displacement of branching random walk”. In: <i>J. Stat. Mech. Theory Exp.</i> 7, P07010, 12. ISSN: 1742-5468. DOI: 10.1088/1742-5468/2007/07/p07010 . URL: https://doi.org/10.1088/1742-5468/2007/07/p07010 (cit. on p. 25).
<code>bramson.zeitouni:09:tightness</code>	Bramson, Maury and Ofer Zeitouni (2009). “Tightness for a family of recursion equations”. In: <i>Ann. Probab.</i> 37.2, pp. 615–653. ISSN: 0091-1798,2168-894X. DOI: 10.1214/08-AOP414 . URL: https://doi.org/10.1214/08-AOP414 (cit. on p. 25).
<code>bramson.zeitouni:12:tightness</code>	— (2012). “Tightness of the recentered maximum of the two-dimensional discrete Gaussian free field”. In: <i>Comm. Pure Appl. Math.</i> 65.1, pp. 1–20. ISSN: 0010-3640. DOI: 10.1002/cpa.20390 . URL: https://doi.org/10.1002/cpa.20390 (cit. on p. 25).
<code>bramson.zeitouni.ea:06:shortest</code>	Bramson, Maury, Ofer Zeitouni, and Martin P. W. Zerner (2006). “Shortest spanning trees and a counterexample for random walks in random environments”. In: <i>Ann. Probab.</i> 34.3, pp. 821–856. ISSN: 0091-1798,2168-894X. DOI: 10.1214/009117905000000783 . URL: https://doi.org/10.1214/009117905000000783 (cit. on p. 25).
<code>brascamp.lieb:76:best</code>	Brascamp, Herm Jan and Elliott H. Lieb (1976a). “Best constants in Young’s inequality, its converse, and its generalization to more than three functions”. In: <i>Advances in Math.</i> 20.2, pp. 151–173. ISSN: 0001-8708. DOI: 10.1016/0001-8708(76)90184-5 . URL: https://doi.org/10.1016/0001-8708(76)90184-5 (cit. on p. 25).

brascamp.lieb:76:on

— (1976b). “On extensions of the Brunn-Minkowski and Prékopa-Leindler theorems, including inequalities for log concave functions, and with an application to the diffusion equation”. In: *J. Functional Analysis* 22.4, pp. 366–389. DOI: [10.1016/0022-1236\(76\)90004-5](https://doi.org/10.1016/0022-1236(76)90004-5). URL: [https://doi.org/10.1016/0022-1236\(76\)90004-5](https://doi.org/10.1016/0022-1236(76)90004-5) (cit. on p. 25).

brehier.hairer.ea:18:weak

Bréhier, Charles-Edouard, Martin Hairer, and Andrew M. Stuart (2018). “Weak error estimates for trajectories of SPDEs under spectral Galerkin discretization”. In: *J. Comput. Math.* 36.2, pp. 159–182. ISSN: 0254-9409. DOI: [10.4208/jcm.1607-m2016-0539](https://doi.org/10.4208/jcm.1607-m2016-0539). URL: <https://doi.org/10.4208/jcm.1607-m2016-0539> (cit. on p. 25).

bressan:92:stable

Bressan, Alberto (1992). “Stable blow-up patterns”. In: *J. Differential Equations* 98.1, pp. 57–75. ISSN: 0022-0396. DOI: [10.1016/0022-0396\(92\)90104-U](https://doi.org/10.1016/0022-0396(92)90104-U). URL: [https://doi.org/10.1016/0022-0396\(92\)90104-U](https://doi.org/10.1016/0022-0396(92)90104-U) (cit. on p. 25).

breton.nourdin:08:error

Breton, Jean-Christophe and Ivan Nourdin (2008). “Error bounds on the non-normal approximation of Hermite power variations of fractional Brownian motion”. In: *Electron. Commun. Probab.* 13, pp. 482–493. DOI: [10.1214/ECP.v13-1415](https://doi.org/10.1214/ECP.v13-1415). URL: <https://doi.org/10.1214/ECP.v13-1415> (cit. on p. 25).

breton.nourdin.ea:09:exact

Breton, Jean-Christophe, Ivan Nourdin, and Giovanni Peccati (2009). “Exact confidence intervals for the Hurst parameter of a fractional Brownian motion”. In: *Electron. J. Stat.* 3, pp. 416–425. DOI: [10.1214/09-EJS366](https://doi.org/10.1214/09-EJS366). URL: <https://doi.org/10.1214/09-EJS366> (cit. on p. 25).

breuer.simon.ea:18:large

Breuer, Jonathan, Barry Simon, and Ofer Zeitouni (2018a). “Large deviations and sum rules for spectral theory: a pedagogical approach”. In: *J. Spectr. Theory* 8.4, pp. 1551–1581. ISSN: 1664-039X, 1664-0403. DOI: [10.4171/JST/235](https://doi.org/10.4171/JST/235). URL: <https://doi.org/10.4171/JST/235> (cit. on p. 25).

breuer.simon.ea:18:large*1

— (2018b). “Large deviations and the Lukic conjecture”. In: *Duke Math. J.* 167.15, pp. 2857–2902. ISSN: 0012-7094, 1547-7398. DOI: [10.1215/00127094-2018-0027](https://doi.org/10.1215/00127094-2018-0027). URL: <https://doi.org/10.1215/00127094-2018-0027> (cit. on p. 25).

brezin.kazakov.ea:90:scaling

Brézin, É., V. A. Kazakov, and Al. B. Zamolodchikov (1990). “Scaling violation in a field theory of closed strings in one physical dimension”. In: *Nuclear Phys. B* 338.3, pp. 673–688. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(90\)90647-V](https://doi.org/10.1016/0550-3213(90)90647-V). URL: [https://doi.org/10.1016/0550-3213\(90\)90647-V](https://doi.org/10.1016/0550-3213(90)90647-V) (cit. on p. 25).

brezis.peletier.ea:86:very

Brezis, H., L. A. Peletier, and D. Terman (1986). “A very singular solution of the heat equation with absorption”. In: *Arch. Rational Mech. Anal.* 95.3, pp. 185–209. ISSN: 0003-9527. DOI: [10.1007/BF00251357](https://doi.org/10.1007/BF00251357). URL: <https://doi.org/10.1007/BF00251357> (cit. on p. 25).

brezis.vazquez:97:blow-up

Brezis, Haim and Juan Luis Vázquez (1997). “Blow-up solutions of some nonlinear elliptic problems”. In: *Rev. Mat. Univ. Complut. Madrid* 10.2, pp. 443–469. ISSN: 0214-3577 (cit. on p. 25).

brezis.cazenave.ea:96:blow

Brezis, Haïm et al. (1996). “Blow up for $u_t - \Delta u = g(u)$ revisited”. In: *Adv. Differential Equations* 1.1, pp. 73–90. ISSN: 1079-9389 (cit. on p. 25).

bringmann:22:invariant

Bringmann, Bjoern (2022). “Invariant Gibbs measures for the three-dimensional wave equation with a Hartree nonlinearity I: measures”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 10.1, pp. 1–89. ISSN:

- 2194-0401. DOI: [10.1007/s40072-021-00193-y](https://doi.org/10.1007/s40072-021-00193-y). URL: <https://doi.org/10.1007/s40072-021-00193-y> (cit. on p. 25).
- `brislawn:91:traceable` Brislawn, Chris (1991). “Traceable integral kernels on countably generated measure spaces”. In: *Pacific J. Math.* 150.2, pp. 229–240. ISSN: 0030-8730. URL: <http://projecteuclid.org/euclid.pjm/1102637666> (cit. on p. 26).
- `broker.mukherjee:19:localization` Bröker, Yannic and Chiranjib Mukherjee (2019). “Localization of the Gaussian multiplicative chaos in the Wiener space and the stochastic heat equation in strong disorder”. In: *Ann. Appl. Probab.* 29.6, pp. 3745–3785. ISSN: 1050-5164. DOI: [10.1214/19-AAP1491](https://doi.org/10.1214/19-AAP1491). URL: <https://doi.org/10.1214/19-AAP1491> (cit. on p. 26).
- `brosamler:83:laws` Brosamler, G. A. (1983). “Laws of the iterated logarithm for Brownian motions on compact manifolds”. In: *Z. Wahrsch. Verw. Gebiete* 65.1, pp. 99–114. ISSN: 0044-3719. DOI: [10.1007/BF00534997](https://doi.org/10.1007/BF00534997). URL: <https://doi.org/10.1007/BF00534997> (cit. on p. 26).
- `brownlees.nualart.ea:20:on` Brownlees, Christian, Eulalia Nualart, and Yucheng Sun (2020). “On the estimation of integrated volatility in the presence of jumps and microstructure noise”. In: *Econometric Rev.* 39.10, pp. 991–1013. ISSN: 0747-4938. DOI: [10.1080/07474938.2020.1735751](https://doi.org/10.1080/07474938.2020.1735751). URL: <https://doi.org/10.1080/07474938.2020.1735751> (cit. on p. 26).
- `brownlees.nualart.ea:18:realized` Brownlees, Christian, Eulàlia Nualart, and Yucheng Sun (2018). “Realized networks”. In: *J. Appl. Econometrics* 33.7, pp. 986–1006. ISSN: 0883-7252. DOI: [10.1002/jae.2642](https://doi.org/10.1002/jae.2642). URL: <https://doi.org/10.1002/jae.2642> (cit. on p. 26).
- `brox:86:one-dimensional` Brox, Th. (1986). “A one-dimensional diffusion process in a Wiener medium”. In: *Ann. Probab.* 14.4, pp. 1206–1218. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198610\)14:4%3C1206:AODPIA%3E2.O.CO;2-F%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198610)14:4%3C1206:AODPIA%3E2.O.CO;2-F%5C&origin=MSN) (cit. on p. 26).
- `bruned.chandra.ea:21:renormalising` Bruned, Y., A. Chandra, et al. (2021). “Renormalising SPDEs in regularity structures”. In: *J. Eur. Math. Soc. (JEMS)* 23.3, pp. 869–947. ISSN: 1435-9855. DOI: [10.4171/jems/1025](https://doi.org/10.4171/jems/1025). URL: <https://doi.org/10.4171/jems/1025> (cit. on p. 26).
- `bruned.gabriel.ea:21:geometric` Bruned, Y., F. Gabriel, et al. (2021). “Geometric stochastic heat equations”. In: *J. Amer. Math. Soc.* 35.1, pp. 1–80. ISSN: 0894-0347. DOI: [10.1090/jams/977](https://doi.org/10.1090/jams/977). URL: <https://doi.org/10.1090/jams/977> (cit. on p. 26).
- `bruned.hairer.ea:19:algebraic` Bruned, Y., M. Hairer, and L. Zambotti (2019). “Algebraic renormalisation of regularity structures”. In: *Invent. Math.* 215.3, pp. 1039–1156. ISSN: 0020-9910. DOI: [10.1007/s00222-018-0841-x](https://doi.org/10.1007/s00222-018-0841-x). URL: <https://doi.org/10.1007/s00222-018-0841-x> (cit. on p. 26).
- `bruned.hairer.ea:20:renormalisation` Bruned, Yvain, Martin Hairer, and Lorenzo Zambotti (2020). “Renormalisation of stochastic partial differential equations”. In: *Eur. Math. Soc. Newsl.* 115, pp. 7–11. ISSN: 1027-488X. DOI: [10.4171/news/115/3](https://doi.org/10.4171/news/115/3). URL: <https://doi.org/10.4171/news/115/3> (cit. on p. 26).
- `brunet.derrida:00:ground` Brunet, Éric and Bernard Derrida (2000a). “Ground state energy of a non-integer number of particles with δ attractive interactions”. In: *Phys. A: Stat. Mech. Appl.* 279.1, pp. 398–407. ISSN: 0378-4371. DOI: [https://doi.org/10.1016/S0378-4371\(99\)00526-9](https://doi.org/10.1016/S0378-4371(99)00526-9). URL: <https://www.sciencedirect.com/science/article/pii/S0378437199005269> (cit. on p. 26).

- brunet.derrida:00:probability — (2000b). “Probability distribution of the free energy of a directed polymer in a random medium”. In: *Phys. Rev. E* (3) 61.6, part B, pp. 6789–6801. ISSN: 1539-3755. DOI: [10.1103/PhysRevE.61.6789](https://doi.org/10.1103/PhysRevE.61.6789). URL: <https://doi.org/10.1103/PhysRevE.61.6789> (cit. on p. 26).
- brydges.mitter.ea:03:critical Brydges, D. C., P. K. Mitter, and B. Scoppola (2003). “Critical $(\Phi^4)_{3,\epsilon}$ ”. In: *Comm. Math. Phys.* 240.1-2, pp. 281–327. ISSN: 0010-3616. DOI: [10.1007/s00220-003-0895-4](https://doi.org/10.1007/s00220-003-0895-4). URL: <https://doi.org/10.1007/s00220-003-0895-4> (cit. on p. 26).
- brydges.spencer:85:self-avoiding Brydges, David and Thomas Spencer (1985). “Self-avoiding walk in 5 or more dimensions”. In: *Comm. Math. Phys.* 97.1-2, pp. 125–148. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103941982> (cit. on p. 26).
- brydges.frohlich.ea:83:new Brydges, David C., Jürg Fröhlich, and Alan D. Sokal (1983). “A new proof of the existence and nontriviality of the continuum φ_2^4 and φ_3^4 quantum field theories”. In: *Comm. Math. Phys.* 91.2, pp. 141–186. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103940528> (cit. on p. 26).
- brydges.guadagni.ea:04:finite Brydges, David C., G. Guadagni, and P. K. Mitter (2004). “Finite range decomposition of Gaussian processes”. In: *J. Statist. Phys.* 115.1-2, pp. 415–449. ISSN: 0022-4715. DOI: [10.1023/B:J0SS.0000019818.81237.66](https://doi.org/10.1023/B:J0SS.0000019818.81237.66). URL: <https://doi.org/10.1023/B:J0SS.0000019818.81237.66> (cit. on p. 26).
- brydges.munoz-maya:91:application Brydges, David C. and Ismael Muñoz Maya (1991). “An application of Berezin integration to large deviations”. In: *J. Theoret. Probab.* 4.2, pp. 371–389. ISSN: 0894-9840. DOI: [10.1007/BF01258743](https://doi.org/10.1007/BF01258743). URL: <https://doi.org/10.1007/BF01258743> (cit. on p. 26).
- brydges.slade:15:renormalisation Brydges, David C. and Gordon Slade (2015). “A renormalisation group method. V. A single renormalisation group step”. In: *J. Stat. Phys.* 159.3, pp. 589–667. ISSN: 0022-4715. DOI: [10.1007/s10955-014-1167-8](https://doi.org/10.1007/s10955-014-1167-8). URL: <https://doi.org/10.1007/s10955-014-1167-8> (cit. on p. 26).
- brzezniak.cerrai:17:large Brzeniak, Z. and S. Cerrai (2017). “Large deviations principle for the invariant measures of the 2D stochastic Navier-Stokes equations on a torus”. In: *J. Funct. Anal.* 273.6, pp. 1891–1930. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2017.05.008](https://doi.org/10.1016/j.jfa.2017.05.008). URL: <https://doi.org/10.1016/j.jfa.2017.05.008> (cit. on p. 26).
- brzezniak.cerrai.ea:15:quasipotential Brzeniak, Z., S. Cerrai, and M. Freidlin (2015). “Quasipotential and exit time for 2D stochastic Navier-Stokes equations driven by space time white noise”. In: *Probab. Theory Related Fields* 162.3-4, pp. 739–793. ISSN: 0178-8051. DOI: [10.1007/s00440-014-0584-6](https://doi.org/10.1007/s00440-014-0584-6). URL: <https://doi.org/10.1007/s00440-014-0584-6> (cit. on p. 26).
- brzezniak.ondrejat:11:weak Brzeniak, Z. and M. Ondreját (2011). “Weak solutions to stochastic wave equations with values in Riemannian manifolds”. In: *Comm. Partial Differential Equations* 36.9, pp. 1624–1653. ISSN: 0360-5302. DOI: [10.1080/03605302.2011.574243](https://doi.org/10.1080/03605302.2011.574243). URL: <https://doi.org/10.1080/03605302.2011.574243> (cit. on p. 26).
- brzezniak:95:stochastic Brzeniak, Zdzisaw (1995). “Stochastic partial differential equations in M-type 2 Banach spaces”. In: *Potential Anal.* 4.1, pp. 1–45. ISSN: 0926-2601. DOI: [10.1007/BF01048965](https://doi.org/10.1007/BF01048965). URL: <https://doi.org/10.1007/BF01048965> (cit. on p. 26).

- brzezniak:97:on — (1997). “On stochastic convolution in Banach spaces and applications”. In: *Stochastics Stochastics Rep.* 61.3-4, pp. 245–295. ISSN: 1045-1129. DOI: [10.1080/17442509708834122](https://doi.org/10.1080/17442509708834122). URL: <https://doi.org/10.1080/17442509708834122> (cit. on p. 26).
- brzezniak.gatarek:99:martingale Brzeniak, Zdzisaw and Dariusz Gatarek (1999). “Martingale solutions and invariant measures for stochastic evolution equations in Banach spaces”. In: *Stochastic Process. Appl.* 84.2, pp. 187–225. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(99\)00034-4](https://doi.org/10.1016/S0304-4149(99)00034-4). URL: [https://doi.org/10.1016/S0304-4149\(99\)00034-4](https://doi.org/10.1016/S0304-4149(99)00034-4) (cit. on p. 26).
- brzezniak.goldys.ea:10:time Brzeniak, Zdzisaw, Ben Goldys, et al. (2010). “Time irregularity of generalized Ornstein-Uhlenbeck processes”. In: *C. R. Math. Acad. Sci. Paris* 348.5-6, pp. 273–276. ISSN: 1631-073X. DOI: [10.1016/j.crma.2010.01.022](https://doi.org/10.1016/j.crma.2010.01.022). URL: <https://doi.org/10.1016/j.crma.2010.01.022> (cit. on p. 26).
- brzezniak.ondrejat:07:strong Brzeniak, Zdzisaw and Martin Ondreját (2007). “Strong solutions to stochastic wave equations with values in Riemannian manifolds”. In: *J. Funct. Anal.* 253.2, pp. 449–481. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2007.03.034](https://doi.org/10.1016/j.jfa.2007.03.034). URL: <https://doi.org/10.1016/j.jfa.2007.03.034> (cit. on p. 26).
- brzezniak.peszat:99:space-time Brzeniak, Zdzisaw and Szymon Peszat (1999). “Space-time continuous solutions to SPDE’s driven by a homogeneous Wiener process”. In: *Studia Math.* 137.3, pp. 261–299. ISSN: 0039-3223. DOI: [10.4064/sm-137-3-261-299](https://doi.org/10.4064/sm-137-3-261-299). URL: <https://doi.org/10.4064/sm-137-3-261-299> (cit. on p. 26).
- brzezniak.peszat.ea:01:continuity Brzeniak, Zdzisaw, Szymon Peszat, and Jerzy Zabczyk (2001). “Continuity of stochastic convolutions”. In: *Czechoslovak Math. J.* 51(126).4, pp. 679–684. ISSN: 0011-4642. DOI: [10.1023/A:1013752526625](https://doi.org/10.1023/A:1013752526625). URL: <https://doi.org/10.1023/A:1013752526625> (cit. on p. 26).
- brzezniak.zabczyk:10:regularity Brzeniak, Zdzisaw and Jerzy Zabczyk (2010). “Regularity of Ornstein-Uhlenbeck processes driven by a Lévy white noise”. In: *Potential Anal.* 32.2, pp. 153–188. ISSN: 0926-2601. DOI: [10.1007/s11118-009-9149-1](https://doi.org/10.1007/s11118-009-9149-1). URL: <https://doi.org/10.1007/s11118-009-9149-1> (cit. on p. 26).
- malliavin.ea:97:multidimensional Buckdahn, R., P. Malliavin, and D. Nualart (1997). “Multidimensional linear stochastic differential equations in the Skorohod sense”. In: *Stochastics Stochastics Rep.* 62.1-2, pp. 117–145. ISSN: 1045-1129. DOI: [10.1080/17442509708834130](https://doi.org/10.1080/17442509708834130). URL: <https://doi.org/10.1080/17442509708834130> (cit. on p. 26).
- buckdahn.nualart:94:linear Buckdahn, R. and D. Nualart (1994). “Linear stochastic differential equations and Wick products”. In: *Probab. Theory Related Fields* 99.4, pp. 501–526. ISSN: 0178-8051. DOI: [10.1007/BF01206230](https://doi.org/10.1007/BF01206230). URL: <https://doi.org/10.1007/BF01206230> (cit. on p. 26).
- buckdahn.nualart:93:skorohod Buckdahn, Rainer and David Nualart (1993). “Skorohod stochastic differential equations with boundary conditions”. In: *Stochastics Stochastics Rep.* 45.3-4, pp. 211–235. ISSN: 1045-1129. DOI: [10.1080/17442509308833862](https://doi.org/10.1080/17442509308833862). URL: <https://doi.org/10.1080/17442509308833862> (cit. on p. 26).
- budd.dold.ea:15:global Budd, C. J., J. W. Dold, and V. A. Galaktionov (2015). “Global blow-up for a semilinear heat equation on a subspace”. In: *Proc. Roy. Soc. Edinburgh Sect. A* 145.5, pp. 893–923. ISSN: 0308-2105. DOI:

- `budd.dold.ea:93:blowup` Budd, Chris, Bill Dold, and Andrew Stuart (1993). “Blowup in a partial differential equation with conserved first integral”. In: *SIAM J. Appl. Math.* 53.3, pp. 718–742. ISSN: 0036-1399. DOI: [10.1137/0153036](https://doi.org/10.1137/0153036). URL: <https://doi.org/10.1137/0153036> (cit. on p. 26).
- `budd.galaktionov:98:stability` Budd, Chris and Victor Galaktionov (1998). “Stability and spectra of blow-up in problems with quasi-linear gradient diffusivity”. In: *R. Soc. Lond. Proc. Ser. A Math. Phys. Eng. Sci.* 454.1977, pp. 2371–2407. ISSN: 1364-5021. DOI: [10.1098/rspa.1998.0263](https://doi.org/10.1098/rspa.1998.0263). URL: <https://doi.org/10.1098/rspa.1998.0263> (cit. on p. 26).
- `budd.huang.ea:96:moving` Budd, Chris J., Weizhang Huang, and Robert D. Russell (1996). “Moving mesh methods for problems with blow-up”. In: *SIAM J. Sci. Comput.* 17.2, pp. 305–327. ISSN: 1064-8275. DOI: [10.1137/S1064827594272025](https://doi.org/10.1137/S1064827594272025). URL: <https://doi.org/10.1137/S1064827594272025> (cit. on p. 26).
- `budhiraja.dupuis:00:variational` Budhiraja, Amarjit and Paul Dupuis (2000). “A variational representation for positive functionals of infinite dimensional Brownian motion”. In: *Probab. Math. Statist.* 20.1, Acta Univ. Wratislav. No. 2246, pp. 39–61. ISSN: 0208-4147 (cit. on p. 26).
- `budhiraja.dupuis.ea:08:large` Budhiraja, Amarjit, Paul Dupuis, and Vasileios Maroulas (2008). “Large deviations for infinite dimensional stochastic dynamical systems”. In: *Ann. Probab.* 36.4, pp. 1390–1420. ISSN: 0091-1798. DOI: [10.1214/07-AOP362](https://doi.org/10.1214/07-AOP362). URL: <https://doi.org/10.1214/07-AOP362> (cit. on p. 26).
- `buffet.patrick.ea:93:directed` Buffet, E., A. Patrick, and J. V. Pulé (1993). “Directed polymers on trees: a martingale approach”. In: *J. Phys. A* 26.8, pp. 1823–1834. ISSN: 0305-4470. URL: <http://stacks.iop.org/0305-4470/26/1823> (cit. on p. 26).
- `burdzy.mueller.ea:10:nonuniqueness` Burdzy, K., C. Mueller, and E. A. Perkins (2010). “Nonuniqueness for nonnegative solutions of parabolic stochastic partial differential equations”. In: *Illinois J. Math.* 54.4, 1481–1507 (2012). ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1348505538> (cit. on p. 26).
- `burdzy.khoshnevisan:98:brownian` Burdzy, Krzysztof and Davar Khoshnevisan (1998). “Brownian motion in a Brownian crack”. In: *Ann. Appl. Probab.* 8.3, pp. 708–748. ISSN: 1050-5164. DOI: [10.1214/aoap/1028903448](https://doi.org/10.1214/aoap/1028903448). URL: <https://doi.org/10.1214/aoap/1028903448> (cit. on p. 26).
- `burdzy.mytnik:05:super-brownian` Burdzy, Krzysztof and Leonid Mytnik (2005). “Super-Brownian motion with reflecting historical paths. II. Convergence of approximations”. In: *Probab. Theory Related Fields* 133.2, pp. 145–174. ISSN: 0178-8051. DOI: [10.1007/s00440-004-0413-4](https://doi.org/10.1007/s00440-004-0413-4). URL: <https://doi.org/10.1007/s00440-004-0413-4> (cit. on p. 26).
- `burdzy.nualart:02:brownian` Burdzy, Krzysztof and David Nualart (2002). “Brownian motion reflected on Brownian motion”. In: *Probab. Theory Related Fields* 122.4, pp. 471–493. ISSN: 0178-8051. DOI: [10.1007/s004400100165](https://doi.org/10.1007/s004400100165). URL: <https://doi.org/10.1007/s004400100165> (cit. on p. 26).
- `burdzy.nualart.ea:14:joint` Burdzy, Krzysztof, David Nualart, and Jason Swanson (2014). “Joint convergence along different subsequences of the signed cubic variation of fractional Brownian motion”. In: *Probab. Theory Related Fields* 159.1-2, pp. 237–272. ISSN: 0178-8051. DOI: [10.1007/s00440-013-0130-0](https://doi.org/10.1007/s00440-013-0130-0).

- 0511-2. URL: <https://doi.org/10.1007/s00440-013-0511-2> (cit. on p. 27).
- Quastel:06:annihilating-branching Burdzy, Krzysztof and Jeremy Quastel (2006). “An annihilating-branching particle model for the heat equation with average temperature zero”. In: *Ann. Probab.* 34.6, pp. 2382–2405. ISSN: 0091-1798. DOI: [10.1214/009117906000000511](https://doi.org/10.1214/009117906000000511). URL: <https://doi.org/10.1214/009117906000000511> (cit. on p. 27).
- burgeuin:93:boundedness Burgeuin, Zh. (1993). “Boundedness of variation of convolution of measures”. In: *Mat. Zametki* 54.4, pp. 24–33, 158. ISSN: 0025-567X, 2305-2880. DOI: [10.1007/BF01210418](https://doi.org/10.1007/BF01210418). URL: <https://doi.org/10.1007/BF01210418> (cit. on p. 27).
- burgeuin:04:recent — (2004). “Recent progress in quasi-periodic lattice Schrödinger operators and Hamiltonian partial differential equations”. In: *Uspekhi Mat. Nauk* 59.2(356), pp. 37–52. ISSN: 0042-1316, 2305-2872. DOI: [10.1070/RM2004v059n02ABEH000716](https://doi.org/10.1070/RM2004v059n02ABEH000716). URL: <https://doi.org/10.1070/RM2004v059n02ABEH000716> (cit. on p. 27).
- burgeuin:17:on — (2017). “On the Vinogradov integral”. In: *Tr. Mat. Inst. Steklova* 296. English version published in *Proc. Steklov Inst. Math.* **296** (2017), no. 1, 30–40, pp. 36–46. ISSN: 0371-9685. DOI: [10.1134/S0371968517010034](https://doi.org/10.1134/S0371968517010034). URL: <https://doi.org/10.1134/S0371968517010034> (cit. on p. 27).
- burgeuin.garaev:14:sumsets Burgeuin, Zh. and M. Z. Garaev (2014). “Sumsets of reciprocals in prime fields and multilinear Kloosterman sums”. In: *Izv. Ross. Akad. Nauk Ser. Mat.* 78.4, pp. 19–72. ISSN: 1607-0046, 2587-5906. DOI: [10.1070/im2014v078n04abeh002703](https://doi.org/10.1070/im2014v078n04abeh002703). URL: <https://doi.org/10.1070/im2014v078n04abeh002703> (cit. on p. 27).
- burgeuin.kashin:10:on Burgeuin, Zh. and B. S. Kashin (2010). “On the uniform approximation of the partial sum of the Dirichlet series by a shorter sum”. In: *Mat. Zametki* 87.2, pp. 309–310. ISSN: 0025-567X, 2305-2880. DOI: [10.1134/S0001434610010360](https://doi.org/10.1134/S0001434610010360). URL: <https://doi.org/10.1134/S0001434610010360> (cit. on p. 27).
- burgeuin.kashin:12:uniform — (2012). “Uniform approximation of a partial sum by a shorter sum and Φ -widths”. In: *Mat. Sb.* 203.12, pp. 57–80. ISSN: 0368-8666, 2305-2783. DOI: [10.1070/SM2012v203n12ABEH004285](https://doi.org/10.1070/SM2012v203n12ABEH004285). URL: <https://doi.org/10.1070/SM2012v203n12ABEH004285> (cit. on p. 27).
- burgeuin.sinaui:07:limit Burgeuin, Zh. and Ya. G. Sinaui (2007). “Limit behavior of large Frobenius numbers”. In: *Uspekhi Mat. Nauk* 62.4(376), pp. 77–90. ISSN: 0042-1316, 2305-2872. DOI: [10.1070/RM2007v062n04ABEH004429](https://doi.org/10.1070/RM2007v062n04ABEH004429). URL: <https://doi.org/10.1070/RM2007v062n04ABEH004429> (cit. on p. 27).
- burkholder:66:martingale Burkholder, D. L. (1966). “Martingale transforms”. In: *Ann. Math. Statist.* 37, pp. 1494–1504. ISSN: 0003-4851. DOI: [10.1214/aoms/1177699141](https://doi.org/10.1214/aoms/1177699141). URL: <https://doi.org/10.1214/aoms/1177699141> (cit. on p. 27).
- burkholder.gundy:70:extrapolation Burkholder, D. L. and R. F. Gundy (1970). “Extrapolation and interpolation of quasi-linear operators on martingales”. In: *Acta Math.* 124, pp. 249–304. ISSN: 0001-5962. DOI: [10.1007/BF02394573](https://doi.org/10.1007/BF02394573). URL: <https://doi.org/10.1007/BF02394573> (cit. on p. 27).
- butez.zeitouni:17:universal Butez, Raphaël and Ofer Zeitouni (2017). “Universal large deviations for Kac polynomials”. In: *Electron. Commun. Probab.* 22, Paper No. 6, 10. ISSN: 1083-589X. DOI: [10.1214/16-ECP33](https://doi.org/10.1214/16-ECP33). URL: <https://doi.org/10.1214/16-ECP33> (cit. on p. 27).

- tkovsky.mytnik:19:regularization
- Butkovsky, Oleg and Leonid Mytnik (2019). “Regularization by noise and flows of solutions for a stochastic heat equation”. In: *Ann. Probab.* 47.1, pp. 165–212. ISSN: 0091-1798. DOI: [10.1214/18-AOP1259](https://doi.org/10.1214/18-AOP1259). URL: <https://doi.org/10.1214/18-AOP1259> (cit. on p. 27).
- llero.fernandez.ea:95:smoothness
- Caballero, María Emilia, Begoña Fernández, and David Nualart (1995). “Smoothness of distributions for solutions of anticipating stochastic differential equations”. In: *Stochastics Stochastics Rep.* 52.3-4, pp. 303–322. ISSN: 1045-1129. DOI: [10.1080/17442509508833978](https://doi.org/10.1080/17442509508833978). URL: <https://doi.org/10.1080/17442509508833978> (cit. on p. 27).
- llero.fernandez.ea:98:estimation
- (1998). “Estimation of densities and applications”. In: *J. Theoret. Probab.* 11.3, pp. 831–851. ISSN: 0894-9840. DOI: [10.1023/A:1022614917458](https://doi.org/10.1023/A:1022614917458). URL: <https://doi.org/10.1023/A:1022614917458> (cit. on p. 27).
- cadel.tindel.ea:08:sharp
- Cadel, Agnese, Samy Tindel, and Frederi Viens (2008). “Sharp asymptotics for the partition function of some continuous-time directed polymers”. In: *Potential Anal.* 29.2, pp. 139–166. ISSN: 0926-2601. DOI: [10.1007/s11118-008-9092-6](https://doi.org/10.1007/s11118-008-9092-6). URL: <https://doi.org/10.1007/s11118-008-9092-6> (cit. on p. 27).
- afasso.claeys:22:riemann-hilbert
- Cafasso, Mattia and Tom Claeys (2022). “A Riemann-Hilbert approach to the lower tail of the Kardar-Parisi-Zhang equation”. In: *Comm. Pure Appl. Math.* 75.3, pp. 493–540. ISSN: 0010-3640. DOI: [10.1002/cpa.21978](https://doi.org/10.1002/cpa.21978). URL: <https://doi.org/10.1002/cpa.21978> (cit. on p. 27).
- li.friedman:85:differentiability
- Caffarelli, Luis A. and Avner Friedman (1985). “Differentiability of the blow-up curve for one-dimensional nonlinear wave equations”. In: *Arch. Rational Mech. Anal.* 91.1, pp. 83–98. ISSN: 0003-9527. DOI: [10.1007/BF00280224](https://doi.org/10.1007/BF00280224). URL: <https://doi.org/10.1007/BF00280224> (cit. on p. 27).
- caffarelli.friedman:86:blow-up
- (1986). “The blow-up boundary for nonlinear wave equations”. In: *Trans. Amer. Math. Soc.* 297.1, pp. 223–241. ISSN: 0002-9947. DOI: [10.2307/2000465](https://doi.org/10.2307/2000465). URL: <https://doi.org/10.2307/2000465> (cit. on p. 27).
- caffarelli.vazquez:95:free-boundary
- Caffarelli, Luis A. and Juan L. Vázquez (1995). “A free-boundary problem for the heat equation arising in flame propagation”. In: *Trans. Amer. Math. Soc.* 347.2, pp. 411–441. ISSN: 0002-9947. DOI: [10.2307/2154895](https://doi.org/10.2307/2154895). URL: <https://doi.org/10.2307/2154895> (cit. on p. 27).
- cai.gan.ea:23:weak
- Cai, Meng, Siqing Gan, and Yaozhong Hu (2023). “Weak convergence of the backward Euler method for stochastic Cahn-Hilliard equation with additive noise”. In: *Appl. Numer. Math.* 188, pp. 1–20. ISSN: 0168-9274, 1873-5460. DOI: [10.1016/j.apnum.2023.02.015](https://doi.org/10.1016/j.apnum.2023.02.015). URL: <https://doi.org/10.1016/j.apnum.2023.02.015> (cit. on p. 27).
- cairolidalang:95:optimal*1
- Cairolì, R. and Robert C. Dalang (1995b). “Optimal switching between two random walks”. In: *Ann. Probab.* 23.4, pp. 1982–2013. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199510\)23:4%3C1982:OSBTRW%3E2.0.CO;2-P%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199510)23:4%3C1982:OSBTRW%3E2.0.CO;2-P%5C&origin=MSN) (cit. on p. 27).
- cairolidalang:77:martingale
- Cairolì, R. and J. B. Walsh (1977). “Martingale representations and holomorphic processes”. In: *Ann. Probability* 5.4, pp. 511–521. ISSN: 0091-1798. DOI: [10.1214/aop/1176995757](https://doi.org/10.1214/aop/1176995757). URL: <https://doi.org/10.1214/aop/1176995757> (cit. on p. 27).
- cairolidalang:75:stochastic
- Cairolì, R. and John B. Walsh (1975). “Stochastic integrals in the plane”. In: *Acta Math.* 134, pp. 111–183. ISSN: 0001-5962. DOI: [10.1007/](https://doi.org/10.1007/)

- BF02392100. URL: <https://doi.org/10.1007/BF02392100> (cit. on p. 27).
- abrese.le-doussal:14:interaction Calabrese, Pasquale and Pierre Le Doussal (2014). “Interaction quench in a Lieb-Liniger model and the KPZ equation with flat initial conditions”. In: *J. Stat. Mech. Theory Exp.* 5, P05004, 19. DOI: [10.1088/1742-5468/2014/05/p05004](https://doi.org/10.1088/1742-5468/2014/05/p05004). URL: <https://doi.org/10.1088/1742-5468/2014/05/p05004> (cit. on p. 27).
- go.kifer.ea:22:erdos-renyi-shepp Camargo, Darcy, Yuri Kifer, and Ofer Zeitouni (2022). “The Erds-Rényi-Shepp law of large numbers for ballistic random walk in random environment”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 58.4, pp. 2347–2381. ISSN: 0246-0203,1778-7017. DOI: [10.1214/21-aihp1210](https://doi.org/10.1214/21-aihp1210). URL: <https://doi.org/10.1214/21-aihp1210> (cit. on p. 27).
- cambanis.hu:96:exact Cambanis, Stamatis and Yaozhong Hu (1996). “Exact convergence rate of the Euler-Maruyama scheme, with application to sampling design”. In: *Stochastics Stochastics Rep.* 59.3-4, pp. 211–240. ISSN: 1045-1129. DOI: [10.1080/17442509608834090](https://doi.org/10.1080/17442509608834090). URL: <https://doi.org/10.1080/17442509608834090> (cit. on p. 27).
- campese.nourdin.ea:20:continuous Campese, Simon, Ivan Nourdin, and David Nualart (2020). “Continuous Breuer-Major theorem: tightness and nonstationarity”. In: *Ann. Probab.* 48.1, pp. 147–177. ISSN: 0091-1798. DOI: [10.1214/19-AOP1357](https://doi.org/10.1214/19-AOP1357). URL: <https://doi.org/10.1214/19-AOP1357> (cit. on p. 27).
- campese.nourdin.ea:16:multivariate Campese, Simon, Ivan Nourdin, Giovanni Peccati, et al. (2016). “Multivariate Gaussian approximations on Markov chaoses”. In: *Electron. Commun. Probab.* 21, Paper No. 48, 9. DOI: [10.1214/16-ECP4615](https://doi.org/10.1214/16-ECP4615). URL: <https://doi.org/10.1214/16-ECP4615> (cit. on p. 27).
- campos.drewitz.ea:13:level Campos, David et al. (2013). “Level 1 quenched large deviation principle for random walk in dynamic random environment”. In: *Bull. Inst. Math. Acad. Sin. (N.S.)* 8.1, pp. 1–29. ISSN: 2304-7909 (cit. on p. 27).
- candil.chen.ea:23:parabolic Candil, David, Le Chen, and Cheuk Yin Lee (Jan. 2023). “Parabolic stochastic PDEs on bounded domains with rough initial conditions: moment and correlation bounds”. In: *preprint arXiv:2301.06435, to appear in Stoch. Partial Differ. Equ. Anal. Comput.* URL: <http://arXiv.org/abs/2301.06435> (cit. on p. 27).
- candil:22:localization Candil, David Jean-Michel (2022). “Localization errors of the stochastic heat equation”. In: *EPFL Ph.D. Thesis*, p. 221. DOI: [10.5075/epfl-thesis-7742](https://doi.org/10.5075/epfl-thesis-7742). URL: <http://infoscience.epfl.ch/record/291119> (cit. on p. 27).
- cannizzaro.friz.ea:17:malliavin Cannizzaro, G., P. K. Friz, and P. Gassiat (2017). “Malliavin calculus for regularity structures: the case of gPAM”. In: *J. Funct. Anal.* 272.1, pp. 363–419. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2016.09.024](https://doi.org/10.1016/j.jfa.2016.09.024). URL: <https://doi.org/10.1016/j.jfa.2016.09.024> (cit. on p. 27).
- cannizzaro.matetski:18:space-time Cannizzaro, G. and K. Matetski (2018). “Space-time discrete KPZ equation”. In: *Comm. Math. Phys.* 358.2, pp. 521–588. ISSN: 0010-3616. DOI: [10.1007/s00220-018-3089-9](https://doi.org/10.1007/s00220-018-3089-9). URL: <https://doi.org/10.1007/s00220-018-3089-9> (cit. on p. 27).
- cannizzaro.chouk:18:multidimensional Cannizzaro, Giuseppe and Khalil Chouk (2018). “Multidimensional SDEs with singular drift and universal construction of the polymer measure with white noise potential”. In: *Ann. Probab.* 46.3, pp. 1710–1763. ISSN: 0091-1798. DOI: [10.1214/17-AOP1213](https://doi.org/10.1214/17-AOP1213). URL: <https://doi.org/10.1214/17-AOP1213> (cit. on p. 27).

cannizzaro.erhard.ea:21:2d	Cannizzaro, Giuseppe, Dirk Erhard, and Philipp Schönbauer (2021). “2D anisotropic KPZ at stationarity: scaling, tightness and nontriviality”. In: <i>Ann. Probab.</i> 49.1, pp. 122–156. ISSN: 0091-1798. DOI: 10.1214/20-AOP1446 . URL: https://doi.org/10.1214/20-AOP1446 (cit. on p. 27).
cantarella.duplantier.ea:16:fast	Cantarella, Jason et al. (2016). “A fast direct sampling algorithm for equilateral closed polygons”. In: <i>J. Phys. A</i> 49.27, pp. 275202, 9. ISSN: 1751-8113. DOI: 10.1088/1751-8113/49/27/275202 . URL: https://doi.org/10.1088/1751-8113/49/27/275202 (cit. on p. 27).
capitaine.hsu.ea:97:martingale	Capitaine, Mireille, Elton P. Hsu, and Michel Ledoux (1997). “Martingale representation and a simple proof of logarithmic Sobolev inequalities on path spaces”. In: <i>Electron. Comm. Probab.</i> 2, pp. 71–81. ISSN: 1083-589X. DOI: 10.1214/ECP.v2-986 . URL: https://doi.org/10.1214/ECP.v2-986 (cit. on p. 27).
caravenna.giacomin.ea:07:infinite	Caravenna, F., G. Giacomin, and L. Zambotti (2007). “Infinite volume limits of polymer chains with periodic charges”. In: <i>Markov Process. Related Fields</i> 13.4, pp. 697–730. ISSN: 1024-2953 (cit. on p. 27).
caravenna.hollander.ea:16:annealed	Caravenna, F., F. den Hollander, et al. (2016). “Annealed scaling for a charged polymer”. In: <i>Math. Phys. Anal. Geom.</i> 19.1, Art. 2, 87. ISSN: 1385-0172. DOI: 10.1007/s11040-016-9205-1 . URL: https://doi.org/10.1007/s11040-016-9205-1 (cit. on p. 27).
caravenna.petrelis:09:depinning	Caravenna, F. and N. Pétrélis (2009). “Depinning of a polymer in a multi-interface medium”. In: <i>Electron. J. Probab.</i> 14, no. 70, 2038–2067. DOI: 10.1214/EJP.v14-698 . URL: https://doi.org/10.1214/EJP.v14-698 (cit. on p. 27).
caravenna:05:local	Caravenna, Francesco (2005). “A local limit theorem for random walks conditioned to stay positive”. In: <i>Probab. Theory Related Fields</i> 133.4, pp. 508–530. ISSN: 0178-8051. DOI: 10.1007/s00440-005-0444-5 . URL: https://doi.org/10.1007/s00440-005-0444-5 (cit. on p. 27).
caravenna:08:polymer	— (2008). “Polymer models and random walks”. In: <i>Boll. Unione Mat. Ital. (9)</i> 1.3, pp. 559–571. ISSN: 1972-6724 (cit. on p. 28).
caravenna:18:on	— (2018). “On the maximum of conditioned random walks and tightness for pinning models”. In: <i>Electron. Commun. Probab.</i> 23, Paper No. 69, 13. DOI: 10.1214/18-ECP172 . URL: https://doi.org/10.1214/18-ECP172 (cit. on p. 28).
caravenna.carmona.ea:12:discrete-time	Caravenna, Francesco, Philippe Carmona, and Nicolas Pétrélis (2012). “The discrete-time parabolic Anderson model with heavy-tailed potential”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 48.4, pp. 1049–1080. ISSN: 0246-0203. DOI: 10.1214/11-AIHP465 . URL: https://doi.org/10.1214/11-AIHP465 (cit. on p. 28).
caravenna.chaumont:08:invariance	Caravenna, Francesco and Loïc Chaumont (2008). “Invariance principles for random walks conditioned to stay positive”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 44.1, pp. 170–190. ISSN: 0246-0203. DOI: 10.1214/07-AIHP119 . URL: https://doi.org/10.1214/07-AIHP119 (cit. on p. 28).
caravenna.chaumont:13:invariance	— (2013). “An invariance principle for random walk bridges conditioned to stay positive”. In: <i>Electron. J. Probab.</i> 18, no. 60, 32. DOI: 10.1214/EJP.v18-2362 . URL: https://doi.org/10.1214/EJP.v18-2362 (cit. on p. 28).

caravenna.corbetta:16:general	Caravenna, Francesco and Jacopo Corbetta (2016). “General smile asymptotics with bounded maturity”. In: <i>SIAM J. Financial Math.</i> 7.1, pp. 720–759. DOI: 10.1137/15M1031102 . URL: https://doi.org/10.1137/15M1031102 (cit. on p. 28).
caravenna.corbetta:18:asymptotic	Caravenna, Francesco and Jacopo Corbetta (2018). “The asymptotic smile of a multiscaling stochastic volatility model”. In: <i>Stochastic Process. Appl.</i> 128.3, pp. 1034–1071. ISSN: 0304-4149. DOI: 10.1016/j.spa.2017.06.014 . URL: https://doi.org/10.1016/j.spa.2017.06.014 (cit. on p. 28).
caravenna.cottini:22:gaussian	Caravenna, Francesco and Francesca Cottini (2022). “Gaussian limits for subcritical chaos”. In: <i>Electron. J. Probab.</i> 27, Paper No. 81, 35. DOI: 10.1214/22-ejp798 . URL: https://doi.org/10.1214/22-ejp798 (cit. on p. 28).
caravenna.deuschel:08:pinning	Caravenna, Francesco and Jean-Dominique Deuschel (2008). “Pinning and wetting transition for $(1 + 1)$ -dimensional fields with Laplacian interaction”. In: <i>Ann. Probab.</i> 36.6, pp. 2388–2433. ISSN: 0091-1798. DOI: 10.1214/08-AOP395 . URL: https://doi.org/10.1214/08-AOP395 (cit. on p. 28).
caravenna.deuschel:09:scaling	— (2009). “Scaling limits of $(1 + 1)$ -dimensional pinning models with Laplacian interaction”. In: <i>Ann. Probab.</i> 37.3, pp. 903–945. ISSN: 0091-1798. DOI: 10.1214/08-AOP424 . URL: https://doi.org/10.1214/08-AOP424 (cit. on p. 28).
caravenna.doney:19:local	Caravenna, Francesco and Ron Doney (2019). “Local large deviations and the strong renewal theorem”. In: <i>Electron. J. Probab.</i> 24, Paper No. 72, 48. DOI: 10.1214/19-EJP319 . URL: https://doi.org/10.1214/19-EJP319 (cit. on p. 28).
caravenna.garavaglia.ea:19:diameter	Caravenna, Francesco, Alessandro Garavaglia, and Remco van der Hofstad (2019). “Diameter in ultra-small scale-free random graphs”. In: <i>Random Structures Algorithms</i> 54.3, pp. 444–498. ISSN: 1042-9832. DOI: 10.1002/rsa.20798 . URL: https://doi.org/10.1002/rsa.20798 (cit. on p. 28).
caravenna.giacomin:05:on	Caravenna, Francesco and Giambattista Giacomin (2005). “On constrained annealed bounds for pinning and wetting models”. In: <i>Electron. Comm. Probab.</i> 10, pp. 179–189. ISSN: 1083-589X. DOI: 10.1214/ECP.v10-1150 . URL: https://doi.org/10.1214/ECP.v10-1150 (cit. on p. 28).
caravenna.giacomin:10:weak	— (2010). “The weak coupling limit of disordered copolymer models”. In: <i>Ann. Probab.</i> 38.6, pp. 2322–2378. ISSN: 0091-1798. DOI: 10.1214/10-AOP546 . URL: https://doi.org/10.1214/10-AOP546 (cit. on p. 28).
caravenna.giacomin.ea:06:numerical	Caravenna, Francesco, Giambattista Giacomin, and Massimiliano Gubinelli (2006). “A numerical approach to copolymers at selective interfaces”. In: <i>J. Stat. Phys.</i> 122.4, pp. 799–832. ISSN: 0022-4715. DOI: 10.1007/s10955-005-8081-z . URL: https://doi.org/10.1007/s10955-005-8081-z (cit. on p. 28).
caravenna.giacomin.ea:10:large	— (2010). “Large scale behavior of semiflexible heteropolymers”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 46.1, pp. 97–118. ISSN: 0246-0203. DOI: 10.1214/08-AIHP310 . URL: https://doi.org/10.1214/08-AIHP310 (cit. on p. 28).
caravenna.giacomin.ea:06:sharp	Caravenna, Francesco, Giambattista Giacomin, and Lorenzo Zambotti (2006). “Sharp asymptotic behavior for wetting models in $(1 + 1)$ -dimension”. In: <i>Electron. J. Probab.</i> 11, no. 14, 345–362. ISSN: 1083-

6489. DOI: [10.1214/EJP.v11-320](https://doi.org/10.1214/EJP.v11-320). URL: <https://doi.org/10.1214/EJP.v11-320> (cit. on p. 28).
- caravenna.giacomin.ea:07:renewal — (2007). “A renewal theory approach to periodic copolymers with adsorption”. In: *Ann. Appl. Probab.* 17.4, pp. 1362–1398. ISSN: 1050-5164. DOI: [10.1214/105051607000000159](https://doi.org/10.1214/105051607000000159). URL: <https://doi.org/10.1214/105051607000000159> (cit. on p. 28).
- caravenna.hollander:13:general Caravenna, Francesco and Frank den Hollander (2013). “A general smoothing inequality for disordered polymers”. In: *Electron. Commun. Probab.* 18, no. 76, 15. DOI: [10.1214/ECP.v18-2874](https://doi.org/10.1214/ECP.v18-2874). URL: <https://doi.org/10.1214/ECP.v18-2874> (cit. on p. 28).
- caravenna.hollander:21:phase — (2021). “Phase transitions for spatially extended pinning”. In: *Probab. Theory Related Fields* 181.1-3, pp. 329–375. ISSN: 0178-8051. DOI: [10.1007/s00440-021-01068-y](https://doi.org/10.1007/s00440-021-01068-y). URL: <https://doi.org/10.1007/s00440-021-01068-y> (cit. on p. 28).
- caravenna.petrelis:09:polymer Caravenna, Francesco and Nicolas Pétrélis (2009). “A polymer in a multi-interface medium”. In: *Ann. Appl. Probab.* 19.5, pp. 1803–1839. ISSN: 1050-5164. DOI: [10.1214/08-AAP594](https://doi.org/10.1214/08-AAP594). URL: <https://doi.org/10.1214/08-AAP594> (cit. on p. 28).
- caravenna.sun.ea:16:continuum Caravenna, Francesco, Rongfeng Sun, and Nikos Zygouras (2016). “The continuum disordered pinning model”. In: *Probab. Theory Related Fields* 164.1-2, pp. 17–59. ISSN: 0178-8051. DOI: [10.1007/s00440-014-0606-4](https://doi.org/10.1007/s00440-014-0606-4). URL: <https://doi.org/10.1007/s00440-014-0606-4> (cit. on p. 28).
- caravenna.sun.ea:17:polynomial — (2017a). “Polynomial chaos and scaling limits of disordered systems”. In: *J. Eur. Math. Soc. (JEMS)* 19.1, pp. 1–65. ISSN: 1435-9855. DOI: [10.4171/JEMS/660](https://doi.org/10.4171/JEMS/660). URL: <https://doi.org/10.4171/JEMS/660> (cit. on p. 28).
- caravenna.sun.ea:17:universality — (2017b). “Universality in marginally relevant disordered systems”. In: *Ann. Appl. Probab.* 27.5, pp. 3050–3112. ISSN: 1050-5164. DOI: [10.1214/17-AAP1276](https://doi.org/10.1214/17-AAP1276). URL: <https://doi.org/10.1214/17-AAP1276> (cit. on p. 28).
- caravenna.sun.ea:19:on — (2019a). “On the moments of the $(2+1)$ -dimensional directed polymer and stochastic heat equation in the critical window”. In: *Comm. Math. Phys.* 372.2, pp. 385–440. ISSN: 0010-3616. DOI: [10.1007/s00220-019-03527-z](https://doi.org/10.1007/s00220-019-03527-z). URL: <https://doi.org/10.1007/s00220-019-03527-z> (cit. on p. 28).
- caravenna.sun.ea:19:dickman — (2019b). “The Dickman subordinator, renewal theorems, and disordered systems”. In: *Electron. J. Probab.* 24, Paper No. 101, 40. DOI: [10.1214/19-ejp353](https://doi.org/10.1214/19-ejp353). URL: <https://doi.org/10.1214/19-ejp353> (cit. on p. 28).
- caravenna.sun.ea:20:two-dimensional — (2020). “The two-dimensional KPZ equation in the entire subcritical regime”. In: *Ann. Probab.* 48.3, pp. 1086–1127. ISSN: 0091-1798. DOI: [10.1214/19-AOP1383](https://doi.org/10.1214/19-AOP1383). URL: <https://doi.org/10.1214/19-AOP1383> (cit. on p. 28).
- caravenna.sun.ea:21:critical — (Sept. 2021). “The Critical 2d Stochastic Heat Flow”. In: *preprint arXiv:2109.03766*. URL: <http://arXiv.org/abs/2109.03766> (cit. on p. 28).
- caravenna.sun.ea:22:critical — (June 2022). “The critical 2d Stochastic Heat Flow is not a Gaussian Multiplicative Chaos”. In: *preprint arXiv:2206.08766*. URL: <http://arXiv.org/abs/2206.08766> (cit. on p. 28).

ma.toninelli.ea:17:universality	Caravenna, Francesco, Fabio Lucio Toninelli, and Niccolò Torri (2017). “Universality for the pinning model in the weak coupling regime”. In: <i>Ann. Probab.</i> 45.4, pp. 2154–2209. ISSN: 0091-1798. DOI: 10.1214/16-AOP1109 . URL: https://doi.org/10.1214/16-AOP1109 (cit. on p. 28).
caravenna.zambotti:20:hairers	Caravenna, Francesco and Lorenzo Zambotti (2020). “Hairer’s reconstruction theorem without regularity structures”. In: <i>EMS Surv. Math. Sci.</i> 7.2, pp. 207–251. ISSN: 2308-2151. DOI: 10.4171/emss/39 . URL: https://doi.org/10.4171/emss/39 (cit. on p. 28).
cardon-weber.millet:04:on	Cardon-Weber, C. and A. Millet (2004). “On strongly Petrovskii’s parabolic SPDEs in arbitrary dimension and application to the stochastic Cahn-Hilliard equation”. In: <i>J. Theoret. Probab.</i> 17.1, pp. 1–49. ISSN: 0894-9840. DOI: 10.1023/B:JOTP.0000020474.79479.fa . URL: https://doi.org/10.1023/B:JOTP.0000020474.79479.fa (cit. on p. 28).
carlen.carvalho.ea:00:central	Carlen, E. A., M. C. Carvalho, and E. Gabetta (2000). “Central limit theorem for Maxwellian molecules and truncation of the Wild expansion”. In: <i>Comm. Pure Appl. Math.</i> 53.3, pp. 370–397. ISSN: 0010-3640. DOI: <a href="https://doi.org/10.1002/(SICI)1097-0312(200003)53:3<370::AID-CPA4>3.0.CO;2-0">10.1002/(SICI)1097-0312(200003)53:3<370::AID-CPA4>3.0.CO;2-0 . URL: https://doi.org/10.1002/(SICI)1097-0312(200003)53:3%3C370::AID-CPA4%3E3.0.CO;2-0 (cit. on p. 28).
carlen.lieb.ea:04:sharp	Carlen, E. A., E. H. Lieb, and M. Loss (2004). “A sharp analog of Young’s inequality on S^N and related entropy inequalities”. In: <i>J. Geom. Anal.</i> 14.3, pp. 487–520. ISSN: 1050-6926. DOI: 10.1007/BF02922101 . URL: https://doi.org/10.1007/BF02922101 (cit. on p. 28).
carlen.kree:91:lp	Carlen, Eric and Paul Krée (1991). “ L^p estimates on iterated stochastic integrals”. In: <i>Ann. Probab.</i> 19.1, pp. 354–368. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199101)19:1%3C354:E0ISI%3E2.0.CO;2-C%5C&origin=MSN (cit. on p. 28).
dero-erausquin:09:subadditivity	Carlen, Eric A. and Dario Cordero-Erausquin (2009). “Subadditivity of the entropy and its relation to Brascamp-Lieb type inequalities”. In: <i>Geom. Funct. Anal.</i> 19.2, pp. 373–405. ISSN: 1016-443X. DOI: 10.1007/s00039-009-0001-y . URL: https://doi.org/10.1007/s00039-009-0001-y (cit. on p. 28).
carmona.guerra.ea:06:strong	Carmona, Philippe, Francesco Guerra, et al. (2006). “Strong disorder for a certain class of directed polymers in a random environment”. In: <i>J. Theoret. Probab.</i> 19.1, pp. 134–151. ISSN: 0894-9840. DOI: 10.1007/s10959-006-0010-9 . URL: https://doi.org/10.1007/s10959-006-0010-9 (cit. on p. 28).
carmona.hu:02:on	Carmona, Philippe and Yueyun Hu (2002). “On the partition function of a directed polymer in a Gaussian random environment”. In: <i>Probab. Theory Related Fields</i> 124.3, pp. 431–457. ISSN: 0178-8051. DOI: 10.1007/s004400200213 . URL: https://doi.org/10.1007/s004400200213 (cit. on p. 28).
carmona.hu:04:fluctuation	— (2004). “Fluctuation exponents and large deviations for directed polymers in a random environment”. In: <i>Stochastic Process. Appl.</i> 112.2, pp. 285–308. ISSN: 0304-4149. DOI: 10.1016/j.spa.2004.03.006 . URL: https://doi.org/10.1016/j.spa.2004.03.006 (cit. on p. 28).

carmona.hu:06:strong	— (2006a). “Strong disorder implies strong localization for directed polymers in a random environment”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 2, pp. 217–229 (cit. on p. 28).
carmona.hu:06:universality	— (2006b). “Universality in Sherrington-Kirkpatrick’s spin glass model”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 42.2, pp. 215–222. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2005.04.001 . URL: https://doi.org/10.1016/j.anihpb.2005.04.001 (cit. on p. 28).
carmona.molchanov:95:stationary	Carmona, R. A. and S. A. Molchanov (1995). “Stationary parabolic Anderson model and intermittency”. In: <i>Probab. Theory Related Fields</i> 102.4, pp. 433–453. ISSN: 0178-8051. DOI: 10.1007/BF01198845 . URL: https://doi.org/10.1007/BF01198845 (cit. on p. 28).
carmona.koralov.ea:01:asymptotics	Carmona, Rene, Leonid Koralov, and Stanislav Molchanov (2001). “Asymptotics for the almost sure Lyapunov exponent for the solution of the parabolic Anderson problem”. In: <i>Random Oper. Stochastic Equations</i> 9.1, pp. 77–86. ISSN: 0926-6364. DOI: 10.1515/rose.2001.9.1.77 . URL: https://doi.org/10.1515/rose.2001.9.1.77 (cit. on p. 28).
carmona.nualart:88:random	Carmona, René and David Nualart (1988a). “Random nonlinear wave equations: propagation of singularities”. In: <i>Ann. Probab.</i> 16.2, pp. 730–751. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198804)16:2%3C730:RNWEPO%3E2.0.CO;2-D%5C&origin=MSN (cit. on p. 28).
carmona.nualart:88:random*1	— (1988b). “Random nonlinear wave equations: smoothness of the solutions”. In: <i>Probab. Theory Related Fields</i> 79.4, pp. 469–508. ISSN: 0178-8051. DOI: 10.1007/BF00318783 . URL: https://doi.org/10.1007/BF00318783 (cit. on p. 28).
carmona.viens.ea:96:sharp	Carmona, René, Frederi G. Viens, and S. A. Molchanov (1996). “Sharp upper bound on the almost-sure exponential behavior of a stochastic parabolic partial differential equation”. In: <i>Random Oper. Stochastic Equations</i> 4.1, pp. 43–49. ISSN: 0926-6364. DOI: 10.1515/rose.1996.4.1.43 . URL: https://doi.org/10.1515/rose.1996.4.1.43 (cit. on p. 28).
carmona.molchanov:94:parabolic	Carmona, René A. and S. A. Molchanov (1994). “Parabolic Anderson problem and intermittency”. In: <i>Mem. Amer. Math. Soc.</i> 108.518, pp. viii+125. ISSN: 0065-9266. DOI: 10.1090/memo/0518 . URL: https://doi.org/10.1090/memo/0518 (cit. on p. 29).
carmona.nualart:92:traces	Carmona, René A. and David Nualart (1992). “Traces of random variables on Wiener space and the Onsager-Machlup functional”. In: <i>J. Funct. Anal.</i> 107.2, pp. 402–438. ISSN: 0022-1236. DOI: 10.1016/0022-1236(92)90116-Z . URL: https://doi.org/10.1016/0022-1236(92)90116-Z (cit. on p. 29).
carmona.viens:98:almost-sure	Carmona, René A. and Frederi G. Viens (1998). “Almost-sure exponential behavior of a stochastic Anderson model with continuous space parameter”. In: <i>Stochastics Stochastics Rep.</i> 62.3-4, pp. 251–273. ISSN: 1045-1129. DOI: 10.1080/17442509808834135 . URL: https://doi.org/10.1080/17442509808834135 (cit. on p. 29).
caruana.friz:09:partial	Caruana, Michael and Peter Friz (2009). “Partial differential equations driven by rough paths”. In: <i>J. Differential Equations</i> 247.1, pp. 140–173. ISSN: 0022-0396. DOI: 10.1016/j.jde.2009.01.026 . URL: https://doi.org/10.1016/j.jde.2009.01.026 (cit. on p. 29).
caruana.friz.ea:11:rough	Caruana, Michael, Peter K. Friz, and Harald Oberhauser (2011). “A (rough) pathwise approach to a class of non-linear stochastic partial

- carvalho-bezerra.tindel:07:on differential equations". In: *Ann. Inst. H. Poincaré Anal. Non Linéaire* 28.1, pp. 27–46. ISSN: 0294-1449. DOI: [10.1016/j.anihpc.2010.11.002](https://doi.org/10.1016/j.anihpc.2010.11.002). URL: <https://doi.org/10.1016/j.anihpc.2010.11.002> (cit. on p. 29).
- cass.hairer.ea:15:smoothness Carvalho Bezerra, Sérgio de and Samy Tindel (2007). "On the multiple overlap function of the SK model". In: *Publ. Mat.* 51.1, pp. 163–199. ISSN: 0214-1493. DOI: [10.5565/PUBLMAT%5C_51107%5C_08](https://doi.org/10.5565/PUBLMAT%5C_51107%5C_08). URL: https://doi.org/10.5565/PUBLMAT%5C_51107%5C_08 (cit. on p. 29).
- cattiaux.gozlan.ea:10:functional Cass, Thomas et al. (2015). "Smoothness of the density for solutions to Gaussian rough differential equations". In: *Ann. Probab.* 43.1, pp. 188–239. ISSN: 0091-1798. DOI: [10.1214/13-AOP896](https://doi.org/10.1214/13-AOP896). URL: <https://doi.org/10.1214/13-AOP896> (cit. on p. 29).
- cattiaux.guillin:06:on Catellier, Rémi and Khalil Chouk (2018). "Paracontrolled distributions and the 3-dimensional stochastic quantization equation". In: *Ann. Probab.* 46.5, pp. 2621–2679. ISSN: 0091-1798. DOI: [10.1214/17-AOP1235](https://doi.org/10.1214/17-AOP1235). URL: <https://doi.org/10.1214/17-AOP1235> (cit. on p. 29).
- cattiaux.guillin.ea:10:note Cattiaux, Patrick, Nathael Gozlan, et al. (2010). "Functional inequalities for heavy tailed distributions and application to isoperimetry". In: *Electron. J. Probab.* 15, no. 13, 346–385. DOI: [10.1214/EJP.v15-754](https://doi.org/10.1214/EJP.v15-754). URL: <https://doi.org/10.1214/EJP.v15-754> (cit. on p. 29).
- cenesiz.kurt.ea:17:stochastic Cattiaux, Patrick and Arnaud Guillin (2006). "On quadratic transportation cost inequalities". In: *J. Math. Pures Appl. (9)* 86.4, pp. 341–361. ISSN: 0021-7824. DOI: [10.1016/j.matpur.2006.06.003](https://doi.org/10.1016/j.matpur.2006.06.003). URL: <https://doi.org/10.1016/j.matpur.2006.06.003> (cit. on p. 29).
- cerrei:94:hille-yosida Cattiaux, Patrick, Arnaud Guillin, and Li-Ming Wu (2010). "A note on Talagrand's transportation inequality and logarithmic Sobolev inequality". In: *Probab. Theory Related Fields* 148.1-2, pp. 285–304. ISSN: 0178-8051. DOI: [10.1007/s00440-009-0231-9](https://doi.org/10.1007/s00440-009-0231-9). URL: <https://doi.org/10.1007/s00440-009-0231-9> (cit. on p. 29).
- cerrei:95:weakly Çenesiz, Yücel, Ali Kurt, and Erkan Nane (2017). "Stochastic solutions of conformable fractional Cauchy problems". In: *Statist. Probab. Lett.* 124, pp. 126–131. ISSN: 0167-7152. DOI: [10.1016/j.spl.2017.01.012](https://doi.org/10.1016/j.spl.2017.01.012). URL: <https://doi.org/10.1016/j.spl.2017.01.012> (cit. on p. 29).
- cerrei:96:elliptic Cerrai, Sandra (1994). "A Hille-Yosida theorem for weakly continuous semigroups". In: *Semigroup Forum* 49.3, pp. 349–367. ISSN: 0037-1912. DOI: [10.1007/BF02573496](https://doi.org/10.1007/BF02573496). URL: <https://doi.org/10.1007/BF02573496> (cit. on p. 29).
- cerrei:96:invariant — (1995). "Weakly continuous semigroups in the space of functions with polynomial growth". In: *Dynam. Systems Appl.* 4.3, pp. 351–371. ISSN: 1056-2176 (cit. on p. 29).
- (1996a). "Elliptic and parabolic equations in \mathbf{R}^n with coefficients having polynomial growth". In: *Comm. Partial Differential Equations* 21.1-2, pp. 281–317. ISSN: 0360-5302. DOI: [10.1080/03605309608821185](https://doi.org/10.1080/03605309608821185). URL: <https://doi.org/10.1080/03605309608821185> (cit. on p. 29).
- (1996b). "Invariant measures for a class of SDEs with drift term having polynomial growth". In: *Dynam. Systems Appl.* 5.3, pp. 353–370. ISSN: 1056-2176 (cit. on p. 29).

- `cerrai:98:differentiability` — (1998a). “Differentiability with respect to initial datum for solutions of SPDE’s with no Fréchet differentiable drift term”. In: *Commun. Appl. Anal.* 2.2, pp. 249–270. ISSN: 1083-2564 (cit. on p. 29).
- `cerrai:98:kolmogorov` — (1998b). “Kolmogorov equations in Hilbert spaces with nonsmooth coefficients”. In: *Commun. Appl. Anal.* 2.2, pp. 271–297. ISSN: 1083-2564 (cit. on p. 29).
- `cerrai:98:some` — (1998c). “Some results for second order elliptic operators having unbounded coefficients”. In: *Differential Integral Equations* 11.4, pp. 561–588. ISSN: 0893-4983 (cit. on p. 29).
- `cerrai:99:differentiability` — (1999a). “Differentiability of Markov semigroups for stochastic reaction-diffusion equations and applications to control”. In: *Stochastic Process. Appl.* 83.1, pp. 15–37. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(99\)00014-9](https://doi.org/10.1016/S0304-4149(99)00014-9). URL: [https://doi.org/10.1016/S0304-4149\(99\)00014-9](https://doi.org/10.1016/S0304-4149(99)00014-9) (cit. on p. 29).
- `cerrai:99:ergodicity` — (1999b). “Ergodicity for stochastic reaction-diffusion systems with polynomial coefficients”. In: *Stochastics Stochastics Rep.* 67.1-2, pp. 17–51. ISSN: 1045-1129 (cit. on p. 29).
- `cerrai:99:smoothing` — (1999c). “Smoothing properties of transition semigroups relative to SDEs with values in Banach spaces”. In: *Probab. Theory Related Fields* 113.1, pp. 85–114. ISSN: 0178-8051. DOI: [10.1007/s004400050203](https://doi.org/10.1007/s004400050203). URL: <https://doi.org/10.1007/s004400050203> (cit. on p. 29).
- `cerrai:00:analytic` — Cerrai, Sandra (2000). “Analytic semigroups and degenerate elliptic operators with unbounded coefficients: a probabilistic approach”. In: *J. Differential Equations* 166.1, pp. 151–174. ISSN: 0022-0396. DOI: [10.1006/jdeq.2000.3788](https://doi.org/10.1006/jdeq.2000.3788). URL: <https://doi.org/10.1006/jdeq.2000.3788> (cit. on p. 29).
- `cerrai:01:optimal` — (2001b). “Optimal control problems for stochastic reaction-diffusion systems with non-Lipschitz coefficients”. In: *SIAM J. Control Optim.* 39.6, pp. 1779–1816. ISSN: 0363-0129. DOI: [10.1137/S0363012999356465](https://doi.org/10.1137/S0363012999356465). URL: <https://doi.org/10.1137/S0363012999356465> (cit. on p. 29).
- `cerrai:01:stationary` — (2001d). “Stationary Hamilton-Jacobi equations in Hilbert spaces and applications to a stochastic optimal control problem”. In: *SIAM J. Control Optim.* 40.3, pp. 824–852. ISSN: 0363-0129. DOI: [10.1137/S0363012999359949](https://doi.org/10.1137/S0363012999359949). URL: <https://doi.org/10.1137/S0363012999359949> (cit. on p. 29).
- `cerrai:03:stochastic` — (2003). “Stochastic reaction-diffusion systems with multiplicative noise and non-Lipschitz reaction term”. In: *Probab. Theory Related Fields* 125.2, pp. 271–304. ISSN: 0178-8051. DOI: [10.1007/s00440-002-0230-6](https://doi.org/10.1007/s00440-002-0230-6). URL: <https://doi.org/10.1007/s00440-002-0230-6> (cit. on p. 29).
- `cerrai:05:stabilization` — (2005). “Stabilization by noise for a class of stochastic reaction-diffusion equations”. In: *Probab. Theory Related Fields* 133.2, pp. 190–214. ISSN: 0178-8051. DOI: [10.1007/s00440-004-0421-4](https://doi.org/10.1007/s00440-004-0421-4). URL: <https://doi.org/10.1007/s00440-004-0421-4> (cit. on p. 29).
- `cerrai:09:khaskminskii` — (2009a). “A Khasminskii type averaging principle for stochastic reaction-diffusion equations”. In: *Ann. Appl. Probab.* 19.3, pp. 899–948. ISSN: 1050-5164. DOI: [10.1214/08-AAP560](https://doi.org/10.1214/08-AAP560). URL: <https://doi.org/10.1214/08-AAP560> (cit. on p. 29).
- `cerrai:09:normal` — (2009b). “Normal deviations from the averaged motion for some reaction-diffusion equations with fast oscillating perturbation”. In: *J. Math.*

- Pures Appl. (9)* 91.6, pp. 614–647. ISSN: 0021-7824. DOI: [10.1016/j.matpur.2009.04.007](https://doi.org/10.1016/j.matpur.2009.04.007). URL: <https://doi.org/10.1016/j.matpur.2009.04.007> (cit. on p. 29).
- `cerrai:11:averaging` — (2011). “Averaging principle for systems of reaction-diffusion equations with polynomial nonlinearities perturbed by multiplicative noise”. In: *SIAM J. Math. Anal.* 43.6, pp. 2482–2518. ISSN: 0036-1410. DOI: [10.1137/100806710](https://doi.org/10.1137/100806710). URL: <https://doi.org/10.1137/100806710> (cit. on p. 29).
- `cerrai.clement:03:schauder` Cerrai, Sandra and Philippe Clément (2003). “Schauder estimates for a class of second order elliptic operators on a cube”. In: *Bull. Sci. Math.* 127.8, pp. 669–688. ISSN: 0007-4497. DOI: [10.1016/S0007-4497\(03\)00058-7](https://doi.org/10.1016/S0007-4497(03)00058-7). URL: [https://doi.org/10.1016/S0007-4497\(03\)00058-7](https://doi.org/10.1016/S0007-4497(03)00058-7) (cit. on p. 29).
- `cerrai.clement:04:well-posedness` — (2004). “Well-posedness of the martingale problem for some degenerate diffusion processes occurring in dynamics of populations”. In: *Bull. Sci. Math.* 128.5, pp. 355–389. ISSN: 0007-4497. DOI: [10.1016/j.bulsci.2004.03.004](https://doi.org/10.1016/j.bulsci.2004.03.004). URL: <https://doi.org/10.1016/j.bulsci.2004.03.004> (cit. on p. 29).
- `cerrai.clement:05:corrigendum` — (2005). “Corrigendum to: “Schauder estimates for a class of second order elliptic operators on a cube” [Bull. Sci. Math. **127** (2003), no. 8, 669–688; MR2014753]”. In: *Bull. Sci. Math.* 129.4, p. 368. ISSN: 0007-4497. DOI: [10.1016/j.bulsci.2004.11.006](https://doi.org/10.1016/j.bulsci.2004.11.006). URL: <https://doi.org/10.1016/j.bulsci.2004.11.006> (cit. on p. 29).
- `cerrai.clement:07:schauder` — (2007). “Schauder estimates for a degenerate second order elliptic operator on a cube”. In: *J. Differential Equations* 242.2, pp. 287–321. ISSN: 0022-0396. DOI: [10.1016/j.jde.2007.08.002](https://doi.org/10.1016/j.jde.2007.08.002). URL: <https://doi.org/10.1016/j.jde.2007.08.002> (cit. on p. 29).
- `cerrai.da-prato:12:schauder` Cerrai, Sandra and Giuseppe Da Prato (2012). “Schauder estimates for elliptic equations in Banach spaces associated with stochastic reaction-diffusion equations”. In: *J. Evol. Equ.* 12.1, pp. 83–98. ISSN: 1424-3199. DOI: [10.1007/s00028-011-0124-0](https://doi.org/10.1007/s00028-011-0124-0). URL: <https://doi.org/10.1007/s00028-011-0124-0> (cit. on p. 29).
- `cerrai.da-prato:14:basic` — (2014). “A basic identity for Kolmogorov operators in the space of continuous functions related to RDEs with multiplicative noise”. In: *Ann. Probab.* 42.4, pp. 1297–1336. ISSN: 0091-1798. DOI: [10.1214/13-AOP853](https://doi.org/10.1214/13-AOP853). URL: <https://doi.org/10.1214/13-AOP853> (cit. on p. 29).
- `cerrai.da-prato.ea:13:pathwise` Cerrai, Sandra, Giuseppe Da Prato, and Franco Flandoli (2013). “Pathwise uniqueness for stochastic reaction-diffusion equations in Banach spaces with an Hölder drift component”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 1.3, pp. 507–551. ISSN: 2194-0401. DOI: [10.1007/s40072-013-0016-0](https://doi.org/10.1007/s40072-013-0016-0). URL: <https://doi.org/10.1007/s40072-013-0016-0> (cit. on p. 29).
- `cerrai.debussche:19:large*1` Cerrai, Sandra and Arnaud Debussche (2019a). “Large deviations for the dynamic Φ_d^{2n} model”. In: *Appl. Math. Optim.* 80.1, pp. 81–102. ISSN: 0095-4616. DOI: [10.1007/s00245-017-9459-4](https://doi.org/10.1007/s00245-017-9459-4). URL: <https://doi.org/10.1007/s00245-017-9459-4> (cit. on p. 29).
- `cerrai.debussche:19:large` — (2019b). “Large deviations for the two-dimensional stochastic Navier-Stokes equation with vanishing noise correlation”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 55.1, pp. 211–236. ISSN: 0246-0203. DOI: [10.1214/17-aihp881](https://doi.org/10.1214/17-aihp881). URL: <https://doi.org/10.1214/17-aihp881> (cit. on p. 29).

- cerrai.freidlin:06:on Cerrai, Sandra and Mark Freidlin (2006a). “On the Smoluchowski-Kramers approximation for a system with an infinite number of degrees of freedom”. In: *Probab. Theory Related Fields* 135.3, pp. 363–394. ISSN: 0178-8051. DOI: [10.1007/s00440-005-0465-0](https://doi.org/10.1007/s00440-005-0465-0). URL: <https://doi.org/10.1007/s00440-005-0465-0> (cit. on p. 29).
- freidlin:06:smoluchowski-kramers — (2006b). “Smoluchowski-Kramers approximation for a general class of SPDEs”. In: *J. Evol. Equ.* 6.4, pp. 657–689. ISSN: 1424-3199. DOI: [10.1007/s00028-006-0281-8](https://doi.org/10.1007/s00028-006-0281-8). URL: <https://doi.org/10.1007/s00028-006-0281-8> (cit. on p. 29).
- cerrai.freidlin:09:averaging — (2009). “Averaging principle for a class of stochastic reaction-diffusion equations”. In: *Probab. Theory Related Fields* 144.1-2, pp. 137–177. ISSN: 0178-8051. DOI: [10.1007/s00440-008-0144-z](https://doi.org/10.1007/s00440-008-0144-z). URL: <https://doi.org/10.1007/s00440-008-0144-z> (cit. on p. 30).
- cerrai.freidlin:11:approximation — (2011a). “Approximation of quasi-potentials and exit problems for multidimensional RDE’s with noise”. In: *Trans. Amer. Math. Soc.* 363.7, pp. 3853–3892. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-2011-05352-3](https://doi.org/10.1090/S0002-9947-2011-05352-3). URL: <https://doi.org/10.1090/S0002-9947-2011-05352-3> (cit. on p. 30).
- cerrai.freidlin:11:fast — (2011b). “Fast transport asymptotics for stochastic RDEs with boundary noise”. In: *Ann. Probab.* 39.1, pp. 369–405. ISSN: 0091-1798. DOI: [10.1214/10-AOP552](https://doi.org/10.1214/10-AOP552). URL: <https://doi.org/10.1214/10-AOP552> (cit. on p. 30).
- cerrai.freidlin:11:small — (2011c). “Small mass asymptotics for a charged particle in a magnetic field and long-time influence of small perturbations”. In: *J. Stat. Phys.* 144.1, pp. 101–123. ISSN: 0022-4715. DOI: [10.1007/s10955-011-0238-3](https://doi.org/10.1007/s10955-011-0238-3). URL: <https://doi.org/10.1007/s10955-011-0238-3> (cit. on p. 30).
- cerrai.freidlin:15:large Cerrai, Sandra and Mark Freidlin (2015). “Large deviations for the Langevin equation with strong damping”. In: *J. Stat. Phys.* 161.4, pp. 859–875. ISSN: 0022-4715. DOI: [10.1007/s10955-015-1346-2](https://doi.org/10.1007/s10955-015-1346-2). URL: <https://doi.org/10.1007/s10955-015-1346-2> (cit. on p. 30).
- cerrai.freidlin:17:spdes — (2017). “SPDEs on narrow domains and on graphs: an asymptotic approach”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 53.2, pp. 865–899. ISSN: 0246-0203. DOI: [10.1214/16-AIHP740](https://doi.org/10.1214/16-AIHP740). URL: <https://doi.org/10.1214/16-AIHP740> (cit. on p. 30).
- cerrai.freidlin:19:fast — (2019). “Fast flow asymptotics for stochastic incompressible viscous fluids in \mathbb{R}^2 and SPDEs on graphs”. In: *Probab. Theory Related Fields* 173.1-2, pp. 491–535. ISSN: 0178-8051. DOI: [10.1007/s00440-018-0839-8](https://doi.org/10.1007/s00440-018-0839-8). URL: <https://doi.org/10.1007/s00440-018-0839-8> (cit. on p. 30).
- cerrai.freidlin.ea:17:on Cerrai, Sandra, Mark Freidlin, and Michael Salins (2017). “On the Smoluchowski-Kramers approximation for SPDEs and its interplay with large deviations and long time behavior”. In: *Discrete Contin. Dyn. Syst.* 37.1, pp. 33–76. ISSN: 1078-0947. DOI: [10.3934/dcds.2017003](https://doi.org/10.3934/dcds.2017003). URL: <https://doi.org/10.3934/dcds.2017003> (cit. on p. 30).
- cerrai.glatt-holtz:20:on Cerrai, Sandra and Nathan Glatt-Holtz (2020). “On the convergence of stationary solutions in the Smoluchowski-Kramers approximation of infinite dimensional systems”. In: *J. Funct. Anal.* 278.8, pp. 108421, 38. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2019.108421](https://doi.org/10.1016/j.jfa.2019.108421). URL: <https://doi.org/10.1016/j.jfa.2019.108421> (cit. on p. 30).

- `cerrai.gozzi:95:strong` Cerrai, Sandra and Fausto Gozzi (1995). “Strong solutions of Cauchy problems associated to weakly continuous semigroups”. In: *Differential Integral Equations* 8.3, pp. 465–486. ISSN: 0893-4983 (cit. on p. 30).
- `cerrai.lunardi:17:averaging` Cerrai, Sandra and Alessandra Lunardi (2017). “Averaging principle for nonautonomous slow-fast systems of stochastic reaction-diffusion equations: the almost periodic case”. In: *SIAM J. Math. Anal.* 49.4, pp. 2843–2884. ISSN: 0036-1410. DOI: [10.1137/16M1063307](https://doi.org/10.1137/16M1063307). URL: <https://doi.org/10.1137/16M1063307> (cit. on p. 30).
- `cerrai.lunardi:19:schauder` — (2019). “Schauder theorems for Ornstein-Uhlenbeck equations in infinite dimension”. In: *J. Differential Equations* 267.12, pp. 7462–7482. ISSN: 0022-0396. DOI: [10.1016/j.jde.2019.08.005](https://doi.org/10.1016/j.jde.2019.08.005). URL: <https://doi.org/10.1016/j.jde.2019.08.005> (cit. on p. 30).
- `cerrai.paskal:19:large` Cerrai, Sandra and Nicholas Paskal (2019). “Large deviations for fast transport stochastic RDEs with applications to the exit problem”. In: *Ann. Appl. Probab.* 29.4, pp. 1993–2032. ISSN: 1050-5164. DOI: [10.1214/18-AAP1439](https://doi.org/10.1214/18-AAP1439). URL: <https://doi.org/10.1214/18-AAP1439> (cit. on p. 30).
- `cerrai.rockner:03:large` Cerrai, Sandra and Michael Röckner (2003). “Large deviations for invariant measures of general stochastic reaction-diffusion systems”. In: *C. R. Math. Acad. Sci. Paris* 337.9, pp. 597–602. ISSN: 1631-073X. DOI: [10.1016/j.crma.2003.09.015](https://doi.org/10.1016/j.crma.2003.09.015). URL: <https://doi.org/10.1016/j.crma.2003.09.015> (cit. on p. 30).
- `cerrai.rockner:04:large` — (2004). “Large deviations for stochastic reaction-diffusion systems with multiplicative noise and non-Lipschitz reaction term”. In: *Ann. Probab.* 32.1B, pp. 1100–1139. ISSN: 0091-1798. DOI: [10.1214/aop/1079021473](https://doi.org/10.1214/aop/1079021473). URL: <https://doi.org/10.1214/aop/1079021473> (cit. on p. 30).
- `cerrai.rockner:05:large` — (2005). “Large deviations for invariant measures of stochastic reaction-diffusion systems with multiplicative noise and non-Lipschitz reaction term”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 41.1, pp. 69–105. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2004.03.001](https://doi.org/10.1016/j.anihpb.2004.03.001). URL: <https://doi.org/10.1016/j.anihpb.2004.03.001> (cit. on p. 30).
- `i.salins:14:smoluchowski-kramers` Cerrai, Sandra and Michael Salins (2014). “Smoluchowski-Kramers approximation and large deviations for infinite dimensional gradient systems”. In: *Asymptot. Anal.* 88.4, pp. 201–215. ISSN: 0921-7134. DOI: [10.3233/asy-141220](https://doi.org/10.3233/asy-141220). URL: <https://doi.org/10.3233/asy-141220> (cit. on p. 30).
- `i.salins:16:smoluchowski-kramers` — (2016). “Smoluchowski-Kramers approximation and large deviations for infinite-dimensional nongradient systems with applications to the exit problem”. In: *Ann. Probab.* 44.4, pp. 2591–2642. ISSN: 0091-1798. DOI: [10.1214/15-AOP1029](https://doi.org/10.1214/15-AOP1029). URL: <https://doi.org/10.1214/15-AOP1029> (cit. on p. 30).
- `cerrai.salins:17:on` — (2017). “On the Smoluchowski-Kramers approximation for a system with infinite degrees of freedom exposed to a magnetic field”. In: *Stochastic Process. Appl.* 127.1, pp. 273–303. ISSN: 0304-4149. DOI: [10.1016/j.spa.2016.06.008](https://doi.org/10.1016/j.spa.2016.06.008). URL: <https://doi.org/10.1016/j.spa.2016.06.008> (cit. on p. 30).
- `cerrai.wehr.ea:20:averaging` Cerrai, Sandra, Jan Wehr, and Yichun Zhu (2020). “An averaging approach to the Smoluchowski-Kramers approximation in the presence of a varying magnetic field”. In: *J. Stat. Phys.* 181.1, pp. 132–148.

- ISSN: 0022-4715. DOI: [10.1007/s10955-020-02570-8](https://doi.org/10.1007/s10955-020-02570-8). URL: <https://doi.org/10.1007/s10955-020-02570-8> (cit. on p. 30).
- `cerrai.xi:21:incompressible` Cerrai, Sandra and Guangyu Xi (2021). “Incompressible viscous fluids in \mathbb{R}^2 and SPDEs on graphs, in presence of fast advection and non smooth noise”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 57.3, pp. 1636–1664. ISSN: 0246-0203. DOI: [10.1214/20-aihp1118](https://doi.org/10.1214/20-aihp1118). URL: <https://doi.org/10.1214/20-aihp1118> (cit. on p. 30).
- `chakraborty.chen.ea:20:quenched` Chakraborty, Prakash, Xia Chen, et al. (2020). “Quenched asymptotics for a 1-d stochastic heat equation driven by a rough spatial noise”. In: *Stochastic Process. Appl.* 130.11, pp. 6689–6732. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.06.007](https://doi.org/10.1016/j.spa.2020.06.007). URL: <https://doi.org/10.1016/j.spa.2020.06.007> (cit. on p. 30).
- `chakraborty.tindel:19:rough` Chakraborty, Prakash and Samy Tindel (2019). “Rough differential equations with power type nonlinearities”. In: *Stochastic Process. Appl.* 129.5, pp. 1533–1555. ISSN: 0304-4149. DOI: [10.1016/j.spa.2018.05.010](https://doi.org/10.1016/j.spa.2018.05.010). URL: <https://doi.org/10.1016/j.spa.2018.05.010> (cit. on p. 30).
- `maurel.nualart:92:onsager-machlup` Chaleyat-Maurel, Mireille and David Nualart (1992). “The Onsager-Machlup functional for a class of anticipating processes”. In: *Probab. Theory Related Fields* 94.2, pp. 247–270. ISSN: 0178-8051. DOI: [10.1007/BF01192445](https://doi.org/10.1007/BF01192445). URL: <https://doi.org/10.1007/BF01192445> (cit. on p. 30).
- `chaleyat-maurel.nualart:98:points` — (1998). “Points of positive density for smooth functionals”. In: *Electron. J. Probab.* 3, No. 1, 8. ISSN: 1083-6489. DOI: [10.1214/EJP.v3-23](https://doi.org/10.1214/EJP.v3-23). URL: <https://doi.org/10.1214/EJP.v3-23> (cit. on p. 30).
- `t-maurel.sanz-sole:03:positivity` Chaleyat-Maurel, Mireille and Marta Sanz-Solé (2003). “Positivity of the density for the stochastic wave equation in two spatial dimensions”. In: *ESAIM Probab. Stat.* 7, pp. 89–114. ISSN: 1292-8100. DOI: [10.1051/ps:2003002](https://doi.org/10.1051/ps:2003002). URL: <https://doi.org/10.1051/ps:2003002> (cit. on p. 30).
- `chan:00:scaling` Chan, Terence (2000). “Scaling limits of Wick ordered KPZ equation”. In: *Comm. Math. Phys.* 209.3, pp. 671–690. ISSN: 0010-3616. DOI: [10.1007/PL00020963](https://doi.org/10.1007/PL00020963). URL: <https://doi.org/10.1007/PL00020963> (cit. on p. 30).
- `chandra.weber:17:stochastic` Chandra, Ajay and Hendrik Weber (2017). “Stochastic PDEs, regularity structures, and interacting particle systems”. In: *Ann. Fac. Sci. Toulouse Math. (6)* 26.4, pp. 847–909. ISSN: 0240-2963. DOI: [10.5802/afst.1555](https://doi.org/10.5802/afst.1555). URL: <https://doi.org/10.5802/afst.1555> (cit. on p. 30).
- `chang.dafni.ea:99:hardy` Chang, Der-Chen, Galia Dafni, and Elias M. Stein (1999). “Hardy spaces, BMO, and boundary value problems for the Laplacian on a smooth domain in \mathbf{R}^n ”. In: *Trans. Amer. Math. Soc.* 351.4, pp. 1605–1661. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-99-02111-X](https://doi.org/10.1090/S0002-9947-99-02111-X). URL: <https://doi.org/10.1090/S0002-9947-99-02111-X> (cit. on p. 30).
- `chang.krantz.ea:93:hp` Chang, Der-Chen, Steven G. Krantz, and Elias M. Stein (1993). “ H^p theory on a smooth domain in \mathbf{R}^N and elliptic boundary value problems”. In: *J. Funct. Anal.* 114.2, pp. 286–347. ISSN: 0022-1236. DOI: [10.1006/jfan.1993.1069](https://doi.org/10.1006/jfan.1993.1069). URL: <https://doi.org/10.1006/jfan.1993.1069> (cit. on p. 30).

chang:96:large	Chang, Mou-Hsiung (1996). “Large deviation for Navier-Stokes equations with small stochastic perturbation”. In: <i>Appl. Math. Comput.</i> 76.1, pp. 65–93. ISSN: 0096-3003. DOI: 10.1016/0096-3003(95)00150-6 . URL: https://doi.org/10.1016/0096-3003(95)00150-6 (cit. on p. 30).
hatterjee.zeitouni:18:thresholds	Chatterjee, Shirshendu and Ofer Zeitouni (2018). “Thresholds for detecting an anomalous path from noisy environments”. In: <i>Ann. Appl. Probab.</i> 28.5, pp. 2635–2663. ISSN: 1050-5164,2168-8737. DOI: 10.1214/17-AAP1356 . URL: https://doi.org/10.1214/17-AAP1356 (cit. on p. 30).
hatterjee.dunlap:20:constructing	Chatterjee, Sourav and Alexander Dunlap (2020). “Constructing a solution of the $(2+1)$ -dimensional KPZ equation”. In: <i>Ann. Probab.</i> 48.2, pp. 1014–1055. ISSN: 0091-1798. DOI: 10.1214/19-AOP1382 . URL: https://doi.org/10.1214/19-AOP1382 (cit. on p. 30).
duminil-copin.ea:14:convergence	Chelkak, Dmitry et al. (2014). “Convergence of Ising interfaces to Schramm’s SLE curves”. In: <i>C. R. Math. Acad. Sci. Paris</i> 352.2, pp. 157–161. ISSN: 1631-073X. DOI: 10.1016/j.crma.2013.12.002 . URL: https://doi.org/10.1016/j.crma.2013.12.002 (cit. on p. 30).
chemin:95:fluides	Chemin, Jean-Yves (1995). “Fluides parfaits incompressibles”. In: <i>Astérisque</i> 230, p. 177. ISSN: 0303-1179 (cit. on p. 30).
chen:13:moments	Chen, Le (2013). “Moments, Intermittency, and Growth Indices for Non-linear Stochastic PDE’s with Rough Initial Conditions”. In: <i>EPFL Ph.D. Thesis</i> . DOI: 10.5075/epfl-thesis-5712 . URL: http://infoscience.epfl.ch/record/185885 (cit. on p. 30).
chen:16:third	— (Sept. 2016). “The third moment for the parabolic Anderson model”. In: <i>Preprint arXiv:1609.01005</i> . URL: https://www.arxiv.org/abs/1609.01005 (cit. on p. 30).
chen:17:nonlinear	— (2017). “Nonlinear stochastic time-fractional diffusion equations on \mathbb{R} : moments, Hölder regularity and intermittency”. In: <i>Trans. Amer. Math. Soc.</i> 369.12, pp. 8497–8535. ISSN: 0002-9947. DOI: 10.1090/tran/6951 . URL: https://doi.org/10.1090/tran/6951 (cit. on p. 30).
chen.cranston.ea:17:dissipation	Chen, Le, Michael Cranston, et al. (2017). “Dissipation and high disorder”. In: <i>Ann. Probab.</i> 45.1, pp. 82–99. ISSN: 0091-1798. DOI: 10.1214/15-AOP1040 . URL: https://doi.org/10.1214/15-AOP1040 (cit. on p. 30).
chen.dalang:12:nonlinear	Chen, Le and Robert C. Dalang (Oct. 2012). “The nonlinear stochastic heat equation with rough initial data:a summary of some new results”. In: <i>Preprint arXiv:1210.1690</i> . URL: https://www.arxiv.org/abs/1210.1690 (cit. on p. 30).
chen.dalang:14:holder-continuity	Chen, Le and Robert C. Dalang (2014a). “Hölder-continuity for the non-linear stochastic heat equation with rough initial conditions”. In: <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> 2.3, pp. 316–352. ISSN: 2194-0401. DOI: 10.1007/s40072-014-0034-6 . URL: https://doi.org/10.1007/s40072-014-0034-6 (cit. on p. 30).
chen.dalang:14:moment	— (Jan. 2014b). “Moment bounds in spde’s with application to the stochastic wave equation”. In: <i>Preprint arXiv:1401.6506</i> . URL: https://www.arxiv.org/abs/1401.6506 (cit. on p. 30).
chen.dalang:15:moment	— (2015a). “Moment bounds and asymptotics for the stochastic wave equation”. In: <i>Stochastic Process. Appl.</i> 125.4, pp. 1605–1628. ISSN:

- 0304-4149. DOI: [10.1016/j.spa.2014.11.009](https://doi.org/10.1016/j.spa.2014.11.009). URL: <https://doi.org/10.1016/j.spa.2014.11.009> (cit. on p. 30).
- `chen.dalang:15:moments*1` — (2015b). “Moments and growth indices for the nonlinear stochastic heat equation with rough initial conditions”. In: *Ann. Probab.* 43.6, pp. 3006–3051. ISSN: 0091-1798. DOI: [10.1214/14-AOP954](https://doi.org/10.1214/14-AOP954). URL: <https://doi.org/10.1214/14-AOP954> (cit. on p. 30).
- `chen.dalang:15:moments` — (2015c). “Moments, intermittency and growth indices for the nonlinear fractional stochastic heat equation”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 3.3, pp. 360–397. ISSN: 2194-0401. DOI: [10.1007/s40072-015-0054-x](https://doi.org/10.1007/s40072-015-0054-x). URL: <https://doi.org/10.1007/s40072-015-0054-x> (cit. on p. 30).
- `chen.eisenberg:22:interpolating` — Chen, Le and Nicholas Eisenberg (Aug. 2022a). “Interpolating the stochastic heat and wave equations with time-independent noise: solvability and exact asymptotics”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* (in press). URL: <https://www.arxiv.org/abs/2108.11473> (cit. on p. 30).
- `chen.eisenberg:22:invariant` — (Sept. 2022b). “Invariant measures for the nonlinear stochastic heat equation with no drift term”. In: *J. Theoret. Probab.* (pending revision, preprint *arXiv:2209.04771*). URL: <http://arxiv.org/abs/2209.04771> (cit. on p. 31).
- `chen.eisenberg:23:interpolating` — (2023). “Interpolating the stochastic heat and wave equations with time-independent noise: solvability and exact asymptotics”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 11.3, pp. 1203–1253. ISSN: 2194-0401. DOI: [10.1007/s40072-022-00258-6](https://doi.org/10.1007/s40072-022-00258-6). URL: <https://doi.org/10.1007/s40072-022-00258-6> (cit. on p. 31).
- `chen.foondun.ea:23:global` — Chen, Le, Mohammad Foondun, et al. (Oct. 2023). “Global solution for superlinear stochastic heat equation on \mathbb{R}^d under Osgood-type conditions”. In: *preprint arXiv:2310.02153*. URL: <http://arxiv.org/abs/2310.02153> (cit. on p. 31).
- `chen.guo.ea:22:moments` — Chen, Le, Yuhui Guo, and Jian Song (June 2022). “Moments and asymptotics for a class of SPDEs with space-time white noise”. In: *preprint arXiv:2206.10069*, to appear in *Trans. Amer. Math. Soc.* URL: <https://www.arxiv.org/abs/2206.10069> (cit. on p. 31).
- `chen.hu:22:holder` — Chen, Le and Guannan Hu (2022). “Hölder regularity for the nonlinear stochastic time-fractional slow & fast diffusion equations on \mathbb{R}^d ”. In: *Fract. Calc. Appl. Anal.* 25.2, pp. 608–629. ISSN: 1311-0454. DOI: [10.1007/s13540-022-00033-3](https://doi.org/10.1007/s13540-022-00033-3). URL: <https://doi.org/10.1007/s13540-022-00033-3> (cit. on p. 31).
- `chen.hu.ea:17:space-time` — Chen, Le, Guannan Hu, et al. (2017). “Space-time fractional diffusions in Gaussian noisy environment”. In: *Stochastics* 89.1, pp. 171–206. ISSN: 1744-2508. DOI: [10.1080/17442508.2016.1146282](https://doi.org/10.1080/17442508.2016.1146282). URL: <https://doi.org/10.1080/17442508.2016.1146282> (cit. on p. 31).
- `chen.hu.ea:18:intermittency` — Chen, Le, Yaozhong Hu, Kamran Kalbasi, et al. (2018). “Intermittency for the stochastic heat equation driven by a rough time fractional Gaussian noise”. In: *Probab. Theory Related Fields* 171.1-2, pp. 431–457. ISSN: 0178-8051. DOI: [10.1007/s00440-017-0783-z](https://doi.org/10.1007/s00440-017-0783-z). URL: <https://doi.org/10.1007/s00440-017-0783-z> (cit. on p. 31).
- `chen.hu.ea:17:two-point` — Chen, Le, Yaozhong Hu, and David Nualart (2017). “Two-point correlation function and Feynman-Kac formula for the stochastic heat equation”. In: *Potential Anal.* 46.4, pp. 779–797. ISSN: 0926-2601. DOI:

- 10.1007/s11118-016-9601-y. URL: <https://doi.org/10.1007/s11118-016-9601-y> (cit. on p. 31).
- chen.hu.ea:19:nonlinear — (2019). “Nonlinear stochastic time-fractional slow and fast diffusion equations on \mathbb{R}^d ”. In: *Stochastic Process. Appl.* 129.12, pp. 5073–5112. ISSN: 0304-4149. DOI: 10.1016/j.spa.2019.01.003. URL: <https://doi.org/10.1016/j.spa.2019.01.003> (cit. on p. 31).
- chen.hu.ea:21:regularity — (2021). “Regularity and strict positivity of densities for the nonlinear stochastic heat equation”. In: *Mem. Amer. Math. Soc.* 273.1340, pp. v+102. ISSN: 0065-9266. DOI: 10.1090/memo/1340. URL: <https://doi.org/10.1090/memo/1340> (cit. on p. 31).
- chen.huang:19:comparison Chen, Le and Jingyu Huang (2019a). “Comparison principle for stochastic heat equation on \mathbb{R}^d ”. In: *Ann. Probab.* 47.2, pp. 989–1035. ISSN: 0091-1798. DOI: 10.1214/18-AOP1277. URL: <https://doi.org/10.1214/18-AOP1277> (cit. on p. 31).
- chen.huang:19:regularity — (Feb. 2019b). “Regularity and strict positivity of densities for the stochastic heat equation on \mathbb{R}^d ”. In: *Preprint arXiv:1902.02382*. URL: <https://www.arxiv.org/abs/1902.02382> (cit. on p. 31).
- chen.huang:23:superlinear — (2023). “Superlinear stochastic heat equation on \mathbb{R}^d ”. In: *Proc. Amer. Math. Soc.* 151.9, pp. 4063–4078. ISSN: 0002-9939. DOI: 10.1090/proc/16436. URL: <https://doi.org/10.1090/proc/16436> (cit. on p. 31).
- chen.huang.ea:19:dense Chen, Le, Jingyu Huang, et al. (2019). “Dense blowup for parabolic SPDEs”. In: *Electron. J. Probab.* 24, Paper No. 118, 33. DOI: 10.1214/19-ejp372. URL: <https://doi.org/10.1214/19-ejp372> (cit. on p. 31).
- khoshnevisan.ea:16:decorrelation Chen, Le, Davar Khoshnevisan, and Kunwoo Kim (2016). “Decorrelation of total mass via energy”. In: *Potential Anal.* 45.1, pp. 157–166. ISSN: 0926-2601. DOI: 10.1007/s11118-016-9540-7. URL: <https://doi.org/10.1007/s11118-016-9540-7> (cit. on p. 31).
- n.khoshnevisan.ea:17:boundedness — (2017). “A boundedness trichotomy for the stochastic heat equation”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 53.4, pp. 1991–2004. ISSN: 0246-0203. DOI: 10.1214/16-AIHP780. URL: <https://doi.org/10.1214/16-AIHP780> (cit. on p. 31).
- chen.khoshnevisan.ea:21:clt Chen, Le, Davar Khoshnevisan, David Nualart, et al. (2021a). “A CLT for dependent random variables with an application to an infinite system of interacting diffusion processes”. In: *Proc. Amer. Math. Soc.* 149.12, pp. 5367–5384. ISSN: 0002-9939. DOI: 10.1090/proc/15614. URL: <https://doi.org/10.1090/proc/15614> (cit. on p. 31).
- chen.khoshnevisan.ea:21:spatial — (2021b). “Spatial ergodicity for SPDEs via Poincaré-type inequalities”. In: *Electron. J. Probab.* 26, Paper No. 140, 37. DOI: 10.1214/21-ejp690. URL: <https://doi.org/10.1214/21-ejp690> (cit. on p. 31).
- chen.khoshnevisan.ea:22:central — (2022a). “Central limit theorems for parabolic stochastic partial differential equations”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 58.2, pp. 1052–1077. ISSN: 0246-0203. DOI: 10.1214/21-aihp1189. URL: <https://doi.org/10.1214/21-aihp1189> (cit. on p. 31).
- chen.khoshnevisan.ea:22:spatial Chen, Le, Davar Khoshnevisan, David Nualart, et al. (2022b). “Spatial ergodicity and central limit theorems for parabolic Anderson model with delta initial condition”. In: *J. Funct. Anal.* 282.2, Paper No. 109290, 35. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2021.109290. URL: <https://doi.org/10.1016/j.jfa.2021.109290> (cit. on p. 31).

- chen.khoshnevisan.ea:23:central — (2023). “Central limit theorems for spatial averages of the stochastic heat equation via Malliavin-Stein’s method”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 11.1, pp. 122–176. ISSN: 2194-0401. DOI: [10.1007/s40072-021-00224-8](https://doi.org/10.1007/s40072-021-00224-8). URL: <https://doi.org/10.1007/s40072-021-00224-8> (cit. on p. 31).
- chen.kim:17:on Chen, Le and Kunwoo Kim (2017). “On comparison principle and strict positivity of solutions to the nonlinear stochastic fractional heat equations”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 53.1, pp. 358–388. ISSN: 0246-0203. DOI: [10.1214/15-AIHP719](https://doi.org/10.1214/15-AIHP719). URL: <https://doi.org/10.1214/15-AIHP719> (cit. on p. 31).
- chen.kim:19:nonlinear — (2019). “Nonlinear stochastic heat equation driven by spatially colored noise: moments and intermittency”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 645–668. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0303-6](https://doi.org/10.1007/s10473-019-0303-6). URL: <https://doi.org/10.1007/s10473-019-0303-6> (cit. on p. 31).
- chen.kim:20:stochastic — (2020). “Stochastic comparisons for stochastic heat equation”. In: *Electron. J. Probab.* 25, Paper No. 140, 38. DOI: [10.1214/20-ejp541](https://doi.org/10.1214/20-ejp541). URL: <https://doi.org/10.1214/20-ejp541> (cit. on p. 31).
- chen.kuzgun.ea:23:on Chen, Le, Sefika Kuzgun, et al. (Aug. 2023). “On the radius of self-repellent fractional Brownian motion”. In: *preprint arXiv:2308.10889*. URL: <http://arXiv.org/abs/2308.10889> (cit. on p. 31).
- chen.lee.ea:23:strong Chen, Le, Cheuk-Yin Lee, and Panqiu Xia (2023). “Strong local non-determinism for a parametric class of SPDEs”. In: *Working progress* (cit. on p. 31).
- chen.ouyang.ea:23:parabolic Chen, Le, Cheng Ouyang, and William Vickery (Aug. 2023). “Parabolic Anderson model with colored noise on torus”. In: *preprint arXiv:2308.10802*. URL: <http://arXiv.org/abs/2308.10802> (cit. on p. 31).
- chen.xia:23:asymptotic Chen, Le and Panqiu Xia (June 2023). “Asymptotic properties of stochastic partial differential equations in the sublinear regime”. In: *preprint arXiv:2306.06761*. URL: <http://arXiv.org/abs/2306.06761> (cit. on p. 31).
- chen.nourdin.ea:21:steins Chen, Peng, Ivan Nourdin, and Lihu Xu (2021). “Stein’s method for asymmetric α -stable distributions, with application to the stable CLT”. In: *J. Theoret. Probab.* 34.3, pp. 1382–1407. ISSN: 0894-9840. DOI: [10.1007/s10959-020-01004-1](https://doi.org/10.1007/s10959-020-01004-1). URL: <https://doi.org/10.1007/s10959-020-01004-1> (cit. on p. 31).
- chen.nourdin.ea:22:non-integrable Chen, Peng, Ivan Nourdin, Lihu Xu, et al. (2022). “Non-integrable stable approximation by Stein’s method”. In: *J. Theoret. Probab.* 35.2, pp. 1137–1186. ISSN: 0894-9840. DOI: [10.1007/s10959-021-01094-5](https://doi.org/10.1007/s10959-021-01094-5). URL: <https://doi.org/10.1007/s10959-021-01094-5> (cit. on p. 31).
- chen:20:condition Chen, X. (2020). “Condition for intersection occupation measure to be absolutely continuous”. In: *Ukrain. Mat. Zh.* 72.9, pp. 1304–1312. ISSN: 1027-3190. DOI: [10.37863/umzh.v72i9.6278](https://doi.org/10.37863/umzh.v72i9.6278). URL: <https://doi.org/10.37863/umzh.v72i9.6278> (cit. on p. 31).
- chen:90:moderate Chen, Xia (1990). “Moderate deviations of B -valued independent random vectors”. In: *Chinese Ann. Math. Ser. A* 11.5, pp. 621–629. ISSN: 1000-8314 (cit. on p. 31).
- chen:91:moderate Chen, Xia (1991). “Moderate deviations of independent random vectors in a Banach space”. In: *Chinese J. Appl. Probab. Statist.* 7.1, pp. 24–32 (cit. on p. 31).

- chen:93:kolmogorovs — (1993a). “Kolmogorov’s law of the iterated logarithm for B -valued random elements and empirical processes”. In: *Acta Math. Sinica* 36.5, pp. 600–619. ISSN: 0583-1431 (cit. on p. 31).
- chen:93:on — (1993b). “On the law of the iterated logarithm for independent Banach space valued random variables”. In: *Ann. Probab.* 21.4, pp. 1991–2011. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199310\)21:4%3C1991:OTLOTI%3E2.O.CO;2-%5C#%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199310)21:4%3C1991:OTLOTI%3E2.O.CO;2-%5C#%5C&origin=MSN) (cit. on p. 31).
- chen:94:on — (1994). “On Strassen’s law of the iterated logarithm in Banach space”. In: *Ann. Probab.* 22.2, pp. 1026–1043. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199404\)22:2%3C1026:OSLOTI%3E2.O.CO;2-S%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C1026:OSLOTI%3E2.O.CO;2-S%5C&origin=MSN) (cit. on p. 31).
- chen:95:fellers — (1995). “Feller’s law of the iterated logarithm in Banach spaces”. In: *Chinese Ann. Math. Ser. A* 16.2, pp. 251–258. ISSN: 1000-8314 (cit. on p. 31).
- chen:97:moderate — (1997b). “Moderate deviations for m -dependent random variables with Banach space values”. In: *Statist. Probab. Lett.* 35.2, pp. 123–134. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(97\)00005-9](https://doi.org/10.1016/S0167-7152(97)00005-9). URL: [https://doi.org/10.1016/S0167-7152\(97\)00005-9](https://doi.org/10.1016/S0167-7152(97)00005-9) (cit. on p. 31).
- chen:97:law — (1997c). “The law of the iterated logarithm for m -dependent Banach space valued random variables”. In: *J. Theoret. Probab.* 10.3, pp. 695–732. ISSN: 0894-9840. DOI: [10.1023/A:1022605812085](https://doi.org/10.1023/A:1022605812085). URL: <https://doi.org/10.1023/A:1022605812085> (cit. on p. 31).
- chen:99:how — (1999a). “How often does a Harris recurrent Markov chain recur?” In: *Ann. Probab.* 27.3, pp. 1324–1346. ISSN: 0091-1798. DOI: [10.1214/aop/1022677449](https://doi.org/10.1214/aop/1022677449). URL: <https://doi.org/10.1214/aop/1022677449> (cit. on p. 31).
- chen:99:limit — (1999b). “Limit theorems for functionals of ergodic Markov chains with general state space”. In: *Mem. Amer. Math. Soc.* 139.664, pp. xiv+203. ISSN: 0065-9266. DOI: [10.1090/memo/0664](https://doi.org/10.1090/memo/0664). URL: <https://doi.org/10.1090/memo/0664> (cit. on p. 31).
- chen:99:some — (1999c). “Some dichotomy results for functionals of Harris recurrent Markov chains”. In: *Stochastic Process. Appl.* 83.1, pp. 211–236. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(99\)00038-1](https://doi.org/10.1016/S0304-4149(99)00038-1). URL: [https://doi.org/10.1016/S0304-4149\(99\)00038-1](https://doi.org/10.1016/S0304-4149(99)00038-1) (cit. on p. 31).
- chen:99:law — (1999d). “The law of the iterated logarithm for functionals of Harris recurrent Markov chains: self-normalization”. In: *J. Theoret. Probab.* 12.2, pp. 421–445. ISSN: 0894-9840. DOI: [10.1023/A:1021630228280](https://doi.org/10.1023/A:1021630228280). URL: <https://doi.org/10.1023/A:1021630228280> (cit. on p. 31).
- chen:00:chung — (2000a). “Chung’s law for additive functionals of positive recurrent Markov chains”. In: *Statist. Probab. Lett.* 47.3, pp. 253–264. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(99\)00163-7](https://doi.org/10.1016/S0167-7152(99)00163-7). URL: [https://doi.org/10.1016/S0167-7152\(99\)00163-7](https://doi.org/10.1016/S0167-7152(99)00163-7) (cit. on p. 31).
- chen:00:on — (2000c). “On the limit laws of the second order for additive functionals of Harris recurrent Markov chains”. In: *Probab. Theory Related Fields* 116.1, pp. 89–123. ISSN: 0178-8051. DOI: [10.1007/PL00008724](https://doi.org/10.1007/PL00008724). URL: <https://doi.org/10.1007/PL00008724> (cit. on p. 31).
- chen:01:exact — (2001a). “Exact convergence rates for the distribution of particles in branching random walks”. In: *Ann. Appl. Probab.* 11.4, pp. 1242–

1262. ISSN: 1050-5164. DOI: [10.1214/aoap/1015345402](https://doi.org/10.1214/aoap/1015345402). URL: <https://doi.org/10.1214/aoap/1015345402> (cit. on p. 31).

chen:01:moderate

Chen, Xia (2001b). “Moderate deviations for Markovian occupation times”. In: *Stochastic Process. Appl.* 94.1, pp. 51–70. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(01\)00079-5](https://doi.org/10.1016/S0304-4149(01)00079-5). URL: [https://doi.org/10.1016/S0304-4149\(01\)00079-5](https://doi.org/10.1016/S0304-4149(01)00079-5) (cit. on p. 31).

chen:04:exponential

— (2004). “Exponential asymptotics and law of the iterated logarithm for intersection local times of random walks”. In: *Ann. Probab.* 32.4, pp. 3248–3300. ISSN: 0091-1798. DOI: [10.1214/009117904000000513](https://doi.org/10.1214/009117904000000513). URL: <https://doi.org/10.1214/009117904000000513> (cit. on p. 31).

chen:05:moderate

— (2005). “Moderate deviations and law of the iterated logarithm for intersections of the ranges of random walks”. In: *Ann. Probab.* 33.3, pp. 1014–1059. ISSN: 0091-1798. DOI: [10.1214/009117905000000035](https://doi.org/10.1214/009117905000000035). URL: <https://doi.org/10.1214/009117905000000035> (cit. on p. 32).

chen:06:moderate

— (2006a). “Moderate and small deviations for the ranges of one-dimensional random walks”. In: *J. Theoret. Probab.* 19.3, pp. 721–739. ISSN: 0894-9840. DOI: [10.1007/s10959-006-0032-3](https://doi.org/10.1007/s10959-006-0032-3). URL: <https://doi.org/10.1007/s10959-006-0032-3> (cit. on p. 32).

chen:06:self-intersection

— (2006b). “Self-intersection local times of additive processes: large deviation and law of the iterated logarithm”. In: *Stochastic Process. Appl.* 116.9, pp. 1236–1253. ISSN: 0304-4149. DOI: [10.1016/j.spa.2006.02.001](https://doi.org/10.1016/j.spa.2006.02.001). URL: <https://doi.org/10.1016/j.spa.2006.02.001> (cit. on p. 32).

chen:07:large

— (2007a). “Large deviations and laws of the iterated logarithm for the local times of additive stable processes”. In: *Ann. Probab.* 35.2, pp. 602–648. ISSN: 0091-1798. DOI: [10.1214/009117906000000601](https://doi.org/10.1214/009117906000000601). URL: <https://doi.org/10.1214/009117906000000601> (cit. on p. 32).

chen:07:moderate

— (2007b). “Moderate deviations and laws of the iterated logarithm for the local times of additive Lévy processes and additive random walks”. In: *Ann. Probab.* 35.3, pp. 954–1006. ISSN: 0091-1798. DOI: [10.1214/009117906000000520](https://doi.org/10.1214/009117906000000520). URL: <https://doi.org/10.1214/009117906000000520> (cit. on p. 32).

chen:08:limit

— (2008b). “Limit laws for the energy of a charged polymer”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 44.4, pp. 638–672. ISSN: 0246-0203. DOI: [10.1214/07-AIHP120](https://doi.org/10.1214/07-AIHP120). URL: <https://doi.org/10.1214/07-AIHP120> (cit. on p. 32).

chen:12:quenched

— (2012). “Quenched asymptotics for Brownian motion of renormalized Poisson potential and for the related parabolic Anderson models”. In: *Ann. Probab.* 40.4, pp. 1436–1482. ISSN: 0091-1798. DOI: [10.1214/11-AOP655](https://doi.org/10.1214/11-AOP655). URL: <https://doi.org/10.1214/11-AOP655> (cit. on p. 32).

chen:14:quenched

— (2014). “Quenched asymptotics for Brownian motion in generalized Gaussian potential”. In: *Ann. Probab.* 42.2, pp. 576–622. ISSN: 0091-1798. DOI: [10.1214/12-AOP830](https://doi.org/10.1214/12-AOP830). URL: <https://doi.org/10.1214/12-AOP830> (cit. on p. 32).

chen:15:precise

— (2015a). “Precise intermittency for the parabolic Anderson equation with an $(1 + 1)$ -dimensional time-space white noise”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 51.4, pp. 1486–1499. ISSN: 0246-0203.

DOI: [10.1214/15-AIHP673](https://doi.org/10.1214/15-AIHP673). URL: <https://doi.org/10.1214/15-AIHP673> (cit. on p. 32).

chen:15:limit

Chen, Xia (2015b). “The limit law of the iterated logarithm”. In: *J. Theoret. Probab.* 28.2, pp. 721–725. ISSN: 0894-9840. DOI: [10.1007/s10959-013-0481-4](https://doi.org/10.1007/s10959-013-0481-4). URL: <https://doi.org/10.1007/s10959-013-0481-4> (cit. on p. 32).

chen:16:spatial

— (2016). “Spatial asymptotics for the parabolic Anderson models with generalized time-space Gaussian noise”. In: *Ann. Probab.* 44.2, pp. 1535–1598. ISSN: 0091-1798. DOI: [10.1214/15-AOP1006](https://doi.org/10.1214/15-AOP1006). URL: <https://doi.org/10.1214/15-AOP1006> (cit. on p. 32).

chen:17:acknowledgment

— (2017a). “Acknowledgment of priority: “The limit law of the iterated logarithm” [MR3370672]”. In: *J. Theoret. Probab.* 30.2, p. 700. ISSN: 0894-9840. DOI: [10.1007/s10959-015-0649-1](https://doi.org/10.1007/s10959-015-0649-1). URL: <https://doi.org/10.1007/s10959-015-0649-1> (cit. on p. 32).

chen:17:moment

— (2017b). “Moment asymptotics for parabolic Anderson equation with fractional time-space noise: in Skorokhod regime”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 53.2, pp. 819–841. ISSN: 0246-0203. DOI: [10.1214/15-AIHP738](https://doi.org/10.1214/15-AIHP738). URL: <https://doi.org/10.1214/15-AIHP738> (cit. on p. 32).

chen:19:parabolic

— (2019). “Parabolic Anderson model with rough or critical Gaussian noise”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 55.2, pp. 941–976. ISSN: 0246-0203. DOI: [10.1214/18-aihp904](https://doi.org/10.1214/18-aihp904). URL: <https://doi.org/10.1214/18-aihp904> (cit. on p. 32).

chen:20:parabolic

— (2020). “Parabolic Anderson model with a fractional Gaussian noise that is rough in time”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 56.2, pp. 792–825. ISSN: 0246-0203. DOI: [10.1214/19-AIHP983](https://doi.org/10.1214/19-AIHP983). URL: <https://doi.org/10.1214/19-AIHP983> (cit. on p. 32).

chen.deya.ea:21:k-rough

Chen, Xia, Aurélien Deya, Cheng Ouyang, et al. (2021a). “A K -rough path above the space-time fractional Brownian motion”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 9.4, pp. 819–866. ISSN: 2194-0401. DOI: [10.1007/s40072-020-00186-3](https://doi.org/10.1007/s40072-020-00186-3). URL: <https://doi.org/10.1007/s40072-020-00186-3> (cit. on p. 32).

chen.deya.ea:21:moment

— (2021b). “Moment estimates for some renormalized parabolic Anderson models”. In: *Ann. Probab.* 49.5, pp. 2599–2636. ISSN: 0091-1798. DOI: [10.1214/21-aop1517](https://doi.org/10.1214/21-aop1517). URL: <https://doi.org/10.1214/21-aop1517> (cit. on p. 32).

chen.deya.ea:21:solving

Chen, Xia, Aurélien Deya, Jian Song, et al. (Dec. 2021). “Solving the hyperbolic Anderson model 1: Skorohod setting”. In: *Preprint arXiv:2112.04954*. URL: <https://www.arxiv.org/abs/2112.04954> (cit. on p. 32).

chen.guillin:04:functional

Chen, Xia and Arnaud Guillin (2004). “The functional moderate deviations for Harris recurrent Markov chains and applications”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 40.1, pp. 89–124. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(03\)00061-X](https://doi.org/10.1016/S0246-0203(03)00061-X). URL: [https://doi.org/10.1016/S0246-0203\(03\)00061-X](https://doi.org/10.1016/S0246-0203(03)00061-X) (cit. on p. 32).

chen.hu.ea:17:spatial

Chen, Xia, Yaozhong Hu, David Nualart, et al. (2017). “Spatial asymptotics for the parabolic Anderson model driven by a Gaussian rough noise”. In: *Electron. J. Probab.* 22, Paper No. 65, 38. DOI: [10.1214/17-EJP83](https://doi.org/10.1214/17-EJP83). URL: <https://doi.org/10.1214/17-EJP83> (cit. on p. 32).

chen.hu.ea:18:temporal

Chen, Xia, Yaozhong Hu, Jian Song, and Xiaoming Song (2018). “Temporal asymptotics for fractional parabolic Anderson model”. In: *Elec-*

tron. J. Probab. 23, Paper No. 14, 39. DOI: [10.1214/18-EJP139](https://doi.org/10.1214/18-EJP139). URL: <https://doi.org/10.1214/18-EJP139> (cit. on p. 32).

chen.hu.ea:15:exponential

Chen, Xia, Yaozhong Hu, Jian Song, and Fei Xing (2015). “Exponential asymptotics for time-space Hamiltonians”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 51.4, pp. 1529–1561. ISSN: 0246-0203. DOI: [10.1214/13-AIHP588](https://doi.org/10.1214/13-AIHP588). URL: <https://doi.org/10.1214/13-AIHP588> (cit. on p. 32).

chen.kuelbs.ea:00:functional

Chen, Xia, James Kuelbs, and Wenbo Li (2000). “A functional LIL for symmetric stable processes”. In: *Ann. Probab.* 28.1, pp. 258–276. ISSN: 0091-1798. DOI: [10.1214/aop/1019160119](https://doi.org/10.1214/aop/1019160119). URL: <https://doi.org/10.1214/aop/1019160119> (cit. on p. 32).

chen.kulik:11:asymptotics

Chen, Xia and Alexey Kulik (2011). “Asymptotics of negative exponential moments for annealed Brownian motion in a renormalized Poisson potential”. In: *Int. J. Stoch. Anal.*, Art. ID 803683, 43. ISSN: 2090-3332. DOI: [10.1155/2011/803683](https://doi.org/10.1155/2011/803683). URL: <https://doi.org/10.1155/2011/803683> (cit. on p. 32).

chen.kulik:12:brownian

Chen, Xia and Alexey M. Kulik (2012). “Brownian motion and parabolic Anderson model in a renormalized Poisson potential”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 48.3, pp. 631–660. ISSN: 0246-0203. DOI: [10.1214/11-AIHP419](https://doi.org/10.1214/11-AIHP419). URL: <https://doi.org/10.1214/11-AIHP419> (cit. on p. 32).

chen.li:03:quadratic

Chen, Xia and Wenbo V. Li (2003a). “Quadratic functionals and small ball probabilities for the m -fold integrated Brownian motion”. In: *Ann. Probab.* 31.2, pp. 1052–1077. ISSN: 0091-1798. DOI: [10.1214/aop/1048516545](https://doi.org/10.1214/aop/1048516545). URL: <https://doi.org/10.1214/aop/1048516545> (cit. on p. 32).

chen.li:04:large

— (2004). “Large and moderate deviations for intersection local times”. In: *Probab. Theory Related Fields* 128.2, pp. 213–254. ISSN: 0178-8051. DOI: [10.1007/s00440-003-0298-7](https://doi.org/10.1007/s00440-003-0298-7). URL: <https://doi.org/10.1007/s00440-003-0298-7> (cit. on p. 32).

chen.li.ea:10:clt

Chen, Xia, Wenbo V. Li, Michael B. Marcus, et al. (2010). “A CLT for the L^2 modulus of continuity of Brownian local time”. In: *Ann. Probab.* 38.1, pp. 396–438. ISSN: 0091-1798. DOI: [10.1214/09-AOP486](https://doi.org/10.1214/09-AOP486). URL: <https://doi.org/10.1214/09-AOP486> (cit. on p. 32).

chen.li.ea:05:large

Chen, Xia, Wenbo V. Li, and Jay Rosen (2005). “Large deviations for local times of stable processes and stable random walks in 1 dimension”. In: *Electron. J. Probab.* 10, no. 16, 577–608. ISSN: 1083-6489. DOI: [10.1214/EJP.v10-260](https://doi.org/10.1214/EJP.v10-260). URL: <https://doi.org/10.1214/EJP.v10-260> (cit. on p. 32).

chen.li.ea:11:large

Chen, Xia, Wenbo V. Li, Jan Rosiski, et al. (2011). “Large deviations for local times and intersection local times of fractional Brownian motions and Riemann-Liouville processes”. In: *Ann. Probab.* 39.2, pp. 729–778. ISSN: 0091-1798. DOI: [10.1214/10-AOP566](https://doi.org/10.1214/10-AOP566). URL: <https://doi.org/10.1214/10-AOP566> (cit. on p. 32).

chen.morters:09:upper

Chen, Xia and Peter Mörters (2009). “Upper tails for intersection local times of random walks in supercritical dimensions”. In: *J. Lond. Math. Soc. (2)* 79.1, pp. 186–210. ISSN: 0024-6107. DOI: [10.1112/jlms/jdn074](https://doi.org/10.1112/jlms/jdn074). URL: <https://doi.org/10.1112/jlms/jdn074> (cit. on p. 32).

chen.phan:19:free

Chen, Xia and Tuoc Phan (2019). “Free energy in a mean field of Brownian particles”. In: *Discrete Contin. Dyn. Syst.* 39.2, pp. 747–769. ISSN:

	1078-0947. DOI: 10.3934/dcds.2019031 . URL: https://doi.org/10.3934/dcds.2019031 (cit. on p. 32).
<code>chen.rosen:05:exponential</code>	Chen, Xia and Jay Rosen (2005). “Exponential asymptotics for intersection local times of stable processes and random walks”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 41.5, pp. 901–928. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2004.09.006 . URL: https://doi.org/10.1016/j.anihpb.2004.09.006 (cit. on p. 32).
<code>chen.rosen:10:large</code>	Chen, Xia and Jay Rosen (2010). “Large deviations and renormalization for Riesz potentials of stable intersection measures”. In: <i>Stochastic Process. Appl.</i> 120.9, pp. 1837–1878. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.05.006 . URL: https://doi.org/10.1016/j.spa.2010.05.006 (cit. on p. 32).
<code>chen.xiong:15:annealed</code>	Chen, Xia and Jie Xiong (2015). “Annealed asymptotics for Brownian motion of renormalized potential in mobile random medium”. In: <i>J. Theoret. Probab.</i> 28.4, pp. 1601–1650. ISSN: 0894-9840. DOI: 10.1007/s10959-014-0558-8 . URL: https://doi.org/10.1007/s10959-014-0558-8 (cit. on p. 32).
<code>chen.matano:89:convergence</code>	Chen, Xu-Yan and Hiroshi Matano (1989). “Convergence, asymptotic periodicity, and finite-point blow-up in one-dimensional semilinear heat equations”. In: <i>J. Differential Equations</i> 78.1, pp. 160–190. ISSN: 0022-0396. DOI: 10.1016/0022-0396(89)90081-8 . URL: https://doi.org/10.1016/0022-0396(89)90081-8 (cit. on p. 32).
<code>chen.matano.ea:95:finite-point</code>	Chen, Xu-Yan, Hiroshi Matano, and Masayasu Mimura (1995). “Finite-point extinction and continuity of interfaces in a nonlinear diffusion equation with strong absorption”. In: <i>J. Reine Angew. Math.</i> 459, pp. 1–36. ISSN: 0075-4102. DOI: 10.1515/crll.1995.459.1 . URL: https://doi.org/10.1515/crll.1995.459.1 (cit. on p. 32).
<code>chen.eriksen.ea:95:largest</code>	Chen, Yang, Kasper J. Eriksen, and Craig A. Tracy (1995). “Largest eigenvalue distribution in the double scaling limit of matrix models: a Coulomb fluid approach”. In: <i>J. Phys. A</i> 28.7, pp. L207–L211. ISSN: 0305-4470. URL: http://stacks.iop.org/0305-4470/28/L207 (cit. on p. 32).
<code>chen.hu.ea:17:parameter</code>	Chen, Yong, Yaozhong Hu, and Zhi Wang (2017). “Parameter estimation of complex fractional Ornstein-Uhlenbeck processes with fractional noise”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 14.1, pp. 613–629 (cit. on p. 32).
<code>chen.hu.ea:18:gradient</code>	— (2018). “Gradient and stability estimates of heat kernels for fractional powers of elliptic operator”. In: <i>Statist. Probab. Lett.</i> 142, pp. 44–49. ISSN: 0167-7152. DOI: 10.1016/j.spl.2018.07.003 . URL: https://doi.org/10.1016/j.spl.2018.07.003 (cit. on p. 32).
<code>chen.fitzsimmons.ea:08:perturbation</code>	Chen, Z.-Q. et al. (2008a). “Perturbation of symmetric Markov processes”. In: <i>Probab. Theory Related Fields</i> 140.1-2, pp. 239–275. ISSN: 0178-8051. DOI: 10.1007/s00440-007-0065-2 . URL: https://doi.org/10.1007/s00440-007-0065-2 (cit. on p. 32).
<code>chen.fitzsimmons.ea:08:stochastic</code>	— (2008b). “Stochastic calculus for symmetric Markov processes”. In: <i>Ann. Probab.</i> 36.3, pp. 931–970. ISSN: 0091-1798. DOI: 10.1214/07-AOP347 . URL: https://doi.org/10.1214/07-AOP347 (cit. on p. 32).
<code>chen.fitzsimmons.ea:09:on</code>	— (2009). “On general perturbations of symmetric Markov processes”. In: <i>J. Math. Pures Appl. (9)</i> 92.4, pp. 363–374. ISSN: 0021-7824. DOI: 10.1016/j.matpur.2009.05.012 . URL: https://doi.org/10.1016/j.matpur.2009.05.012 (cit. on p. 32).

chen.fang.ea:19:small	Chen, Zhen-Qing, Shizan Fang, and Tusheng Zhang (2019). “Small time asymptotics for Brownian motion with singular drift”. In: <i>Proc. Amer. Math. Soc.</i> 147.8, pp. 3567–3578. ISSN: 0002-9939. DOI: 10.1090/proc/14511 . URL: https://doi.org/10.1090/proc/14511 (cit. on p. 32).
chen.fitzsimmons.ea:12:errata	Chen, Zhen-Qing, Patrick J. Fitzsimmons, et al. (2012). “Errata for Stochastic calculus for symmetric Markov processes [MR2408579]”. In: <i>Ann. Probab.</i> 40.3, pp. 1375–1376. ISSN: 0091-1798. DOI: 10.1214/11-AOP684 . URL: https://doi.org/10.1214/11-AOP684 (cit. on p. 32).
chen.hu:21:solvability	Chen, Zhen-Qing and Yaozhong Hu (Jan. 2021). “Solvability of parabolic Anderson equation with fractional Gaussian noise”. In: <i>To appear in Comm. in Math. Stat., preprint arXiv:2101.05997</i> . URL: https://www.arxiv.org/abs/2101.05997 (cit. on p. 32).
chen.kim.ea:15:fractional	Chen, Zhen-Qing, Kyeong-Hun Kim, and Panki Kim (2015). “Fractional time stochastic partial differential equations”. In: <i>Stochastic Process. Appl.</i> 125.4, pp. 1470–1499. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.11.005 . URL: https://doi.org/10.1016/j.spa.2014.11.005 (cit. on p. 33).
chen.kim.ea:10:heat	Chen, Zhen-Qing, Panki Kim, and Renming Song (2010). “Heat kernel estimates for the Dirichlet fractional Laplacian”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 12.5, pp. 1307–1329. ISSN: 1435-9855. DOI: 10.4171/JEMS/231 . URL: https://doi.org/10.4171/JEMS/231 (cit. on p. 33).
chen.kumagai:03:heat	Chen, Zhen-Qing and Takashi Kumagai (2003). “Heat kernel estimates for stable-like processes on d -sets”. In: <i>Stochastic Process. Appl.</i> 108.1, pp. 27–62. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(03)00105-4 . URL: https://doi.org/10.1016/S0304-4149(03)00105-4 (cit. on p. 33).
chen.meerschaert.ea:12:space-time	Chen, Zhen-Qing, Mark M. Meerschaert, and Erkan Nane (2012). “Space-time fractional diffusion on bounded domains”. In: <i>J. Math. Anal. Appl.</i> 393.2, pp. 479–488. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2012.04.032 . URL: https://doi.org/10.1016/j.jmaa.2012.04.032 (cit. on p. 33).
chen.qian.ea:98:stability	Chen, Zhen-Qing, Zhongmin Qian, et al. (1998). “Stability and approximations of symmetric diffusion semigroups and kernels”. In: <i>J. Funct. Anal.</i> 152.1, pp. 255–280. ISSN: 0022-1236. DOI: 10.1006/jfan.1997.3147 . URL: https://doi.org/10.1006/jfan.1997.3147 (cit. on p. 33).
chen.song:97:intrinsic	Chen, Zhen-Qing and Renming Song (1997). “Intrinsic ultracontractivity and conditional gauge for symmetric stable processes”. In: <i>J. Funct. Anal.</i> 150.1, pp. 204–239. ISSN: 0022-1236. DOI: 10.1006/jfan.1997.3104 . URL: https://doi.org/10.1006/jfan.1997.3104 (cit. on p. 33).
chen.zhang:09:time-reversal	Chen, Zhen-Qing and Tusheng Zhang (2009). “Time-reversal and elliptic boundary value problems”. In: <i>Ann. Probab.</i> 37.3, pp. 1008–1043. ISSN: 0091-1798. DOI: 10.1214/08-AOP427 . URL: https://doi.org/10.1214/08-AOP427 (cit. on p. 33).
chen.zhang:11:stochastic	— (2011). “Stochastic evolution equations driven by Lévy processes”. In: <i>Osaka J. Math.</i> 48.2, pp. 311–327. ISSN: 0030-6126. URL: http://projecteuclid.org/euclid.ojm/1315318342 (cit. on p. 33).

- chen.zhang:14:probabilistic — (2014). “A probabilistic approach to mixed boundary value problems for elliptic operators with singular coefficients”. In: *Proc. Amer. Math. Soc.* 142.6, pp. 2135–2149. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-2014-11907-1](https://doi.org/10.1090/S0002-9939-2014-11907-1). URL: <https://doi.org/10.1090/S0002-9939-2014-11907-1> (cit. on p. 33).
- cheng.hu.ea:20:generalized Cheng, Yiyang, Yaozhong Hu, and Hongwei Long (2020). “Generalized moment estimators for α -stable Ornstein-Uhlenbeck motions from discrete observations”. In: *Stat. Inference Stoch. Process.* 23.1, pp. 53–81. ISSN: 1387-0874. DOI: [10.1007/s11203-019-09201-4](https://doi.org/10.1007/s11203-019-09201-4). URL: <https://doi.org/10.1007/s11203-019-09201-4> (cit. on p. 33).
- cheridito.nualart:05:stochastic Cheridito, Patrick and David Nualart (2005). “Stochastic integral of divergence type with respect to fractional Brownian motion with Hurst parameter $H \in (0, \frac{1}{2})$ ”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 41.6, pp. 1049–1081. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2004.09.004](https://doi.org/10.1016/j.anihpb.2004.09.004). URL: <https://doi.org/10.1016/j.anihpb.2004.09.004> (cit. on p. 33).
- chong.dalang.ea:19:path Chong, Carsten, Robert C. Dalang, and Thomas Humeau (2019). “Path properties of the solution to the stochastic heat equation with Lévy noise”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 7.1, pp. 123–168. ISSN: 2194-0401. DOI: [10.1007/s40072-018-0124-y](https://doi.org/10.1007/s40072-018-0124-y). URL: <https://doi.org/10.1007/s40072-018-0124-y> (cit. on p. 33).
- choulli.kayser:17:remark Choulli, Mourad and Laurent Kayser (2017). “A remark on the Gaussian lower bound for the Neumann heat kernel of the Laplace-Beltrami operator”. In: *Semigroup Forum* 94.1, pp. 71–79. ISSN: 0037-1912. DOI: [10.1007/s00233-015-9757-6](https://doi.org/10.1007/s00233-015-9757-6). URL: <https://doi.org/10.1007/s00233-015-9757-6> (cit. on p. 33).
- chow:02:stochastic Chow, Pao-Liu (2002). “Stochastic wave equations with polynomial non-linearity”. In: *Ann. Appl. Probab.* 12.1, pp. 361–381. ISSN: 1050-5164. DOI: [10.1214/aoap/1015961168](https://doi.org/10.1214/aoap/1015961168). URL: <https://doi.org/10.1214/aoap/1015961168> (cit. on p. 33).
- chronopoulou.tindel:13:on Chronopoulou, Alexandra and Samy Tindel (2013). “On inference for fractional differential equations”. In: *Stat. Inference Stoch. Process.* 16.1, pp. 29–61. ISSN: 1387-0874. DOI: [10.1007/s11203-013-9076-z](https://doi.org/10.1007/s11203-013-9076-z). URL: <https://doi.org/10.1007/s11203-013-9076-z> (cit. on p. 33).
- chu.liu:04:double Chu, Xing Li and Zi Xin Liu (2004). “Double bound polaron in polar semiconductor heterostructures”. In: *J. Henan Norm. Univ. Nat. Sci.* 32.2, pp. 31–33. ISSN: 1000-2367 (cit. on p. 33).
- chung.fuchs:51:on Chung, K. L. and W. H. J. Fuchs (1951). “On the distribution of values of sums of random variables”. In: *Mem. Amer. Math. Soc.* 6, p. 12. ISSN: 0065-9266 (cit. on p. 33).
- cianchi.mazya:08:neumann Cianchi, Andrea and Vladimir G. Maz’ya (2008). “Neumann problems and isocapacitary inequalities”. In: *J. Math. Pures Appl. (9)* 89.1, pp. 71–105. ISSN: 0021-7824. DOI: [10.1016/j.matpur.2007.10.001](https://doi.org/10.1016/j.matpur.2007.10.001). URL: <https://doi.org/10.1016/j.matpur.2007.10.001> (cit. on p. 33).
- ciesielski.taylor:62:first Ciesielski, Z. and S. J. Taylor (1962). “First passage times and sojourn times for Brownian motion in space and the exact Hausdorff measure of the sample path”. In: *Trans. Amer. Math. Soc.* 103, pp. 434–450. ISSN: 0002-9947. DOI: [10.2307/1993838](https://doi.org/10.2307/1993838). URL: <https://doi.org/10.2307/1993838> (cit. on p. 33).

- clement.da-prato:96:some Clément, Philippe and Giuseppe Da Prato (1996). “Some results on stochastic convolutions arising in Volterra equations perturbed by noise”. In: *Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (9) Mat. Appl.* 7.3, pp. 147–153. ISSN: 1120-6330 (cit. on p. 33).
- clisby:17:scale-free Clisby, Nathan (2017). “Scale-free Monte Carlo method for calculating the critical exponent γ of self-avoiding walks”. In: *J. Phys. A* 50.26, pp. 264003, 13. ISSN: 1751-8113. DOI: [10.1088/1751-8121/aa7231](https://doi.org/10.1088/1751-8121/aa7231). URL: <https://doi.org/10.1088/1751-8121/aa7231> (cit. on p. 33).
- clisby.liang.ea:07:self-avoiding Clisby, Nathan, Richard Liang, and Gordon Slade (2007). “Self-avoiding walk enumeration via the lace expansion”. In: *J. Phys. A* 40.36, pp. 10973–11017. ISSN: 1751-8113. DOI: [10.1088/1751-8113/40/36/003](https://doi.org/10.1088/1751-8113/40/36/003). URL: <https://doi.org/10.1088/1751-8113/40/36/003> (cit. on p. 33).
- cloez.hairer:15:exponential Cloez, Bertrand and Martin Hairer (2015). “Exponential ergodicity for Markov processes with random switching”. In: *Bernoulli* 21.1, pp. 505–536. ISSN: 1350-7265. DOI: [10.3150/13-BEJ577](https://doi.org/10.3150/13-BEJ577). URL: <https://doi.org/10.3150/13-BEJ577> (cit. on p. 33).
- cohen.quer-sardanyons:16:fully Cohen, David and Lluís Quer-Sardanyons (2016). “A fully discrete approximation of the one-dimensional stochastic wave equation”. In: *IMA J. Numer. Anal.* 36.1, pp. 400–420. ISSN: 0272-4979. DOI: [10.1093/imanum/drv006](https://doi.org/10.1093/imanum/drv006). URL: <https://doi.org/10.1093/imanum/drv006> (cit. on p. 33).
- cohen.panloup.ea:14:approximation Cohen, Serge, Fabien Panloup, and Samy Tindel (2014). “Approximation of stationary solutions to SDEs driven by multiplicative fractional noise”. In: *Stochastic Process. Appl.* 124.3, pp. 1197–1225. ISSN: 0304-4149. DOI: [10.1016/j.spa.2013.11.004](https://doi.org/10.1016/j.spa.2013.11.004). URL: <https://doi.org/10.1016/j.spa.2013.11.004> (cit. on p. 33).
- coifman.weiss:77:extensions Coifman, Ronald R. and Guido Weiss (1977). “Extensions of Hardy spaces and their use in analysis”. In: *Bull. Amer. Math. Soc.* 83.4, pp. 569–645. ISSN: 0002-9904. DOI: [10.1090/S0002-9904-1977-14325-5](https://doi.org/10.1090/S0002-9904-1977-14325-5). URL: <https://doi.org/10.1090/S0002-9904-1977-14325-5> (cit. on p. 33).
- cole:51:on Cole, Julian D. (1951). “On a quasi-linear parabolic equation occurring in aerodynamics”. In: *Quart. Appl. Math.* 9, pp. 225–236. ISSN: 0033-569X. DOI: [10.1090/qam/42889](https://doi.org/10.1090/qam/42889). URL: <https://doi.org/10.1090/qam/42889> (cit. on p. 33).
- neveu:95:sherrington-kirkpatrick Comets, F. and J. Neveu (1995). “The Sherrington-Kirkpatrick model of spin glasses and stochastic calculus: the high temperature case”. In: *Comm. Math. Phys.* 166.3, pp. 549–564. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104271703> (cit. on p. 33).
- comets.zeitouni:99:information Comets, F. and O. Zeitouni (1999). “Information estimates and Markov random fields”. In: *Markov Process. Related Fields* 5.3, pp. 269–291. ISSN: 1024-2953 (cit. on p. 33).
- comets.cosco.ea:20:renormalizing Comets, Francis, Clément Cosco, and Chiranjib Mukherjee (2020). “Renormalizing the Kardar-Parisi-Zhang equation in $d \geq 3$ in weak disorder”. In: *J. Stat. Phys.* 179.3, pp. 713–728. ISSN: 0022-4715. DOI: [10.1007/s10955-020-02539-7](https://doi.org/10.1007/s10955-020-02539-7). URL: <https://doi.org/10.1007/s10955-020-02539-7> (cit. on p. 33).
- comets.cranston:13:overlaps Comets, Francis and Michael Cranston (2013). “Overlaps and pathwise localization in the Anderson polymer model”. In: *Stochastic Process. Appl.* 123.6, pp. 2446–2471. ISSN: 0304-4149. DOI: [10.1016/j.spa](https://doi.org/10.1016/j.spa).

- 2013.02.010. URL: <https://doi.org/10.1016/j.spa.2013.02.010> (cit. on p. 33).
- comets.gantert.ea:00:quenched Comets, Francis, Nina Gantert, and Ofer Zeitouni (2000). “Quenched, annealed and functional large deviations for one-dimensional random walk in random environment”. In: *Probab. Theory Related Fields* 118.1, pp. 65–114. ISSN: 0178-8051. DOI: [10.1007/s0044000000074](https://doi.org/10.1007/s0044000000074). URL: <https://doi.org/10.1007/s0044000000074> (cit. on p. 33).
- comets.gantert.ea:03:erratum — (2003). “Erratum: “Quenched, annealed and functional large deviations for one-dimensional random walk in random environment” [Probab. Theory Related Fields 118 (2000), no. 1, 65–114; MR1785454 (2002h:60090)]”. In: *Probab. Theory Related Fields* 125.1, pp. 42–44. ISSN: 0178-8051,1432-2064. DOI: [10.1007/s00440-002-0234-2](https://doi.org/10.1007/s00440-002-0234-2). URL: <https://doi.org/10.1007/s00440-002-0234-2> (cit. on p. 33).
- comets.liu:17:rate Comets, Francis and Quansheng Liu (2017). “Rate of convergence for polymers in a weak disorder”. In: *J. Math. Anal. Appl.* 455.1, pp. 312–335. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2017.05.043](https://doi.org/10.1016/j.jmaa.2017.05.043). URL: <https://doi.org/10.1016/j.jmaa.2017.05.043> (cit. on p. 33).
- comets.moreno.ea:19:random Comets, Francis, Gregorio Moreno, and Alejandro F. Ramírez (2019). “Random polymers on the complete graph”. In: *Bernoulli* 25.1, pp. 683–711. ISSN: 1350-7265. DOI: [10.3150/17-bej1002](https://doi.org/10.3150/17-bej1002). URL: <https://doi.org/10.3150/17-bej1002> (cit. on p. 33).
- comets.quastel.ea:07:fluctuations Comets, Francis, Jeremy Quastel, and Alejandro F. Ramírez (2007). “Fluctuations of the front in a stochastic combustion model”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 43.2, pp. 147–162. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2006.01.005](https://doi.org/10.1016/j.anihpb.2006.01.005). URL: <https://doi.org/10.1016/j.anihpb.2006.01.005> (cit. on p. 33).
- comets.quastel.ea:09:fluctuations — (2009). “Fluctuations of the front in a one dimensional model of $X + Y \rightarrow 2X$ ”. In: *Trans. Amer. Math. Soc.* 361.11, pp. 6165–6189. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-09-04889-2](https://doi.org/10.1090/S0002-9947-09-04889-2). URL: <https://doi.org/10.1090/S0002-9947-09-04889-2> (cit. on p. 33).
- comets.quastel.ea:13:last — (2013). “Last passage percolation and traveling fronts”. In: *J. Stat. Phys.* 152.3, pp. 419–451. ISSN: 0022-4715. DOI: [10.1007/s10955-013-0779-8](https://doi.org/10.1007/s10955-013-0779-8). URL: <https://doi.org/10.1007/s10955-013-0779-8> (cit. on p. 33).
- comets.shiga.ea:03:directed Comets, Francis, Tokuzo Shiga, and Nobuo Yoshida (2003). “Directed polymers in a random environment: path localization and strong disorder”. In: *Bernoulli* 9.4, pp. 705–723. ISSN: 1350-7265. DOI: [10.3150/bj/1066223275](https://doi.org/10.3150/bj/1066223275). URL: <https://doi.org/10.3150/bj/1066223275> (cit. on p. 33).
- comets.vargas:06:majorizing Comets, Francis and Vincent Vargas (2006). “Majorizing multiplicative cascades for directed polymers in random media”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 2, pp. 267–277 (cit. on p. 33).
- comets.yoshida:05:brownian Comets, Francis and Nobuo Yoshida (2005). “Brownian directed polymers in random environment”. In: *Comm. Math. Phys.* 254.2, pp. 257–287. ISSN: 0010-3616. DOI: [10.1007/s00220-004-1203-7](https://doi.org/10.1007/s00220-004-1203-7). URL: <https://doi.org/10.1007/s00220-004-1203-7> (cit. on p. 33).
- comets.yoshida:06:directed — (2006). “Directed polymers in random environment are diffusive at weak disorder”. In: *Ann. Probab.* 34.5, pp. 1746–1770. ISSN: 0091-1798. DOI: [10.1214/009117905000000828](https://doi.org/10.1214/009117905000000828). URL: <https://doi.org/10.1214/009117905000000828> (cit. on p. 33).

- comets.yoshida:13:localization — (2013). “Localization transition for polymers in Poissonian medium”. In: *Comm. Math. Phys.* 323.1, pp. 417–447. ISSN: 0010-3616. DOI: [10.1007/s00220-013-1744-8](https://doi.org/10.1007/s00220-013-1744-8). URL: <https://doi.org/10.1007/s00220-013-1744-8> (cit. on p. 34).
- comets.zeitouni:04:law Comets, Francis and Ofer Zeitouni (2004). “A law of large numbers for random walks in random mixing environments”. In: *Ann. Probab.* 32.1B, pp. 880–914. ISSN: 0091-1798,2168-894X. DOI: [10.1214/aop/1079021467](https://doi.org/10.1214/aop/1079021467). URL: <https://doi.org/10.1214/aop/1079021467> (cit. on p. 34).
- conlon.olsen:96:brownian Conlon, Joseph G. and Peder A. Olsen (1996). “A Brownian motion version of the directed polymer problem”. In: *J. Statist. Phys.* 84.3-4, pp. 415–454. ISSN: 0022-4715. DOI: [10.1007/BF02179650](https://doi.org/10.1007/BF02179650). URL: <https://doi.org/10.1007/BF02179650> (cit. on p. 34).
- stantin.escher:98:well-posedness Constantin, Adrian and Joachim Escher (1998). “Well-posedness, global existence, and blowup phenomena for a periodic quasi-linear hyperbolic equation”. In: *Comm. Pure Appl. Math.* 51.5, pp. 475–504. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199805\)51:5<475::AID-CPA2>3.0.CO;2-5](https://doi.org/10.1002/(SICI)1097-0312(199805)51:5<475::AID-CPA2>3.0.CO;2-5). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199805\)51:5%3C475::AID-CPA2%3E3.0.CO;2-5](https://doi.org/10.1002/(SICI)1097-0312(199805)51:5%3C475::AID-CPA2%3E3.0.CO;2-5) (cit. on p. 34).
- contucci.giardina:05:spin-glass Contucci, Pierluigi and Cristian Giardinà (2005). “Spin-glass stochastic stability: a rigorous proof”. In: *Ann. Henri Poincaré* 6.5, pp. 915–923. ISSN: 1424-0637. DOI: [10.1007/s00023-005-0229-5](https://doi.org/10.1007/s00023-005-0229-5). URL: <https://doi.org/10.1007/s00023-005-0229-5> (cit. on p. 34).
- conus:13:moments Conus, Daniel (2013). “Moments for the parabolic Anderson model: on a result by Hu and Nualart”. In: *Commun. Stoch. Anal.* 7.1, pp. 125–152. DOI: [10.31390/cosa.7.1.08](https://doi.org/10.31390/cosa.7.1.08). URL: <https://doi.org/10.31390/cosa.7.1.08> (cit. on p. 34).
- conus.dalang:08:non-linear Conus, Daniel and Robert C. Dalang (2008). “The non-linear stochastic wave equation in high dimensions”. In: *Electron. J. Probab.* 13, no. 22, 629–670. DOI: [10.1214/EJP.v13-500](https://doi.org/10.1214/EJP.v13-500). URL: <https://doi.org/10.1214/EJP.v13-500> (cit. on p. 34).
- .joseph.ea:12:correlation-length Conus, Daniel, Mathew Joseph, and Davar Khoshnevisan (2012). “Correlation-length bounds, and estimates for intermittent islands in parabolic SPDEs”. In: *Electron. J. Probab.* 17, no. 102, 15. DOI: [10.1214/EJP.v17-2429](https://doi.org/10.1214/EJP.v17-2429). URL: <https://doi.org/10.1214/EJP.v17-2429> (cit. on p. 34).
- conus.joseph.ea:13:on*1 — (2013). “On the chaotic character of the stochastic heat equation, before the onset of intermittency”. In: *Ann. Probab.* 41.3B, pp. 2225–2260. ISSN: 0091-1798. DOI: [10.1214/11-AOP717](https://doi.org/10.1214/11-AOP717). URL: <https://doi.org/10.1214/11-AOP717> (cit. on p. 34).
- conus.joseph.ea:13:on Conus, Daniel, Mathew Joseph, Davar Khoshnevisan, and Shang-Yuan Shiu (2013b). “On the chaotic character of the stochastic heat equation, II”. In: *Probab. Theory Related Fields* 156.3-4, pp. 483–533. ISSN: 0178-8051. DOI: [10.1007/s00440-012-0434-3](https://doi.org/10.1007/s00440-012-0434-3). URL: <https://doi.org/10.1007/s00440-012-0434-3> (cit. on p. 34).
- conus.joseph.ea:14:initial — (2014). “Initial measures for the stochastic heat equation”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 50.1, pp. 136–153. ISSN: 0246-0203. DOI: [10.1214/12-AIHP505](https://doi.org/10.1214/12-AIHP505). URL: <https://doi.org/10.1214/12-AIHP505> (cit. on p. 34).

conus.khoshnevisan:10:weak	Conus, Daniel and Davar Khoshnevisan (2010). “Weak nonmild solutions to some SPDEs”. In: <i>Illinois J. Math.</i> 54.4, 1329–1341 (2012). ISSN: 0019-2082. URL: http://projecteuclid.org/euclid.ijm/1348505531 (cit. on p. 34).
conus.khoshnevisan:12:on	— (2012). “On the existence and position of the farthest peaks of a family of stochastic heat and wave equations”. In: <i>Probab. Theory Related Fields</i> 152.3-4, pp. 681–701. ISSN: 0178-8051. DOI: 10.1007/s00440-010-0333-4 . URL: https://doi.org/10.1007/s00440-010-0333-4 (cit. on p. 34).
cook.zeitouni:20:maximum	Cook, Nicholas and Ofer Zeitouni (2020). “Maximum of the characteristic polynomial for a random permutation matrix”. In: <i>Comm. Pure Appl. Math.</i> 73.8, pp. 1660–1731. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.21899 . URL: https://doi.org/10.1002/cpa.21899 (cit. on p. 34).
cook.nguyen.ea:23:universality	Cook, Nicholas A. et al. (2023). “Universality of Poisson limits for moduli of roots of Kac polynomials”. In: <i>Int. Math. Res. Not. IMRN</i> 8, pp. 6648–6683. ISSN: 1073-7928,1687-0247. DOI: 10.1093/imrn/rnac021 . URL: https://doi.org/10.1093/imrn/rnac021 (cit. on p. 34).
corcuera.imkeller.ea:04:additional	Corcuera, José M. et al. (2004). “Additional utility of insiders with imperfect dynamical information”. In: <i>Finance Stoch.</i> 8.3, pp. 437–450. ISSN: 0949-2984. DOI: 10.1007/s00780-003-0119-y . URL: https://doi.org/10.1007/s00780-003-0119-y (cit. on p. 34).
corcuera.guerra.ea:06:optimal	Corcuera, José Manuel, João Guerra, et al. (2006). “Optimal investment in a Lévy market”. In: <i>Appl. Math. Optim.</i> 53.3, pp. 279–309. ISSN: 0095-4616. DOI: 10.1007/s00245-005-0846-x . URL: https://doi.org/10.1007/s00245-005-0846-x (cit. on p. 34).
corcuera.nualart.ea:14:asymptotics	Corcuera, José Manuel, David Nualart, and Mark Podolskij (2014). “Asymptotics of weighted random sums”. In: <i>Commun. Appl. Ind. Math.</i> 6.1, e–486, 11. DOI: 10.1685/journal.caim.486 . URL: https://doi.org/10.1685/journal.caim.486 (cit. on p. 34).
corcuera.nualart.ea:05:completion	Corcuera, José Manuel, David Nualart, and Wim Schoutens (2005a). “Completion of a Lévy market by power-jump assets”. In: <i>Finance Stoch.</i> 9.1, pp. 109–127. ISSN: 0949-2984. DOI: 10.1007/s00780-004-0139-2 . URL: https://doi.org/10.1007/s00780-004-0139-2 (cit. on p. 34).
corcuera.nualart.ea:06:power	Corcuera, José Manuel, David Nualart, and Jeannette H. C. Woerner (2006). “Power variation of some integral fractional processes”. In: <i>Bernoulli</i> 12.4, pp. 713–735. ISSN: 1350-7265. DOI: 10.3150/bj/1155735933 . URL: https://doi.org/10.3150/bj/1155735933 (cit. on p. 34).
corcuera.nualart.ea:07:functional	— (2007). “A functional central limit theorem for the realized power variation of integrated stable processes”. In: <i>Stoch. Anal. Appl.</i> 25.1, pp. 169–186. ISSN: 0736-2994. DOI: 10.1080/07362990601052201 . URL: https://doi.org/10.1080/07362990601052201 (cit. on p. 34).
corcuera.nualart.ea:09:convergence	— (2009). “Convergence of certain functionals of integral fractional processes”. In: <i>J. Theoret. Probab.</i> 22.4, pp. 856–870. ISSN: 0894-9840. DOI: 10.1007/s10959-008-0158-6 . URL: https://doi.org/10.1007/s10959-008-0158-6 (cit. on p. 34).

- corless.gonnet.ea:96:on Corless, R. M. et al. (1996). “On the Lambert W function”. In: *Adv. Comput. Math.* 5.4, pp. 329–359. ISSN: 1019-7168. DOI: [10.1007/BF02124750](https://doi.org/10.1007/BF02124750). URL: <https://doi.org/10.1007/BF02124750> (cit. on p. 34).
- corneli.corwin.ea:08:double Corneli, J. et al. (2008). “Double bubbles in Gauss space and spheres”. In: *Houston J. Math.* 34.1, pp. 181–204. ISSN: 0362-1588 (cit. on p. 34).
- cortazar.elgueta:91:unstability Cortázar, Carmen and Manuel Elgueta (1991). “Unstability of the steady solution of a nonlinear reaction-diffusion equation”. In: *Houston J. Math.* 17.2, pp. 149–155. ISSN: 0362-1588 (cit. on p. 34).
- cortazar.pino.ea:98:on Cortázar, Carmen, Manuel del Pino, and Manuel Elgueta (1998). “On the blow-up set for $u_t = \Delta u^m + u^m$, $m > 1$ ”. In: *Indiana Univ. Math. J.* 47.2, pp. 541–561. ISSN: 0022-2518. DOI: [10.1512/iumj.1998.47.1399](https://doi.org/10.1512/iumj.1998.47.1399). URL: <https://doi.org/10.1512/iumj.1998.47.1399> (cit. on p. 34).
- corwin:16:kardar-parisi-zhang*1 Corwin, I. (2016). “Kardar-Parisi-Zhang universality”. In: *Notices Amer. Math. Soc.* 63.3, pp. 230–239. ISSN: 0002-9920. DOI: [10.1090/noti1334](https://doi.org/10.1090/noti1334). URL: <https://doi.org/10.1090/noti1334> (cit. on p. 34).
- corwin:12:kardar-parisi-zhang Corwin, Ivan (2012). “The Kardar-Parisi-Zhang equation and universal-ity class”. In: *Random Matrices Theory Appl.* 1.1, pp. 1130001, 76. ISSN: 2010-3263. DOI: [10.1142/S2010326311300014](https://doi.org/10.1142/S2010326311300014). URL: <https://doi.org/10.1142/S2010326311300014> (cit. on p. 34).
- corwin:15:q-hahn — (2015). “The q -Hahn boson process and q -Hahn TASEP”. In: *Int. Math. Res. Not. IMRN* 14, pp. 5577–5603. ISSN: 1073-7928. DOI: [10.1093/imrn/rnu094](https://doi.org/10.1093/imrn/rnu094). URL: <https://doi.org/10.1093/imrn/rnu094> (cit. on p. 34).
- corwin:16:kardar-parisi-zhang — (2016). “Kardar-Parisi-Zhang universality [reprint of MR3445162]”. In: *Eur. Math. Soc. Newsl.* 101, pp. 19–27. ISSN: 1027-488X. DOI: [10.4171/news/101/6](https://doi.org/10.4171/news/101/6). URL: <https://doi.org/10.4171/news/101/6> (cit. on p. 34).
- corwin:18:commentary — (2018a). “Commentary on “Longest increasing subsequences: from patience sorting to the Baik-Deift-Johansson theorem” by David Aldous and Persi Diaconis”. In: *Bull. Amer. Math. Soc. (N.S.)* 55.3, pp. 363–374. ISSN: 0273-0979. DOI: [10.1090/bull/1623](https://doi.org/10.1090/bull/1623). URL: <https://doi.org/10.1090/bull/1623> (cit. on p. 34).
- corwin.dimitrov:18:transversal Corwin, Ivan and Evgeni Dimitrov (2018). “Transversal fluctuations of the ASEP, stochastic six vertex model, and Hall-Littlewood Gibbsian line ensembles”. In: *Comm. Math. Phys.* 363.2, pp. 435–501. ISSN: 0010-3616. DOI: [10.1007/s00220-018-3139-3](https://doi.org/10.1007/s00220-018-3139-3). URL: <https://doi.org/10.1007/s00220-018-3139-3> (cit. on p. 34).
- corwin.ferrari.ea:10:limit Corwin, Ivan, Patrik L. Ferrari, and Sandrine Péché (2010). “Limit processes for TASEP with shocks and rarefaction fans”. In: *J. Stat. Phys.* 140.2, pp. 232–267. ISSN: 0022-4715. DOI: [10.1007/s10955-010-9995-7](https://doi.org/10.1007/s10955-010-9995-7). URL: <https://doi.org/10.1007/s10955-010-9995-7> (cit. on p. 34).
- corwin.ferrari.ea:12:universality — (2012). “Universality of slow decorrelation in KPZ growth”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 48.1, pp. 134–150. ISSN: 0246-0203. DOI: [10.1214/11-AIHP440](https://doi.org/10.1214/11-AIHP440). URL: <https://doi.org/10.1214/11-AIHP440> (cit. on p. 34).
- corwin.ghosal:20:kpz Corwin, Ivan and Promit Ghosal (2020a). “KPZ equation tails for general initial data”. In: *Electron. J. Probab.* 25, Paper No. 66, 38. DOI: [10.1214/11-AIHP440](https://doi.org/10.1214/11-AIHP440)

- 1214/20-ejp467. URL: <https://doi.org/10.1214/20-ejp467> (cit. on p. 34).
- corwin.ghosal:20:lower — (2020b). “Lower tail of the KPZ equation”. In: *Duke Math. J.* 169.7, pp. 1329–1395. ISSN: 0012-7094. DOI: [10.1215/00127094-2019-0079](https://doi.org/10.1215/00127094-2019-0079). URL: <https://doi.org/10.1215/00127094-2019-0079> (cit. on p. 34).
- corwin.ghosal.ea:21:kpz Corwin, Ivan, Promit Ghosal, and Alan Hammond (2021). “KPZ equation correlations in time”. In: *Ann. Probab.* 49.2, pp. 832–876. ISSN: 0091-1798. DOI: [10.1214/20-aop1461](https://doi.org/10.1214/20-aop1461). URL: <https://doi.org/10.1214/20-aop1461> (cit. on p. 34).
- corwin.ghosal.ea:20:stochastic*1 Corwin, Ivan, Promit Ghosal, and Konstantin Matetski (2020). “Stochastic PDE limit of the dynamic ASEP”. In: *Comm. Math. Phys.* 380.3, pp. 1025–1089. ISSN: 0010-3616. DOI: [10.1007/s00220-020-03905-y](https://doi.org/10.1007/s00220-020-03905-y). URL: <https://doi.org/10.1007/s00220-020-03905-y> (cit. on p. 34).
- corwin.ghosal.ea:20:stochastic Corwin, Ivan, Promit Ghosal, Hao Shen, et al. (2020). “Stochastic PDE limit of the six vertex model”. In: *Comm. Math. Phys.* 375.3, pp. 1945–2038. ISSN: 0010-3616. DOI: [10.1007/s00220-019-03678-z](https://doi.org/10.1007/s00220-019-03678-z). URL: <https://doi.org/10.1007/s00220-019-03678-z> (cit. on p. 34).
- corwin.gu:17:kardar-parisi-zhang Corwin, Ivan and Yu Gu (2017). “Kardar-Parisi-Zhang equation and large deviations for random walks in weak random environments”. In: *J. Stat. Phys.* 166.1, pp. 150–168. ISSN: 0022-4715. DOI: [10.1007/s10955-016-1693-7](https://doi.org/10.1007/s10955-016-1693-7). URL: <https://doi.org/10.1007/s10955-016-1693-7> (cit. on p. 34).
- corwin.hammond:14:brownian Corwin, Ivan and Alan Hammond (2014). “Brownian Gibbs property for Airy line ensembles”. In: *Invent. Math.* 195.2, pp. 441–508. ISSN: 0020-9910. DOI: [10.1007/s00222-013-0462-3](https://doi.org/10.1007/s00222-013-0462-3). URL: <https://doi.org/10.1007/s00222-013-0462-3> (cit. on p. 34).
- corwin.hammond:16:kpz — (2016). “KPZ line ensemble”. In: *Probab. Theory Related Fields* 166.1-2, pp. 67–185. ISSN: 0178-8051. DOI: [10.1007/s00440-015-0651-7](https://doi.org/10.1007/s00440-015-0651-7). URL: <https://doi.org/10.1007/s00440-015-0651-7> (cit. on p. 34).
- corwin.liu.ea:16:fluctuations Corwin, Ivan, Zhipeng Liu, and Dong Wang (2016). “Fluctuations of TASEP and LPP with general initial data”. In: *Ann. Appl. Probab.* 26.4, pp. 2030–2082. ISSN: 1050-5164. DOI: [10.1214/15-AAP1139](https://doi.org/10.1214/15-AAP1139). URL: <https://doi.org/10.1214/15-AAP1139> (cit. on p. 35).
- corwin.matveev.ea:21:q-hahn Corwin, Ivan, Konstantin Matveev, and Leonid Petrov (2021). “The q -Hahn PushTASEP”. In: *Int. Math. Res. Not. IMRN* 3, pp. 2210–2249. ISSN: 1073-7928. DOI: [10.1093/imrn/rnz106](https://doi.org/10.1093/imrn/rnz106). URL: <https://doi.org/10.1093/imrn/rnz106> (cit. on p. 35).
- corwin.morgan:11:gauss-bonnet Corwin, Ivan and Frank Morgan (2011). “The Gauss-Bonnet formula on surfaces with densities”. In: *Involve* 4.2, pp. 199–202. ISSN: 1944-4176. DOI: [10.2140/involve.2011.4.199](https://doi.org/10.2140/involve.2011.4.199). URL: <https://doi.org/10.2140/involve.2011.4.199> (cit. on p. 35).
- corwin.nica:17:intermediate Corwin, Ivan and Mihai Nica (2017). “Intermediate disorder directed polymers and the multi-layer extension of the stochastic heat equation”. In: *Electron. J. Probab.* 22, Paper No. 13, 49. DOI: [10.1214/17-EJP32](https://doi.org/10.1214/17-EJP32). URL: <https://doi.org/10.1214/17-EJP32> (cit. on p. 35).
- corwin.oconnell.ea:14:tropical Corwin, Ivan, Neil O’Connell, et al. (2014). “Tropical combinatorics and Whittaker functions”. In: *Duke Math. J.* 163.3, pp. 513–563. ISSN:

- 0012-7094. DOI: [10.1215/00127094-2410289](https://doi.org/10.1215/00127094-2410289). URL: <https://doi.org/10.1215/00127094-2410289> (cit. on p. 35).
- `corwin.parekh:20:limit` Corwin, Ivan and Shalin Parekh (2020). “Limit shape of subpartition-maximizing partitions”. In: *J. Stat. Phys.* 180.1-6, pp. 597–611. ISSN: 0022-4715. DOI: [10.1007/s10955-019-02481-3](https://doi.org/10.1007/s10955-019-02481-3). URL: <https://doi.org/10.1007/s10955-019-02481-3> (cit. on p. 35).
- `corwin.petrov:15:q-pushasep` Corwin, Ivan and Leonid Petrov (2015). “The q -PushASEP: a new integrable model for traffic in $1 + 1$ dimension”. In: *J. Stat. Phys.* 160.4, pp. 1005–1026. ISSN: 0022-4715. DOI: [10.1007/s10955-015-1218-9](https://doi.org/10.1007/s10955-015-1218-9). URL: <https://doi.org/10.1007/s10955-015-1218-9> (cit. on p. 35).
- `corwin.petrov:16:stochastic` — (2016). “Stochastic higher spin vertex models on the line”. In: *Comm. Math. Phys.* 343.2, pp. 651–700. ISSN: 0010-3616. DOI: [10.1007/s00220-015-2479-5](https://doi.org/10.1007/s00220-015-2479-5). URL: <https://doi.org/10.1007/s00220-015-2479-5> (cit. on p. 35).
- `corwin.petrov:19:correction` — (2019). “Correction to: Stochastic higher spin vertex models on the line”. In: *Comm. Math. Phys.* 371.1, pp. 353–355. ISSN: 0010-3616. DOI: [10.1007/s00220-019-03532-2](https://doi.org/10.1007/s00220-019-03532-2). URL: <https://doi.org/10.1007/s00220-019-03532-2> (cit. on p. 35).
- `corwin.quastel:13:crossover` Corwin, Ivan and Jeremy Quastel (2013). “Crossover distributions at the edge of the rarefaction fan”. In: *Ann. Probab.* 41.3A, pp. 1243–1314. ISSN: 0091-1798. DOI: [10.1214/11-AOP725](https://doi.org/10.1214/11-AOP725). URL: <https://doi.org/10.1214/11-AOP725> (cit. on p. 35).
- `corwin.quastel.ea:13:continuum` Corwin, Ivan, Jeremy Quastel, and Daniel Remenik (2013). “Continuum statistics of the Airy₂ process”. In: *Comm. Math. Phys.* 317.2, pp. 347–362. ISSN: 0010-3616. DOI: [10.1007/s00220-012-1582-0](https://doi.org/10.1007/s00220-012-1582-0). URL: <https://doi.org/10.1007/s00220-012-1582-0> (cit. on p. 35).
- `in.quastel.ea:15:renormalization` — (2015). “Renormalization fixed point of the KPZ universality class”. In: *J. Stat. Phys.* 160.4, pp. 815–834. ISSN: 0022-4715. DOI: [10.1007/s10955-015-1243-8](https://doi.org/10.1007/s10955-015-1243-8). URL: <https://doi.org/10.1007/s10955-015-1243-8> (cit. on p. 35).
- `in.seppalainen.ea:15:strict-weak` Corwin, Ivan, Timo Seppäläinen, and Hao Shen (2015). “The strict-weak lattice polymer”. In: *J. Stat. Phys.* 160.4, pp. 1027–1053. ISSN: 0022-4715. DOI: [10.1007/s10955-015-1267-0](https://doi.org/10.1007/s10955-015-1267-0). URL: <https://doi.org/10.1007/s10955-015-1267-0> (cit. on p. 35).
- `corwin.shen:18:open` Corwin, Ivan and Hao Shen (2018). “Open ASEP in the weakly asymmetric regime”. In: *Comm. Pure Appl. Math.* 71.10, pp. 2065–2128. ISSN: 0010-3640. DOI: [10.1002/cpa.21744](https://doi.org/10.1002/cpa.21744). URL: <https://doi.org/10.1002/cpa.21744> (cit. on p. 35).
- `corwin.shen:20:some` — (2020). “Some recent progress in singular stochastic partial differential equations”. In: *Bull. Amer. Math. Soc. (N.S.)* 57.3, pp. 409–454. ISSN: 0273-0979. DOI: [10.1090/bull/1670](https://doi.org/10.1090/bull/1670). URL: <https://doi.org/10.1090/bull/1670> (cit. on p. 35).
- `corwin.shen.ea:18:asepq-j` Corwin, Ivan, Hao Shen, and Li-Cheng Tsai (2018). “ASEP(q, j) converges to the KPZ equation”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 54.2, pp. 995–1012. ISSN: 0246-0203. DOI: [10.1214/17-AIHP829](https://doi.org/10.1214/17-AIHP829). URL: <https://doi.org/10.1214/17-AIHP829> (cit. on p. 35).
- `corwin.sun:14:ergodicity` Corwin, Ivan and Xin Sun (2014). “Ergodicity of the Airy line ensemble”. In: *Electron. Commun. Probab.* 19, no. 49, 11. DOI: [10.1214/ECP](https://doi.org/10.1214/ECP).

- v19-3504. URL: <https://doi.org/10.1214/ECP.v19-3504> (cit. on p. 35).
- corwin.toninelli:16:stationary Corwin, Ivan and Fabio Lucio Toninelli (2016). “Stationary measure of the driven two-dimensional q -Whittaker particle system on the torus”. In: *Electron. Commun. Probab.* 21, Paper No. 44, 12. DOI: [10.1214/16-ECP4624](https://doi.org/10.1214/16-ECP4624). URL: <https://doi.org/10.1214/16-ECP4624> (cit. on p. 35).
- corwin.tsai:17:kpz Corwin, Ivan and Li-Cheng Tsai (2017). “KPZ equation limit of higher-spin exclusion processes”. In: *Ann. Probab.* 45.3, pp. 1771–1798. ISSN: 0091-1798. DOI: [10.1214/16-AOP1101](https://doi.org/10.1214/16-AOP1101). URL: <https://doi.org/10.1214/16-AOP1101> (cit. on p. 35).
- corwin.tsai:20:spde — (2020). “SPDE limit of weakly inhomogeneous ASEP”. In: *Electron. J. Probab.* 25, Paper No. 156, 55. DOI: [10.1214/20-ejp565](https://doi.org/10.1214/20-ejp565). URL: <https://doi.org/10.1214/20-ejp565> (cit. on p. 35).
- corwin:22:harold Corwin, Ivan Z. (2022). “Harold Widom tribute”. In: *Bull. Amer. Math. Soc. (N.S.)* 59.2, pp. 269–270. ISSN: 0273-0979. DOI: [10.1090/bull/1761](https://doi.org/10.1090/bull/1761). URL: <https://doi.org/10.1090/bull/1761> (cit. on p. 35).
- corwin.deift.ea:22:harold Corwin, Ivan Z., Percy A. Deift, and Alexander R. Its (2022). “Harold Widom’s work in random matrix theory”. In: *Bull. Amer. Math. Soc. (N.S.)* 59.2, pp. 155–173. ISSN: 0273-0979. DOI: [10.1090/bull/1757](https://doi.org/10.1090/bull/1757). URL: <https://doi.org/10.1090/bull/1757> (cit. on p. 35).
- cosco.nakajima:21:gaussian Cosco, Clément and Shuta Nakajima (2021). “Gaussian fluctuations for the directed polymer partition function in dimension $d \geq 3$ and in the whole L^2 -region”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 57.2, pp. 872–889. ISSN: 0246-0203. DOI: [10.1214/20-aihp1100](https://doi.org/10.1214/20-aihp1100). URL: <https://doi.org/10.1214/20-aihp1100> (cit. on p. 35).
- cosco.nakajima.ea:22:law Cosco, Clément, Shuta Nakajima, and Makoto Nakashima (2022). “Law of large numbers and fluctuations in the sub-critical and L^2 regions for SHE and KPZ equation in dimension $d \geq 3$ ”. In: *Stochastic Process. Appl.* 151, pp. 127–173. ISSN: 0304-4149. DOI: [10.1016/j.spa.2022.05.010](https://doi.org/10.1016/j.spa.2022.05.010). URL: <https://doi.org/10.1016/j.spa.2022.05.010> (cit. on p. 35).
- cosco.seroussi.ea:21:directed Cosco, Clément, Inbar Seroussi, and Ofer Zeitouni (2021). “Directed polymers on infinite graphs”. In: *Comm. Math. Phys.* 386.1, pp. 395–432. ISSN: 0010-3616. DOI: [10.1007/s00220-021-04034-w](https://doi.org/10.1007/s00220-021-04034-w). URL: <https://doi.org/10.1007/s00220-021-04034-w> (cit. on p. 35).
- cosco.zeitouni:23:moments Cosco, Clément and Ofer Zeitouni (2023). “Moments of partition functions of 2D Gaussian polymers in the weak disorder regime-I”. In: *Comm. Math. Phys.* 403.1, pp. 417–450. ISSN: 0010-3616, 1432-0916. DOI: [10.1007/s00220-023-04799-2](https://doi.org/10.1007/s00220-023-04799-2). URL: <https://doi.org/10.1007/s00220-023-04799-2> (cit. on p. 35).
- costabel.dauge:98:resultat Costabel, Martin and Monique Dauge (1998). “Un résultat de densité pour les équations de Maxwell régularisées dans un domaine lipschitzien”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 327.9, pp. 849–854. ISSN: 0764-4442. DOI: [10.1016/S0764-4442\(99\)80117-7](https://doi.org/10.1016/S0764-4442(99)80117-7). URL: [https://doi.org/10.1016/S0764-4442\(99\)80117-7](https://doi.org/10.1016/S0764-4442(99)80117-7) (cit. on p. 35).
- i-zelati.hairer:21:noise-induced Coti Zelati, Michele and Martin Hairer (2021). “A noise-induced transition in the Lorenz system”. In: *Comm. Math. Phys.* 383.3, pp. 2243–2274. ISSN: 0010-3616. DOI: [10.1007/s00220-021-04000-6](https://doi.org/10.1007/s00220-021-04000-6). URL: <https://doi.org/10.1007/s00220-021-04000-6> (cit. on p. 35).

- coutin.nualart.ea:01:tanaka Coutin, Laure, David Nualart, and Ciprian A. Tudor (2001). “Tanaka formula for the fractional Brownian motion”. In: *Stochastic Process. Appl.* 94.2, pp. 301–315. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(01\)00085-0](https://doi.org/10.1016/S0304-4149(01)00085-0). URL: [https://doi.org/10.1016/S0304-4149\(01\)00085-0](https://doi.org/10.1016/S0304-4149(01)00085-0) (cit. on p. 35).
- cox.fleischmann.ea:96:comparison Cox, J. Theodore, Klaus Fleischmann, and Andreas Greven (1996). “Comparison of interacting diffusions and an application to their ergodic theory”. In: *Probab. Theory Related Fields* 105.4, pp. 513–528. ISSN: 0178-8051. DOI: [10.1007/BF01191911](https://doi.org/10.1007/BF01191911). URL: <https://doi.org/10.1007/BF01191911> (cit. on p. 35).
- cranston.koralov.ea:09:continuous Cranston, M., L. Koralov, et al. (2009). “Continuous model for homopolymers”. In: *J. Funct. Anal.* 256.8, pp. 2656–2696. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.07.019](https://doi.org/10.1016/j.jfa.2008.07.019). URL: <https://doi.org/10.1016/j.jfa.2008.07.019> (cit. on p. 35).
- cranston.mountford.ea:02:lyapunov Cranston, M., T. S. Mountford, and T. Shiga (2002). “Lyapunov exponents for the parabolic Anderson model”. In: *Acta Math. Univ. Comenian. (N.S.)* 71.2, pp. 163–188. ISSN: 0862-9544 (cit. on p. 35).
- cranston.mountford.ea:05:lyapunov — (2005). “Lyapunov exponent for the parabolic Anderson model with Lévy noise”. In: *Probab. Theory Related Fields* 132.3, pp. 321–355. ISSN: 0178-8051. DOI: [10.1007/s00440-004-0346-y](https://doi.org/10.1007/s00440-004-0346-y). URL: <https://doi.org/10.1007/s00440-004-0346-y> (cit. on p. 35).
- saki.khoshnevisan.ea:99:capacity Csáki, Endre, Davar Khoshnevisan, and Zhan Shi (1999). “Capacity estimates, boundary crossings and the Ornstein-Uhlenbeck process in Wiener space”. In: *Electron. Comm. Probab.* 4, pp. 103–109. ISSN: 1083-589X. DOI: [10.1214/ECP.v4-1011](https://doi.org/10.1214/ECP.v4-1011). URL: <https://doi.org/10.1214/ECP.v4-1011> (cit. on p. 35).
- saki.khoshnevisan.ea:00:boundary — (2000). “Boundary crossings and the distribution function of the maximum of Brownian sheet”. In: *Stochastic Process. Appl.* 90.1, pp. 1–18. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(00\)00031-4](https://doi.org/10.1016/S0304-4149(00)00031-4). URL: [https://doi.org/10.1016/S0304-4149\(00\)00031-4](https://doi.org/10.1016/S0304-4149(00)00031-4) (cit. on p. 35).
- leo.eckmann.ea:18:non-equilibrium Cuneo, Noé et al. (2018). “Non-equilibrium steady states for networks of oscillators”. In: *Electron. J. Probab.* 23, Paper No. 55, 28. DOI: [10.1214/18-ejp177](https://doi.org/10.1214/18-ejp177). URL: <https://doi.org/10.1214/18-ejp177> (cit. on p. 35).
- dovidio.nane:14:time D’Ovidio, Mirko and Erkan Nane (2014). “Time dependent random fields on spherical non-homogeneous surfaces”. In: *Stochastic Process. Appl.* 124.6, pp. 2098–2131. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.02.001](https://doi.org/10.1016/j.spa.2014.02.001). URL: <https://doi.org/10.1016/j.spa.2014.02.001> (cit. on p. 35).
- dovidio.nane:16:fractional — (2016). “Fractional Cauchy problems on compact manifolds”. In: *Stoch. Anal. Appl.* 34.2, pp. 232–257. ISSN: 0736-2994. DOI: [10.1080/07362994.2015.1116997](https://doi.org/10.1080/07362994.2015.1116997). URL: <https://doi.org/10.1080/07362994.2015.1116997> (cit. on p. 35).
- da-prato.elworthy.ea:95:strong Da Prato, G., K. D. Elworthy, and J. Zabczyk (1995). “Strong Feller property for stochastic semilinear equations”. In: *Stochastic Anal. Appl.* 13.1, pp. 35–45. ISSN: 0736-2994. DOI: [10.1080/07362999508809381](https://doi.org/10.1080/07362999508809381). URL: <https://doi.org/10.1080/07362999508809381> (cit. on p. 35).
- da-prato.kwapien.ea:87:regularity Da Prato, G., S. Kwapie, and J. Zabczyk (1987). “Regularity of solutions of linear stochastic equations in Hilbert spaces”. In: *Stochastics* 23.1,

- pp. 1–23. ISSN: 0090-9491. DOI: [10.1080/17442508708833480](https://doi.org/10.1080/17442508708833480). URL: <https://doi.org/10.1080/17442508708833480> (cit. on p. 35).
- da-prato.pritchard.ea:91:on Da Prato, G., A. J. Pritchard, and J. Zabczyk (1991). “On minimum energy problems”. In: *SIAM J. Control Optim.* 29.1, pp. 209–221. ISSN: 0363-0129. DOI: [10.1137/0329012](https://doi.org/10.1137/0329012). URL: <https://doi.org/10.1137/0329012> (cit. on p. 35).
- da-prato.zabczyk:88:note Da Prato, G. and J. Zabczyk (1988). “A note on semilinear stochastic equations”. In: *Differential Integral Equations* 1.2, pp. 143–155. ISSN: 0893-4983 (cit. on p. 35).
- da-prato.zabczyk:93:evolution — (1993). “Evolution equations with white-noise boundary conditions”. In: *Stochastics Stochastics Rep.* 42.3-4, pp. 167–182. ISSN: 1045-1129. DOI: [10.1080/17442509308833817](https://doi.org/10.1080/17442509308833817). URL: <https://doi.org/10.1080/17442509308833817> (cit. on p. 35).
- da-prato.zabczyk:95:convergence — (1995). “Convergence to equilibrium for classical and quantum spin systems”. In: *Probab. Theory Related Fields* 103.4, pp. 529–552. ISSN: 0178-8051. DOI: [10.1007/BF01246338](https://doi.org/10.1007/BF01246338). URL: <https://doi.org/10.1007/BF01246338> (cit. on p. 35).
- ato.debussche:02:two-dimensional Da Prato, Giuseppe and Arnaud Debussche (2002). “Two-dimensional Navier-Stokes equations driven by a space-time white noise”. In: *J. Funct. Anal.* 196.1, pp. 180–210. ISSN: 0022-1236. DOI: [10.1006/jfan.2002.3919](https://doi.org/10.1006/jfan.2002.3919). URL: <https://doi.org/10.1006/jfan.2002.3919> (cit. on p. 35).
- da-prato.debussche:03:strong — (2003). “Strong solutions to the stochastic quantization equations”. In: *Ann. Probab.* 31.4, pp. 1900–1916. ISSN: 0091-1798. DOI: [10.1214/aop/1068646370](https://doi.org/10.1214/aop/1068646370). URL: <https://doi.org/10.1214/aop/1068646370> (cit. on p. 35).
- prato.debussche.ea:94:stochastic Da Prato, Giuseppe, Arnaud Debussche, and Roger Temam (1994). “Stochastic Burgers’ equation”. In: *NoDEA Nonlinear Differential Equations Appl.* 1.4, pp. 389–402. ISSN: 1021-9722. DOI: [10.1007/BF01194987](https://doi.org/10.1007/BF01194987). URL: <https://doi.org/10.1007/BF01194987> (cit. on p. 35).
- a-prato.debussche.ea:07:modified Da Prato, Giuseppe, Arnaud Debussche, and Luciano Tubaro (2007). “A modified Kardar-Parisi-Zhang model”. In: *Electron. Comm. Probab.* 12, pp. 442–453. ISSN: 1083-589X. DOI: [10.1214/ECP.v12-1333](https://doi.org/10.1214/ECP.v12-1333). URL: <https://doi.org/10.1214/ECP.v12-1333> (cit. on p. 36).
- a-prato.g-atarek.ea:92:invariant Da Prato, Giuseppe, D. Gatarek, and Jerzy Zabczyk (1992). “Invariant measures for semilinear stochastic equations”. In: *Stochastic Anal. Appl.* 10.4, pp. 387–408. ISSN: 0736-2994. DOI: [10.1080/07362999208809278](https://doi.org/10.1080/07362999208809278). URL: <https://doi.org/10.1080/07362999208809278> (cit. on p. 36).
- .goldys.ea:97:ornstein-uhlenbeck Da Prato, Giuseppe, Benjamin Goldys, and Jerzy Zabczyk (1997). “Ornstein-Uhlenbeck semigroups in open sets of Hilbert spaces”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 325.4, pp. 433–438. ISSN: 0764-4442. DOI: [10.1016/S0764-4442\(97\)85631-5](https://doi.org/10.1016/S0764-4442(97)85631-5). URL: [https://doi.org/10.1016/S0764-4442\(97\)85631-5](https://doi.org/10.1016/S0764-4442(97)85631-5) (cit. on p. 36).
- da-prato.malliavin.ea:92:compact Da Prato, Giuseppe, Paul Malliavin, and David Nualart (1992). “Compact families of Wiener functionals”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 315.12, pp. 1287–1291. ISSN: 0764-4442 (cit. on p. 36).
- prato.tubaro:00:self-adjointness Da Prato, Giuseppe and Luciano Tubaro (2000). “Self-adjointness of some infinite-dimensional elliptic operators and application to stochastic quantization”. In: *Probab. Theory Related Fields* 118.1, pp. 131–

145. ISSN: 0178-8051. DOI: [10.1007/PL00008739](https://doi.org/10.1007/PL00008739). URL: <https://doi.org/10.1007/PL00008739> (cit. on p. 36).
- `da-prato.zabczyk:91:smoothing` Da Prato, Giuseppe and Jerzy Zabczyk (1991). “Smoothing properties of transition semigroups in Hilbert spaces”. In: *Stochastics Stochastics Rep.* 35.2, pp. 63–77. ISSN: 1045-1129. DOI: [10.1080/17442509108833690](https://doi.org/10.1080/17442509108833690). URL: <https://doi.org/10.1080/17442509108833690> (cit. on p. 36).
- `da-prato.zabczyk:92:note` — (1992a). “A note on stochastic convolution”. In: *Stochastic Anal. Appl.* 10.2, pp. 143–153. ISSN: 0736-2994. DOI: [10.1080/07362999208809260](https://doi.org/10.1080/07362999208809260). URL: <https://doi.org/10.1080/07362999208809260> (cit. on p. 36).
- `da-prato.zabczyk:92:nonexplosion` — (1992b). “Nonexplosion, boundedness, and ergodicity for stochastic semilinear equations”. In: *J. Differential Equations* 98.1, pp. 181–195. ISSN: 0022-0396. DOI: [10.1016/0022-0396\(92\)90111-Y](https://doi.org/10.1016/0022-0396(92)90111-Y). URL: [https://doi.org/10.1016/0022-0396\(92\)90111-Y](https://doi.org/10.1016/0022-0396(92)90111-Y) (cit. on p. 36).
- `da-prato.zabczyk:95:regular` — (1995). “Regular densities of invariant measures in Hilbert spaces”. In: *J. Funct. Anal.* 130.2, pp. 427–449. ISSN: 0022-1236. DOI: [10.1006/jfan.1995.1076](https://doi.org/10.1006/jfan.1995.1076). URL: <https://doi.org/10.1006/jfan.1995.1076> (cit. on p. 36).
- `da-prato.zabczyk:97:differentiability` — (1997). “Differentiability of the Feynman-Kac semigroup and a control application”. In: *Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (9) Mat. Appl.* 8.3, pp. 183–188. ISSN: 1120-6330 (cit. on p. 36).
- `dahlberg.kenig.ea:97:area` Dahlberg, B. E. J. et al. (1997). “Area integral estimates for higher order elliptic equations and systems”. In: *Ann. Inst. Fourier (Grenoble)* 47.5, pp. 1425–1461. ISSN: 0373-0956. URL: http://www.numdam.org/item?id=AIF%5C_1997%5C_%5C_47%5C_5%5C_1425%5C_0 (cit. on p. 36).
- `dahlberg:77:estimates` Dahlberg, Björn E. J. (1977). “Estimates of harmonic measure”. In: *Arch. Rational Mech. Anal.* 65.3, pp. 275–288. ISSN: 0003-9527. DOI: [10.1007/BF00280445](https://doi.org/10.1007/BF00280445). URL: <https://doi.org/10.1007/BF00280445> (cit. on p. 36).
- `dahlberg:79:lq-estimates` — (1979). “ L^q -estimates for Green potentials in Lipschitz domains”. In: *Math. Scand.* 44.1, pp. 149–170. ISSN: 0025-5521. DOI: [10.7146/math.scand.a-11800](https://doi.org/10.7146/math.scand.a-11800). URL: <https://doi.org/10.7146/math.scand.a-11800> (cit. on p. 36).
- `dahlberg.kenig:87:hardy` Dahlberg, Björn E. J. and Carlos E. Kenig (1987). “Hardy spaces and the Neumann problem in L^p for Laplace’s equation in Lipschitz domains”. In: *Ann. of Math. (2)* 125.3, pp. 437–465. ISSN: 0003-486X. DOI: [10.2307/1971407](https://doi.org/10.2307/1971407). URL: <https://doi.org/10.2307/1971407> (cit. on p. 36).
- `dahlke.devore:97:besov` Dahlke, Stephan and Ronald A. DeVore (1997). “Besov regularity for elliptic boundary value problems”. In: *Comm. Partial Differential Equations* 22.1-2, pp. 1–16. ISSN: 0360-5302. DOI: [10.1080/03605309708821252](https://doi.org/10.1080/03605309708821252). URL: <https://doi.org/10.1080/03605309708821252> (cit. on p. 36).
- `dalang:88:on` Dalang, Robert C. (1988a). “On infinite perfect graphs and randomized stopping points on the plane”. In: *Probab. Theory Related Fields* 78.3, pp. 357–378. ISSN: 0178-8051. DOI: [10.1007/BF00334200](https://doi.org/10.1007/BF00334200). URL: <https://doi.org/10.1007/BF00334200> (cit. on p. 36).

- `dalang:88:on*1` — (1988b). “On stopping points in the plane that lie on a unique optional increasing path”. In: *Stochastics* 24.3, pp. 245–268. ISSN: 0090-9491. DOI: [10.1080/17442508808833517](https://doi.org/10.1080/17442508808833517). URL: <https://doi.org/10.1080/17442508808833517> (cit. on p. 36).
- `dalang:89:optimal` — (1989). “Optimal stopping of two-parameter processes on nonstandard probability spaces”. In: *Trans. Amer. Math. Soc.* 313.2, pp. 697–719. ISSN: 0002-9947. DOI: [10.2307/2001425](https://doi.org/10.2307/2001425). URL: <https://doi.org/10.2307/2001425> (cit. on p. 36).
- `dalang:90:randomization` — (1990). “Randomization in the two-armed bandit problem”. In: *Ann. Probab.* 18.1, pp. 218–225. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199001\)18:1%3C218:RITBTP%3E2.0.CO;2-V%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199001)18:1%3C218:RITBTP%3E2.0.CO;2-V%5C&origin=MSN) (cit. on p. 36).
- `dalang:99:extending` Dalang, Robert C. (1999). “Extending the martingale measure stochastic integral with applications to spatially homogeneous s.p.d.e.’s”. In: *Electron. J. Probab.* 4, no. 6, 29. ISSN: 1083-6489. DOI: [10.1214/EJP.v4-43](https://doi.org/10.1214/EJP.v4-43). URL: <https://doi.org/10.1214/EJP.v4-43> (cit. on p. 36).
- `dalang:01:corrections` — (2001). “Corrections to: “Extending the martingale measure stochastic integral with applications to spatially homogeneous s.p.d.e.’s””. In: *Electron. J. Probab.* 6, no. 6, 5. ISSN: 1083-6489 (cit. on p. 36).
- `dalang:06:demonstration` — (2006). “Une démonstration élémentaire du théorème central limite”. In: *Elem. Math.* 61.2, pp. 65–73. ISSN: 0013-6018. DOI: [10.4171/EM/34](https://doi.org/10.4171/EM/34). URL: <https://doi.org/10.4171/EM/34> (cit. on p. 36).
- `dalang:17:srishti` — (2017). “Srishti Dhar Chatterji (1935–2017)”. In: *Expo. Math.* 35.4, p. 363. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2017.11.001](https://doi.org/10.1016/j.exmath.2017.11.001). URL: <https://doi.org/10.1016/j.exmath.2017.11.001> (cit. on p. 36).
- `dalang:19:obituary` — (2019). “Obituary: Richard V. Kadison (1925–2018)”. In: *Expo. Math.* 37.1, p. 1. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2019.05.002](https://doi.org/10.1016/j.exmath.2019.05.002). URL: <https://doi.org/10.1016/j.exmath.2019.05.002> (cit. on p. 36).
- `dalang.bernyk:04:mathematical` Dalang, Robert C. and Violetta Bernyk (2004). “A mathematical model for ‘Who wants to be a millionaire?’”. In: *Math. Sci.* 29.2, pp. 85–100. ISSN: 0312-3685 (cit. on p. 36).
- `dalang.frangos:98:stochastic` Dalang, Robert C. and N. E. Frangos (1998). “The stochastic wave equation in two spatial dimensions”. In: *Ann. Probab.* 26.1, pp. 187–212. ISSN: 0091-1798. DOI: [10.1214/aop/1022855416](https://doi.org/10.1214/aop/1022855416). URL: <https://doi.org/10.1214/aop/1022855416> (cit. on p. 36).
- `dalang.hongler:04:right` Dalang, Robert C. and M.-O. Hongler (2004). “The right time to sell a stock whose price is driven by Markovian noise”. In: *Ann. Appl. Probab.* 14.4, pp. 2176–2201. ISSN: 1050-5164. DOI: [10.1214/105051604000000747](https://doi.org/10.1214/105051604000000747). URL: <https://doi.org/10.1214/105051604000000747> (cit. on p. 36).
- `dalang.hou:97:on` Dalang, Robert C. and Qiang Hou (1997). “On Markov properties of Lévy waves in two dimensions”. In: *Stochastic Process. Appl.* 72.2, pp. 265–287. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00087-2](https://doi.org/10.1016/S0304-4149(97)00087-2). URL: [https://doi.org/10.1016/S0304-4149\(97\)00087-2](https://doi.org/10.1016/S0304-4149(97)00087-2) (cit. on p. 36).
- `dalang.humeau:17:levy` Dalang, Robert C. and Thomas Humeau (2017). “Lévy processes and Lévy white noise as tempered distributions”. In: *Ann. Probab.* 45.6B, pp. 4389–4418. ISSN: 0091-1798. DOI: [10.1214/16-AOP1168](https://doi.org/10.1214/16-AOP1168). URL: <https://doi.org/10.1214/16-AOP1168> (cit. on p. 36).

dalang.humeau:19:random	— (2019). “Random field solutions to linear SPDEs driven by symmetric pure jump Lévy space-time white noises”. In: <i>Electron. J. Probab.</i> 24, Paper No. 60, 28. DOI: 10.1214/19-EJP317 . URL: https://doi.org/10.1214/19-EJP317 (cit. on p. 36).
dalang.khoshnevisan:04:recurrent	Dalang, Robert C. and Davar Khoshnevisan (2004). “Recurrent lines in two-parameter isotropic stable Lévy sheets”. In: <i>Stochastic Process. Appl.</i> 114.1, pp. 81–107. ISSN: 0304-4149. DOI: 10.1016/j.spa.2004.05.008 . URL: https://doi.org/10.1016/j.spa.2004.05.008 (cit. on p. 36).
dalang.khoshnevisan.ea:07:hitting	Dalang, Robert C., Davar Khoshnevisan, and Eulalia Nualart (2007). “Hitting probabilities for systems of non-linear stochastic heat equations with additive noise”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 3, pp. 231–271 (cit. on p. 36).
dalang.khoshnevisan.ea:09:hitting	— (2009). “Hitting probabilities for systems for non-linear stochastic heat equations with multiplicative noise”. In: <i>Probab. Theory Related Fields</i> 144.3-4, pp. 371–427. ISSN: 0178-8051. DOI: 10.1007/s00440-008-0150-1 . URL: https://doi.org/10.1007/s00440-008-0150-1 (cit. on p. 36).
dalang.khoshnevisan.ea:13:hitting	Dalang, Robert C., Davar Khoshnevisan, and Eulalia Nualart (2013). “Hitting probabilities for systems of non-linear stochastic heat equations in spatial dimension $k \geq 1$ ”. In: <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> 1.1, pp. 94–151. ISSN: 2194-0401. DOI: 10.1007/s40072-013-0005-3 . URL: https://doi.org/10.1007/s40072-013-0005-3 (cit. on p. 36).
dalang.khoshnevisan.ea:12:critical	Dalang, Robert C., Davar Khoshnevisan, Eulalia Nualart, et al. (2012). “Critical Brownian sheet does not have double points”. In: <i>Ann. Probab.</i> 40.4, pp. 1829–1859. ISSN: 0091-1798. DOI: 10.1214/11-AOP665 . URL: https://doi.org/10.1214/11-AOP665 (cit. on p. 36).
dalang.khoshnevisan.ea:19:global	Dalang, Robert C., Davar Khoshnevisan, and Tusheng Zhang (2019). “Global solutions to stochastic reaction-diffusion equations with super-linear drift and multiplicative noise”. In: <i>Ann. Probab.</i> 47.1, pp. 519–559. ISSN: 0091-1798. DOI: 10.1214/18-AOP1270 . URL: https://doi.org/10.1214/18-AOP1270 (cit. on p. 36).
dalang.lee.ea:21:multiple	Dalang, Robert C., Cheuk Yin Lee, et al. (2021). “Multiple points of Gaussian random fields”. In: <i>Electron. J. Probab.</i> 26, Paper No. 17, 25. DOI: 10.1214/21-EJP589 . URL: https://doi.org/10.1214/21-EJP589 (cit. on p. 36).
dalang.leveque:04:second-order*1	Dalang, Robert C. and Olivier Lévêque (2004b). “Second-order linear hyperbolic SPDEs driven by isotropic Gaussian noise on a sphere”. In: <i>Ann. Probab.</i> 32.1B, pp. 1068–1099. ISSN: 0091-1798. DOI: 10.1214/aop/1079021472 . URL: https://doi.org/10.1214/aop/1079021472 (cit. on p. 37).
dalang.leveque:06:second-order	— (2006). “Second-order hyperbolic S.P.D.E.’s driven by homogeneous Gaussian noise on a hyperplane”. In: <i>Trans. Amer. Math. Soc.</i> 358.5, pp. 2123–2159. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-05-03740-2 . URL: https://doi.org/10.1090/S0002-9947-05-03740-2 (cit. on p. 37).
dalang.morton.ea:90:equivalent	Dalang, Robert C., Andrew Morton, and Walter Willinger (1990). “Equivalent martingale measures and no-arbitrage in stochastic securities market models”. In: <i>Stochastics Stochastics Rep.</i> 29.2, pp. 185–201.

	ISSN: 1045-1129. DOI: 10.1080/17442509008833613 . URL: https://doi.org/10.1080/17442509008833613 (cit. on p. 37).
ountford:96:nondifferentiability	Dalang, Robert C. and T. Mountford (1996). “Nondifferentiability of curves on the Brownian sheet”. In: <i>Ann. Probab.</i> 24.1, pp. 182–195. ISSN: 0091-1798. DOI: 10.1214/aop/1042644712 . URL: https://doi.org/10.1214/aop/1042644712 (cit. on p. 37).
dalang.mountford:97:points	— (1997). “Points of increase of the Brownian sheet”. In: <i>Probab. Theory Related Fields</i> 108.1, pp. 1–27. ISSN: 0178-8051. DOI: 10.1007/s004400050099 . URL: https://doi.org/10.1007/s004400050099 (cit. on p. 37).
dalang.mountford:01:jordan	— (2001). “Jordan curves in the level sets of additive Brownian motion”. In: <i>Trans. Amer. Math. Soc.</i> 353.9, pp. 3531–3545. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-01-02811-2 . URL: https://doi.org/10.1090/S0002-9947-01-02811-2 (cit. on p. 37).
dalang.mountford:02:eccentric	— (2002). “Eccentric behaviors of the Brownian sheet along lines”. In: <i>Ann. Probab.</i> 30.1, pp. 293–322. ISSN: 0091-1798. DOI: 10.1214/aop/1020107769 . URL: https://doi.org/10.1214/aop/1020107769 (cit. on p. 37).
ng.mountford:03:non-independence	— (2003). “Non-independence of excursions of the Brownian sheet and of additive Brownian motion”. In: <i>Trans. Amer. Math. Soc.</i> 355.3, pp. 967–985. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-02-03138-0 . URL: https://doi.org/10.1090/S0002-9947-02-03138-0 (cit. on p. 37).
dalang.mountford:96:points	Dalang, Robert C. and T. Mountford (1996/97). “Points of increase of functions in the plane”. In: <i>Real Anal. Exchange</i> 22.2, pp. 833–841. ISSN: 0147-1937 (cit. on p. 37).
dalang.mueller.ea:06:hitting	Dalang, Robert C., C. Mueller, and L. Zambotti (2006). “Hitting properties of parabolic s.p.d.e.’s with reflection”. In: <i>Ann. Probab.</i> 34.4, pp. 1423–1450. ISSN: 0091-1798. DOI: 10.1214/009117905000000792 . URL: https://doi.org/10.1214/009117905000000792 (cit. on p. 37).
dalang.mueller:03:some	Dalang, Robert C. and Carl Mueller (2003). “Some non-linear S.P.D.E.’s that are second order in time”. In: <i>Electron. J. Probab.</i> 8, no. 1, 21. ISSN: 1083-6489. DOI: 10.1214/EJP.v8-123 . URL: https://doi.org/10.1214/EJP.v8-123 (cit. on p. 37).
dalang.mueller:09:intermittency	— (2009). “Intermittency properties in a hyperbolic Anderson problem”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 45.4, pp. 1150–1164. ISSN: 0246-0203. DOI: 10.1214/08-AIHP199 . URL: https://doi.org/10.1214/08-AIHP199 (cit. on p. 37).
dalang.mueller:15:multiple	— (2015). “Multiple points of the Brownian sheet in critical dimensions”. In: <i>Ann. Probab.</i> 43.4, pp. 1577–1593. ISSN: 0091-1798. DOI: 10.1214/14-AOP912 . URL: https://doi.org/10.1214/14-AOP912 (cit. on p. 37).
g.mueller.ea:08:feynman-kac-type	Dalang, Robert C., Carl Mueller, and Roger Tribe (2008). “A Feynman-Kac-type formula for the deterministic and stochastic wave equations and other P.D.E.’s”. In: <i>Trans. Amer. Math. Soc.</i> 360.9, pp. 4681–4703. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-08-04351-1 . URL: https://doi.org/10.1090/S0002-9947-08-04351-1 (cit. on p. 37).
dalang.mueller.ea:17:polarity	Dalang, Robert C., Carl Mueller, and Yimin Xiao (2017). “Polarity of points for Gaussian random fields”. In: <i>Ann. Probab.</i> 45.6B, pp. 4700–

4751. ISSN: 0091-1798. DOI: [10.1214/17-AOP1176](https://doi.org/10.1214/17-AOP1176). URL: <https://doi.org/10.1214/17-AOP1176> (cit. on p. 37).
- (2021). “Polarity of almost all points for systems of nonlinear stochastic heat equations in the critical dimension”. In: *Ann. Probab.* 49.5, pp. 2573–2598. ISSN: 0091-1798. DOI: [10.1214/21-aop1516](https://doi.org/10.1214/21-aop1516). URL: <https://doi.org/10.1214/21-aop1516> (cit. on p. 37).
- Dalang, Robert C. and Eulalia Nualart (2004). “Potential theory for hyperbolic SPDEs”. In: *Ann. Probab.* 32.3A, pp. 2099–2148. ISSN: 0091-1798. DOI: [10.1214/009117904000000685](https://doi.org/10.1214/009117904000000685). URL: <https://doi.org/10.1214/009117904000000685> (cit. on p. 37).
- Dalang, Robert C. and Fei Pu (2020a). “On the density of the supremum of the solution to the linear stochastic heat equation”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 8.3, pp. 461–508. ISSN: 2194-0401. DOI: [10.1007/s40072-019-00151-9](https://doi.org/10.1007/s40072-019-00151-9). URL: <https://doi.org/10.1007/s40072-019-00151-9> (cit. on p. 37).
- (2020b). “Optimal lower bounds on hitting probabilities for stochastic heat equations in spatial dimension $k \geq 1$ ”. In: *Electron. J. Probab.* 25, Paper No. 40, 31. DOI: [10.1214/20-ejp438](https://doi.org/10.1214/20-ejp438). URL: <https://doi.org/10.1214/20-ejp438> (cit. on p. 37).
- (2021). “Optimal lower bounds on hitting probabilities for non-linear systems of stochastic fractional heat equations”. In: *Stochastic Process. Appl.* 131, pp. 359–393. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.07.015](https://doi.org/10.1016/j.spa.2020.07.015). URL: <https://doi.org/10.1016/j.spa.2020.07.015> (cit. on p. 37).
- Dalang, Robert C. and Lluís Quer-Sardanyons (2011). “Stochastic integrals for spde’s: a comparison”. In: *Expo. Math.* 29.1, pp. 67–109. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2010.09.005](https://doi.org/10.1016/j.exmath.2010.09.005). URL: <https://doi.org/10.1016/j.exmath.2010.09.005> (cit. on p. 37).
- Dalang, Robert C. and Francesco Russo (1988). “A prediction problem for the Brownian sheet”. In: *J. Multivariate Anal.* 26.1, pp. 16–47. ISSN: 0047-259X. DOI: [10.1016/0047-259X\(88\)90071-1](https://doi.org/10.1016/0047-259X(88)90071-1). URL: [https://doi.org/10.1016/0047-259X\(88\)90071-1](https://doi.org/10.1016/0047-259X(88)90071-1) (cit. on p. 37).
- Dalang, Robert C. and Marta Sanz-Solé (2005). “Regularity of the sample paths of a class of second-order spde’s”. In: *J. Funct. Anal.* 227.2, pp. 304–337. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2004.11.015](https://doi.org/10.1016/j.jfa.2004.11.015). URL: <https://doi.org/10.1016/j.jfa.2004.11.015> (cit. on p. 37).
- (2009). “Hölder-Sobolev regularity of the solution to the stochastic wave equation in dimension three”. In: *Mem. Amer. Math. Soc.* 199.931, pp. vi+70. ISSN: 0065-9266. DOI: [10.1090/memo/0931](https://doi.org/10.1090/memo/0931). URL: <https://doi.org/10.1090/memo/0931> (cit. on p. 37).
- (2010). “Criteria for hitting probabilities with applications to systems of stochastic wave equations”. In: *Bernoulli* 16.4, pp. 1343–1368. ISSN: 1350-7265. DOI: [10.3150/09-BEJ247](https://doi.org/10.3150/09-BEJ247). URL: <https://doi.org/10.3150/09-BEJ247> (cit. on p. 37).
- (2015). “Hitting probabilities for nonlinear systems of stochastic waves”. In: *Mem. Amer. Math. Soc.* 237.1120, pp. v+75. ISSN: 0065-9266. DOI: [10.1090/memo/1120](https://doi.org/10.1090/memo/1120). URL: <https://doi.org/10.1090/memo/1120> (cit. on p. 37).
- Dalang, Robert C. and Albert N. Shiryaev (2015). “A quickest detection problem with an observation cost”. In: *Ann. Appl. Probab.* 25.3,

- pp. 1475–1512. ISSN: 1050-5164. DOI: [10.1214/14-AAP1028](https://doi.org/10.1214/14-AAP1028). URL: <https://doi.org/10.1214/14-AAP1028> (cit. on p. 37).
- `dalang.trotter.ea:88:on` Dalang, Robert C., L. E. Trotter Jr., and D. de Werra (1988). “On randomized stopping points and perfect graphs”. In: *J. Combin. Theory Ser. B* 45.3, pp. 320–344. ISSN: 0095-8956. DOI: [10.1016/0095-8956\(88\)90076-7](https://doi.org/10.1016/0095-8956(88)90076-7). URL: [https://doi.org/10.1016/0095-8956\(88\)90076-7](https://doi.org/10.1016/0095-8956(88)90076-7) (cit. on p. 37).
- `dalang.vinckenbosch:14:optimal` Dalang, Robert C. and Laura Vinckenbosch (2014). “Optimal expulsion and optimal confinement of a Brownian particle with a switching cost”. In: *Stochastic Process. Appl.* 124.12, pp. 4050–4079. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.07.016](https://doi.org/10.1016/j.spa.2014.07.016). URL: <https://doi.org/10.1016/j.spa.2014.07.016> (cit. on p. 37).
- `dalang.walsh:92:sharp` Dalang, Robert C. and John B. Walsh (1992a). “The sharp Markov property of Lévy sheets”. In: *Ann. Probab.* 20.2, pp. 591–626. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C591:TSPOL%3E2.0.CO;2-N%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C591:TSPOL%3E2.0.CO;2-N%5C&origin=MSN) (cit. on p. 37).
- `dalang.walsh:92:sharp*1` — (1992b). “The sharp Markov property of the Brownian sheet and related processes”. In: *Acta Math.* 168.3-4, pp. 153–218. ISSN: 0001-5962. DOI: [10.1007/BF02392978](https://doi.org/10.1007/BF02392978). URL: <https://doi.org/10.1007/BF02392978> (cit. on p. 37).
- `dalang.walsh:93:geography` — (1993a). “Geography of the level sets of the Brownian sheet”. In: *Probab. Theory Related Fields* 96.2, pp. 153–176. ISSN: 0178-8051. DOI: [10.1007/BF01192131](https://doi.org/10.1007/BF01192131). URL: <https://doi.org/10.1007/BF01192131> (cit. on p. 37).
- `dalang.walsh:93:structure` Dalang, Robert C. and John B. Walsh (1993b). “The structure of a Brownian bubble”. In: *Probab. Theory Related Fields* 96.4, pp. 475–501. ISSN: 0178-8051. DOI: [10.1007/BF01200206](https://doi.org/10.1007/BF01200206). URL: <https://doi.org/10.1007/BF01200206> (cit. on p. 37).
- `dalang.walsh:02:time-reversal` — (2002). “Time-reversal in hyperbolic s.p.d.e.’s”. In: *Ann. Probab.* 30.1, pp. 213–252. ISSN: 0091-1798. DOI: [10.1214/aop/1020107766](https://doi.org/10.1214/aop/1020107766). URL: <https://doi.org/10.1214/aop/1020107766> (cit. on p. 37).
- `dalang.zhang:13:holder` Dalang, Robert C. and Tusheng Zhang (2013). “Hölder continuity of solutions of SPDEs with reflection”. In: *Commun. Math. Stat.* 1.2, pp. 133–142. ISSN: 2194-6701. DOI: [10.1007/s40304-013-0009-3](https://doi.org/10.1007/s40304-013-0009-3). URL: <https://doi.org/10.1007/s40304-013-0009-3> (cit. on p. 37).
- `dalmao.nourdin.ea:19:phase` Dalmao, Federico et al. (2019). “Phase singularities in complex arithmetic random waves”. In: *Electron. J. Probab.* 24, Paper No. 71, 45. DOI: [10.1214/19-EJP321](https://doi.org/10.1214/19-EJP321). URL: <https://doi.org/10.1214/19-EJP321> (cit. on p. 37).
- `damron.rassoul-agma.ea:16:random` Damron, Michael, Firas Rassoul-Agha, and Timo Seppäläinen (2016). “Random growth models”. In: *Notices Amer. Math. Soc.* 63.9, pp. 1004–1008. ISSN: 0002-9920. DOI: [10.1090/noti1400](https://doi.org/10.1090/noti1400). URL: <https://doi.org/10.1090/noti1400> (cit. on p. 37).
- `daners:00:heat` Daners, Daniel (2000). “Heat kernel estimates for operators with boundary conditions”. In: *Math. Nachr.* 217, pp. 13–41. ISSN: 0025-584X. DOI: [10.1002/1522-2616\(200009\)217:1<13::AID-MANA13>3.3.CO;2-Y](https://doi.org/10.1002/1522-2616(200009)217:1<13::AID-MANA13>3.3.CO;2-Y). URL: [https://doi.org/10.1002/1522-2616\(200009\)217:1%3C13::AID-MANA13%3E3.3.CO;2-Y](https://doi.org/10.1002/1522-2616(200009)217:1%3C13::AID-MANA13%3E3.3.CO;2-Y) (cit. on p. 37).

dang.nane.ea:18:continuity	Dang, Duc Trong et al. (2018). “Continuity of solutions of a class of fractional equations”. In: <i>Potential Anal.</i> 49.3, pp. 423–478. ISSN: 0926-2601. DOI: 10.1007/s11118-017-9663-5 . URL: https://doi.org/10.1007/s11118-017-9663-5 (cit. on p. 37).
dareiotis.gerencser:15:on	Dareiotis, Konstantinos and Máté Gerencsér (2015). “On the boundedness of solutions of SPDEs”. In: <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> 3.1, pp. 84–102. ISSN: 2194-0401. DOI: 10.1007/s40072-014-0043-5 . URL: https://doi.org/10.1007/s40072-014-0043-5 (cit. on p. 37).
darses.nourdin:07:dynamical	Darses, Sébastien and Ivan Nourdin (2007a). “Dynamical properties and characterization of gradient drift diffusion”. In: <i>Electron. Comm. Probab.</i> 12, pp. 390–400. ISSN: 1083-589X. DOI: 10.1214/ECP.v12-1324 . URL: https://doi.org/10.1214/ECP.v12-1324 (cit. on p. 37).
darses.nourdin:07:stochastic	— (2007b). “Stochastic derivatives for fractional diffusions”. In: <i>Ann. Probab.</i> 35.5, pp. 1998–2020. ISSN: 0091-1798. DOI: 10.1214/009117906000001169 . URL: https://doi.org/10.1214/009117906000001169 (cit. on p. 37).
darses.nourdin:08:asymptotic	— (2008). “Asymptotic expansions at any time for scalar fractional SDEs with Hurst index $H > 1/2$ ”. In: <i>Bernoulli</i> 14.3, pp. 822–837. ISSN: 1350-7265. DOI: 10.3150/08-BEJ124 . URL: https://doi.org/10.3150/08-BEJ124 (cit. on p. 37).
darses.nourdin.ea:10:limit	Darses, Sébastien, Ivan Nourdin, and David Nualart (2010). “Limit theorems for nonlinear functionals of Volterra processes via white noise analysis”. In: <i>Bernoulli</i> 16.4, pp. 1262–1293. ISSN: 1350-7265. DOI: 10.3150/10-BEJ258 . URL: https://doi.org/10.3150/10-BEJ258 (cit. on p. 37).
es.nourdin.ea:09:differentiating	Darses, Sébastien, Ivan Nourdin, and Giovanni Peccati (2009). “Differentiating σ -fields for Gaussian and shifted Gaussian processes”. In: <i>Stochastics</i> 81.1, pp. 79–97. ISSN: 1744-2508. DOI: 10.1080/17442500802270768 . URL: https://doi.org/10.1080/17442500802270768 (cit. on p. 37).
das.tsai:21:fractional	Das, Sayan and Li-Cheng Tsai (2021). “Fractional moments of the stochastic heat equation”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 57.2, pp. 778–799. ISSN: 0246-0203. DOI: 10.1214/20-aihp1095 . URL: https://doi.org/10.1214/20-aihp1095 (cit. on p. 37).
das.dhar.ea:90:new	Das, Sumit R. et al. (1990). “New critical behavior in $d = 0$ large- N matrix models”. In: <i>Modern Phys. Lett. A</i> 5.13, pp. 1041–1056. ISSN: 0217-7323. DOI: 10.1142/S0217732390001165 . URL: https://doi.org/10.1142/S0217732390001165 (cit. on p. 37).
david:88:conformal	David, F. (1988). “Conformal field theories coupled to 2-D gravity in the conformal gauge”. In: <i>Modern Phys. Lett. A</i> 3.17, pp. 1651–1656. ISSN: 0217-7323. DOI: 10.1142/S0217732388001975 . URL: https://doi.org/10.1142/S0217732388001975 (cit. on p. 38).
duplantier.ea:93:renormalization	David, François, Bertrand Duplantier, and Emmanuel Guitter (1993a). “Renormalization of crumpled manifolds”. In: <i>Phys. Rev. Lett.</i> 70.15, pp. 2205–2208. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.70.2205 . URL: https://doi.org/10.1103/PhysRevLett.70.2205 (cit. on p. 38).
plantier.ea:93:renormalization*1	— (1993b). “Renormalization theory for interacting crumpled manifolds”. In: <i>Nuclear Phys. B</i> 394.3, pp. 555–664. ISSN: 0550-3213. DOI: 10.1016/0550-3213(93)90001-1 .

- duplantier.ea:94:renormalization — 1016/0550-3213(93)90226-F. URL: [https://doi.org/10.1016/0550-3213\(93\)90226-F](https://doi.org/10.1016/0550-3213(93)90226-F) (cit. on p. 38).
- davies:87:equivalence — (1994). “Renormalization and hyperscaling for self-avoiding manifold models”. In: *Phys. Rev. Lett.* 72.3, pp. 311–315. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.72.311. URL: <https://doi.org/10.1103/PhysRevLett.72.311> (cit. on p. 38).
- davila.bonder.ea:05:numerical — Davies, E. B. (1987). “The equivalence of certain heat kernel and Green function bounds”. In: *J. Funct. Anal.* 71.1, pp. 88–103. ISSN: 0022-1236. DOI: 10.1016/0022-1236(87)90017-6. URL: [https://doi.org/10.1016/0022-1236\(87\)90017-6](https://doi.org/10.1016/0022-1236(87)90017-6) (cit. on p. 38).
- davis:76:on — Dávila, Juan et al. (2005). “Numerical analysis of stochastic differential equations with explosions”. In: *Stoch. Anal. Appl.* 23.4, pp. 809–825. ISSN: 0736-2994. DOI: 10.1081/SAP-200064484. URL: <https://doi.org/10.1081/SAP-200064484> (cit. on p. 38).
- davydov.khoshnevisan.ea:07:convex — Davis, Burgess (1976). “On the L^p norms of stochastic integrals and other martingales”. In: *Duke Math. J.* 43.4, pp. 697–704. ISSN: 0012-7094. URL: <http://projecteuclid.org/euclid.dmj/1077311944> (cit. on p. 38).
- dawson.li.ea:95:support — Davydov, Youri et al. (2007). “Convex rearrangements, generalized Lorenz curves, and correlated Gaussian data”. In: *J. Statist. Plann. Inference* 137.3, pp. 915–934. ISSN: 0378-3758. DOI: 10.1016/j.jspi.2006.06.032. URL: <https://doi.org/10.1016/j.jspi.2006.06.032> (cit. on p. 38).
- dawson:78:geostochastic — Dawson, D., Y. Li, and C. Mueller (1995). “The support of measure-valued branching processes in a random environment”. In: *Ann. Probab.* 23.4, pp. 1692–1718. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199510\)23:4%3C1692:TSOMB%3E2.0.CO;2-S%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199510)23:4%3C1692:TSOMB%3E2.0.CO;2-S%5C&origin=MSN) (cit. on p. 38).
- dawson.iscoe.ea:89:super-brownian — Dawson, D. A. (1978). “Geostochastic calculus”. In: *Canad. J. Statist.* 6.2, pp. 143–168. ISSN: 0319-5724. DOI: 10.2307/3315044. URL: <https://doi.org/10.2307/3315044> (cit. on p. 38).
- on.vaillancourt.ea:00:stochastic — Dawson, D. A., I. Iscoe, and E. A. Perkins (1989). “Super-Brownian motion: path properties and hitting probabilities”. In: *Probab. Theory Related Fields* 83.1-2, pp. 135–205. ISSN: 0178-8051. DOI: 10.1007/BF00333147. URL: <https://doi.org/10.1007/BF00333147> (cit. on p. 38).
- dawson.etheridge.ea:02:mutually — Dawson, D. A., J. Vaillancourt, and H. Wang (2000). “Stochastic partial differential equations for a class of interacting measure-valued diffusions”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 36.2, pp. 167–180. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(00)00121-7. URL: [https://doi.org/10.1016/S0246-0203\(00\)00121-7](https://doi.org/10.1016/S0246-0203(00)00121-7) (cit. on p. 38).
- dawson.etheridge.ea:02:mutually*1 — Dawson, Donald A., Alison M. Etheridge, et al. (2002a). “Mutually catalytic branching in the plane: finite measure states”. In: *Ann. Probab.* 30.4, pp. 1681–1762. ISSN: 0091-1798. DOI: 10.1214/aop/1039548370. URL: <https://doi.org/10.1214/aop/1039548370> (cit. on p. 38).
- awson.etheridge.ea:02:mutually*1 — (2002b). “Mutually catalytic branching in the plane: infinite measure states”. In: *Electron. J. Probab.* 7, No. 15, 61. ISSN: 1083-6489. DOI: 10.1214/EJP.v7-114. URL: <https://doi.org/10.1214/EJP.v7-114> (cit. on p. 38).

- dawson.feng:98:large Dawson, Donald A. and Shui Feng (1998). “Large deviations for the Fleming-Viot process with neutral mutation and selection”. In: *Stochastic Process. Appl.* 77.2, pp. 207–232. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(98\)00035-0](https://doi.org/10.1016/S0304-4149(98)00035-0). URL: [https://doi.org/10.1016/S0304-4149\(98\)00035-0](https://doi.org/10.1016/S0304-4149(98)00035-0) (cit. on p. 38).
- dawson.feng:01:large — (2001). “Large deviations for the Fleming-Viot process with neutral mutation and selection. II”. In: *Stochastic Process. Appl.* 92.1, pp. 131–162. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(00\)00070-3](https://doi.org/10.1016/S0304-4149(00)00070-3). URL: [https://doi.org/10.1016/S0304-4149\(00\)00070-3](https://doi.org/10.1016/S0304-4149(00)00070-3) (cit. on p. 38).
- on.fleischmann.ea:95:singularity Dawson, Donald A., Klaus Fleischmann, Yi Li, et al. (1995). “Singularity of super-Brownian local time at a point catalyst”. In: *Ann. Probab.* 23.1, pp. 37–55. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199501\)23:1%3C37:SOSLTA%3E2.0.CO;2-Q%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C37:SOSLTA%3E2.0.CO;2-Q%5C&origin=MSN) (cit. on p. 38).
- dawson.fleischmann.ea:00:finite Dawson, Donald A., Klaus Fleischmann, and Carl Mueller (2000). “Finite time extinction of superprocesses with catalysts”. In: *Ann. Probab.* 28.2, pp. 603–642. ISSN: 0091-1798. DOI: [10.1214/aop/1019160254](https://doi.org/10.1214/aop/1019160254). URL: <https://doi.org/10.1214/aop/1019160254> (cit. on p. 38).
- dawson.fleischmann.ea:03:mutually Dawson, Donald A., Klaus Fleischmann, Leonid Mytnik, et al. (2003). “Mutually catalytic branching in the plane: uniqueness”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 39.1, pp. 135–191. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(02\)00006-7](https://doi.org/10.1016/S0246-0203(02)00006-7). URL: [https://doi.org/10.1016/S0246-0203\(02\)00006-7](https://doi.org/10.1016/S0246-0203(02)00006-7) (cit. on p. 38).
- dawson.hochberg:79:carrying Dawson, Donald A. and Kenneth J. Hochberg (1979). “The carrying dimension of a stochastic measure diffusion”. In: *Ann. Probab.* 7.4, pp. 693–703. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(197908\)7:4%3C693:TCD0AS%3E2.0.CO;2-E%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(197908)7:4%3C693:TCD0AS%3E2.0.CO;2-E%5C&origin=MSN) (cit. on p. 38).
- dawson.li:12:stochastic Dawson, Donald A. and Zenghu Li (2012). “Stochastic equations, flows and measure-valued processes”. In: *Ann. Probab.* 40.2, pp. 813–857. ISSN: 0091-1798. DOI: [10.1214/10-AOP629](https://doi.org/10.1214/10-AOP629). URL: <https://doi.org/10.1214/10-AOP629> (cit. on p. 38).
- dawson.perkins:91:historical Dawson, Donald A. and Edwin A. Perkins (1991). “Historical processes”. In: *Mem. Amer. Math. Soc.* 93.454, pp. iv+179. ISSN: 0065-9266. DOI: [10.1090/memo/0454](https://doi.org/10.1090/memo/0454). URL: <https://doi.org/10.1090/memo/0454> (cit. on p. 38).
- dawson.salehi:80:spatially Dawson, Donald A. and Habib Salehi (1980). “Spatially homogeneous random evolutions”. In: *J. Multivariate Anal.* 10.2, pp. 141–180. ISSN: 0047-259X. DOI: [10.1016/0047-259X\(80\)90012-3](https://doi.org/10.1016/0047-259X(80)90012-3). URL: [https://doi.org/10.1016/0047-259X\(80\)90012-3](https://doi.org/10.1016/0047-259X(80)90012-3) (cit. on p. 38).
- de-masi.presutti.ea:89:weakly De Masi, A., E. Presutti, and E. Scacciatelli (1989). “The weakly asymmetric simple exclusion process”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 25.1, pp. 1–38. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1989%5C_%5C_25%5C_1%5C_1%5C_0 (cit. on p. 38).
- debbi:06:explicit Debbi, Latifa (2006). “Explicit solutions of some fractional partial differential equations via stable subordinators”. In: *J. Appl. Math. Stoch. Anal.*, Art. ID 93502, 18. ISSN: 1048-9533. DOI: [10.1155/JAMSA/2006/93502](https://doi.org/10.1155/JAMSA/2006/93502). URL: <https://doi.org/10.1155/JAMSA/2006/93502> (cit. on p. 38).

debbi.dozzi:05:on	Debbi, Latifa and Marco Dozzi (2005). “On the solutions of nonlinear stochastic fractional partial differential equations in one spatial dimension”. In: <i>Stochastic Process. Appl.</i> 115.11, pp. 1764–1781. ISSN: 0304-4149. DOI: 10.1016/j.spa.2005.06.001 . URL: https://doi.org/10.1016/j.spa.2005.06.001 (cit. on p. 38).
deblassie:04:iterated	DeBlassie, R. Dante (2004). “Iterated Brownian motion in an open set”. In: <i>Ann. Appl. Probab.</i> 14.3, pp. 1529–1558. ISSN: 1050-5164. DOI: 10.1214/105051604000000404 . URL: https://doi.org/10.1214/105051604000000404 (cit. on p. 38).
decreusefond:02:regularity	Decreusefond, L. (2002). “Regularity properties of some stochastic Volterra integrals with singular kernel”. In: <i>Potential Anal.</i> 16.2, pp. 139–149. ISSN: 0926-2601. DOI: 10.1023/A:1012628013041 . URL: https://doi.org/10.1023/A:1012628013041 (cit. on p. 38).
decreusefond.hu.ea:93:inegalite	Decreusefond, Laurent, Yao Zhong Hu, and Ali Süleyman Üstünel (1993). “Une inégalité d’interpolation sur l’espace de Wiener”. In: <i>C. R. Acad. Sci. Paris Sér. I Math.</i> 317.11, pp. 1065–1067. ISSN: 0764-4442 (cit. on p. 38).
decreusefond.nualart:08:hitting	Decreusefond, Laurent and David Nualart (2008). “Hitting times for Gaussian processes”. In: <i>Ann. Probab.</i> 36.1, pp. 319–330. ISSN: 0091-1798. DOI: 10.1214/009117907000000132 . URL: https://doi.org/10.1214/009117907000000132 (cit. on p. 38).
del-moral.tindel:05:berry-esseen	Del Moral, Pierre and Samy Tindel (2005). “A Berry-Esseen theorem for Feynman-Kac and interacting particle models”. In: <i>Ann. Appl. Probab.</i> 15.1B, pp. 941–962. ISSN: 1050-5164. DOI: 10.1214/105051604000000792 . URL: https://doi.org/10.1214/105051604000000792 (cit. on p. 38).
del-pino.dolbeault:02:best	Del Pino, Manuel and Jean Dolbeault (2002). “Best constants for Gagliardo-Nirenberg inequalities and applications to nonlinear diffusions”. In: <i>J. Math. Pures Appl. (9)</i> 81.9, pp. 847–875. ISSN: 0021-7824. DOI: 10.1016/S0021-7824(02)01266-7 . URL: https://doi.org/10.1016/S0021-7824(02)01266-7 (cit. on p. 38).
delarue.menozzi.ea:15:landau	Delarue, François, Stéphane Menozzi, and Eulalia Nualart (2015). “The Landau equation for Maxwellian molecules and the Brownian motion on $SO_N(\mathbb{R})$ ”. In: <i>Electron. J. Probab.</i> 20, no. 92, 39. DOI: 10.1214/EJP.v20-4012 . URL: https://doi.org/10.1214/EJP.v20-4012 (cit. on p. 38).
delgado.sanz:92:hu-meyer	Delgado, Rosario and Marta Sanz (1992). “The Hu-Meyer formula for nondeterministic kernels”. In: <i>Stochastics Stochastics Rep.</i> 38.3, pp. 149–158. ISSN: 1045-1129. DOI: 10.1080/17442509208833752 . URL: https://doi.org/10.1080/17442509208833752 (cit. on p. 38).
delgado.sanz-sole:95:green	Delgado, Rosario and Marta Sanz-Solé (1995b). “Green formulas in anticipating stochastic calculus”. In: <i>Stochastic Process. Appl.</i> 57.1, pp. 113–148. ISSN: 0304-4149. DOI: 10.1016/0304-4149(94)00070-A . URL: https://doi.org/10.1016/0304-4149(94)00070-A (cit. on p. 38).
delgado-vences.nualart.ea:20:central	Delgado-Vences, Francisco, David Nualart, and Guangqu Zheng (2020). “A central limit theorem for the stochastic wave equation with fractional noise”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 56.4, pp. 3020–3042. ISSN: 0246-0203. DOI: 10.1214/20-AIHP1069 . URL: https://doi.org/10.1214/20-AIHP1069 (cit. on p. 38).
delgado-vences.sanz-sole:14:approximation	Delgado-Vences, Francisco J. and Marta Sanz-Solé (2014). “Approximation of a stochastic wave equation in dimension three, with appli-

ences.sanz-sole:16:approximation

dembo.guionnet.ea:03:moderate

dembo.vershik.ea:00:large

dembo.zeitouni:86:parameter

dembo.zeitouni:89:corrigendum

dembo.zeitouni:92:erratum

dembo.zeitouni:96:refinements

dembo:97:information

dembo.gantert.ea:02:large

dembo.gantert.ea:04:large

cation to a support theorem in Hölder norm”. In: *Bernoulli* 20.4, pp. 2169–2216. ISSN: 1350-7265. DOI: [10.3150/13-BEJ554](https://doi.org/10.3150/13-BEJ554). URL: <https://doi.org/10.3150/13-BEJ554> (cit. on p. 38).

— (2016). “Approximation of a stochastic wave equation in dimension three, with application to a support theorem in Hölder norm: the non-stationary case”. In: *Bernoulli* 22.3, pp. 1572–1597. ISSN: 1350-7265. DOI: [10.3150/15-BEJ704](https://doi.org/10.3150/15-BEJ704). URL: <https://doi.org/10.3150/15-BEJ704> (cit. on p. 39).

Dembo, A., A. Guionnet, and O. Zeitouni (2003). “Moderate deviations for the spectral measure of certain random matrices”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 39.6, pp. 1013–1042. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(03\)00024-4](https://doi.org/10.1016/S0246-0203(03)00024-4). URL: [https://doi.org/10.1016/S0246-0203\(03\)00024-4](https://doi.org/10.1016/S0246-0203(03)00024-4) (cit. on p. 39).

Dembo, A., A. Vershik, and O. Zeitouni (2000). “Large deviations for integer partitions”. In: *Markov Process. Related Fields* 6.2, pp. 147–179. ISSN: 1024-2953 (cit. on p. 39).

Dembo, A. and O. Zeitouni (1986). “Parameter estimation of partially observed continuous time stochastic processes via the EM algorithm”. In: *Stochastic Process. Appl.* 23.1, pp. 91–113. ISSN: 0304-4149,1879-209X. DOI: [10.1016/0304-4149\(86\)90018-9](https://doi.org/10.1016/0304-4149(86)90018-9). URL: [https://doi.org/10.1016/0304-4149\(86\)90018-9](https://doi.org/10.1016/0304-4149(86)90018-9) (cit. on p. 39).

— (1989). “Corrigendum: “Parameter estimation of partially observed continuous time stochastic processes via the EM algorithm” [Stochastic Process. Appl. **23** (1986), no. 1, 91–113; MR0866289 (88h:93068)]”. In: *Stochastic Process. Appl.* 31.1, pp. 167–169. ISSN: 0304-4149,1879-209X. DOI: [10.1016/0304-4149\(89\)90110-5](https://doi.org/10.1016/0304-4149(89)90110-5). URL: [https://doi.org/10.1016/0304-4149\(89\)90110-5](https://doi.org/10.1016/0304-4149(89)90110-5) (cit. on p. 39).

— (1992). “Erratum: “Parameter estimation of partially observed continuous time stochastic processes via the EM algorithm” [Stochastic Process. Appl. **23** (1986), no. 1, 91–113; MR0866289 (88h:93068)]”. In: *Stochastic Process. Appl.* 40.2, pp. 359–361. ISSN: 0304-4149,1879-209X. DOI: [10.1016/0304-4149\(92\)90019-M](https://doi.org/10.1016/0304-4149(92)90019-M). URL: [https://doi.org/10.1016/0304-4149\(92\)90019-M](https://doi.org/10.1016/0304-4149(92)90019-M) (cit. on p. 39).

— (1996). “Refinements of the Gibbs conditioning principle”. In: *Probab. Theory Related Fields* 104.1, pp. 1–14. ISSN: 0178-8051,1432-2064. DOI: [10.1007/BF01303799](https://doi.org/10.1007/BF01303799). URL: <https://doi.org/10.1007/BF01303799> (cit. on p. 39).

Dembo, Amir (1997). “Information inequalities and concentration of measure”. In: *Ann. Probab.* 25.2, pp. 927–939. ISSN: 0091-1798. DOI: [10.1214/aop/1024404424](https://doi.org/10.1214/aop/1024404424). URL: <https://doi.org/10.1214/aop/1024404424> (cit. on p. 39).

Dembo, Amir, Nina Gantert, Yuval Peres, et al. (2002). “Large deviations for random walks on Galton-Watson trees: averaging and uncertainty”. In: *Probab. Theory Related Fields* 122.2, pp. 241–288. ISSN: 0178-8051. DOI: [10.1007/s004400100162](https://doi.org/10.1007/s004400100162). URL: <https://doi.org/10.1007/s004400100162> (cit. on p. 39).

Dembo, Amir, Nina Gantert, and Ofer Zeitouni (2004). “Large deviations for random walk in random environment with holding times”. In: *Ann. Probab.* 32.1B, pp. 996–1029. ISSN: 0091-1798,2168-894X. DOI: [10.1214/aop/1079021470](https://doi.org/10.1214/aop/1079021470). URL: <https://doi.org/10.1214/aop/1079021470> (cit. on p. 39).

dembo.karlin.ea:94:critical	Dembo, Amir, Samuel Karlin, and Ofer Zeitouni (1994a). “Critical phenomena for sequence matching with scoring”. In: <i>Ann. Probab.</i> 22.4, pp. 1993–2021. ISSN: 0091-1798,2168-894X. URL: http://links.jstor.org/sici?sici=0091-1798(199410)22:4%3C1993:CPFSMW%3E2.0.CO;2-D%5C&origin=MSN (cit. on p. 39).
dembo.karlin.ea:94:large	— (1994b). “Large exceedances for multidimensional Lévy processes”. In: <i>Ann. Appl. Probab.</i> 4.2, pp. 432–447. ISSN: 1050-5164,2168-8737. URL: http://links.jstor.org/sici?sici=1050-5164(199405)4:2%3C432:LEFMLP%3E2.0.CO;2-B%5C&origin=MSN (cit. on p. 39).
dembo.karlin.ea:94:limit	— (1994c). “Limit distribution of maximal non-aligned two-sequence segmental score”. In: <i>Ann. Probab.</i> 22.4, pp. 2022–2039. ISSN: 0091-1798,2168-894X. URL: http://links.jstor.org/sici?sici=0091-1798(199410)22:4%3C2022:LDOMNT%3E2.0.CO;2-B%5C&origin=MSN (cit. on p. 39).
dembo.lubetzky.ea:21:universality	Dembo, Amir, Eyal Lubetzky, and Ofer Zeitouni (2021). “Universality for Langevin-like spin glass dynamics”. In: <i>Ann. Appl. Probab.</i> 31.6, pp. 2864–2880. ISSN: 1050-5164,2168-8737. DOI: 10.1214/21-aap1665 . URL: https://doi.org/10.1214/21-aap1665 (cit. on p. 39).
dembo.mayer-wolf.ea:95:exact	Dembo, Amir, Eddy Mayer-Wolf, and Ofer Zeitouni (1995). “Exact behavior of Gaussian seminorms”. In: <i>Statist. Probab. Lett.</i> 23.3, pp. 275–280. ISSN: 0167-7152,1879-2103. DOI: 10.1016/0167-7152(94)00125-R . URL: https://doi.org/10.1016/0167-7152(94)00125-R (cit. on p. 39).
dembo.peres.ea:99:thick	Dembo, Amir, Yuval Peres, Jay Rosen, et al. (1999). “Thick points for transient symmetric stable processes”. In: <i>Electron. J. Probab.</i> 4, no. 10, 13. ISSN: 1083-6489. DOI: 10.1214/EJP.v4-47 . URL: https://doi.org/10.1214/EJP.v4-47 (cit. on p. 39).
dembo.peres.ea:00:thick	— (2000a). “Thick points for spatial Brownian motion: multifractal analysis of occupation measure”. In: <i>Ann. Probab.</i> 28.1, pp. 1–35. ISSN: 0091-1798,2168-894X. DOI: 10.1214/aop/1019160110 . URL: https://doi.org/10.1214/aop/1019160110 (cit. on p. 39).
dembo.peres.ea:00:thin	— (2000b). “Thin points for Brownian motion”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 36.6, pp. 749–774. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(00)00139-4 . URL: https://doi.org/10.1016/S0246-0203(00)00139-4 (cit. on p. 39).
dembo.peres.ea:01:thick	— (2001). “Thick points for planar Brownian motion and the Erds-Taylor conjecture on random walk”. In: <i>Acta Math.</i> 186.2, pp. 239–270. ISSN: 0001-5962,1871-2509. DOI: 10.1007/BF02401841 . URL: https://doi.org/10.1007/BF02401841 (cit. on p. 39).
dembo.peres.ea:02:thick	— (2002). “Thick points for intersections of planar sample paths”. In: <i>Trans. Amer. Math. Soc.</i> 354.12, pp. 4969–5003. ISSN: 0002-9947,1088-6850. DOI: 10.1090/S0002-9947-02-03080-5 . URL: https://doi.org/10.1090/S0002-9947-02-03080-5 (cit. on p. 39).
dembo.peres.ea:04:cover	— (2004). “Cover times for Brownian motion and random walks in two dimensions”. In: <i>Ann. of Math. (2)</i> 160.2, pp. 433–464. ISSN: 0003-486X,1939-8980. DOI: 10.4007/annals.2004.160.433 . URL: https://doi.org/10.4007/annals.2004.160.433 (cit. on p. 39).
dembo.peres.ea:06:late	Dembo, Amir, Yuval Peres, Jay Rosen, et al. (2006). “Late points for random walks in two dimensions”. In: <i>Ann. Probab.</i> 34.1, pp. 219–263.

	ISSN: 0091-1798,2168-894X. DOI: 10.1214/009117905000000387 . URL: https://doi.org/10.1214/009117905000000387 (cit. on p. 39).
dembo.peres.ea:96:tail	Dembo, Amir, Yuval Peres, and Ofer Zeitouni (1996). “Tail estimates for one-dimensional random walk in random environment”. In: <i>Comm. Math. Phys.</i> 181.3, pp. 667–683. ISSN: 0010-3616,1432-0916. URL: http://projecteuclid.org/euclid.cmp/1104287907 (cit. on p. 39).
dembo.poonen.ea:02:random	Dembo, Amir, Bjorn Poonen, et al. (2002). “Random polynomials having few or no real zeros”. In: <i>J. Amer. Math. Soc.</i> 15.4, pp. 857–892. ISSN: 0894-0347,1088-6834. DOI: 10.1090/S0894-0347-02-00386-7 . URL: https://doi.org/10.1090/S0894-0347-02-00386-7 (cit. on p. 39).
dembo.rosen.ea:21:limit	Dembo, Amir, Jay Rosen, and Ofer Zeitouni (2021). “Limit law for the cover time of a random walk on a binary tree”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 57.2, pp. 830–855. ISSN: 0246-0203,1778-7017. DOI: 10.1214/20-aihp1098 . URL: https://doi.org/10.1214/20-aihp1098 (cit. on p. 39).
dembo.shkolnikov.ea:16:large	Dembo, Amir, Mykhaylo Shkolnikov, et al. (2016). “Large deviations for diffusions interacting through their ranks”. In: <i>Comm. Pure Appl. Math.</i> 69.7, pp. 1259–1313. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.21640 . URL: https://doi.org/10.1002/cpa.21640 (cit. on p. 39).
dembo.tsai:16:weakly	Dembo, Amir and Li-Cheng Tsai (2016). “Weakly asymmetric non-simple exclusion process and the Kardar-Parisi-Zhang equation”. In: <i>Comm. Math. Phys.</i> 341.1, pp. 219–261. ISSN: 0010-3616. DOI: 10.1007/s00220-015-2527-1 . URL: https://doi.org/10.1007/s00220-015-2527-1 (cit. on p. 39).
dembo.tsai:17:equilibrium	— (2017). “Equilibrium fluctuation of the Atlas model”. In: <i>Ann. Probab.</i> 45.6B, pp. 4529–4560. ISSN: 0091-1798. DOI: 10.1214/16-AOP1171 . URL: https://doi.org/10.1214/16-AOP1171 (cit. on p. 39).
dembo.tsai:19:criticality	— (2019). “Criticality of a randomly-driven front”. In: <i>Arch. Ration. Mech. Anal.</i> 233.2, pp. 643–699. ISSN: 0003-9527. DOI: 10.1007/s00205-019-01365-w . URL: https://doi.org/10.1007/s00205-019-01365-w (cit. on p. 39).
dembo.zeitouni:88:general	Dembo, Amir and Ofer Zeitouni (1988). “General potential surfaces and neural networks”. In: <i>Phys. Rev. A (3)</i> 37.6, pp. 2134–2143. ISSN: 1050-2947,1094-1622. DOI: 10.1103/PhysRevA.37.2134 . URL: https://doi.org/10.1103/PhysRevA.37.2134 (cit. on p. 39).
dembo.zeitouni:90:maximum	— (1990). “Maximum a posteriori estimation of elliptic Gaussian fields observed via a noisy nonlinear channel”. In: <i>J. Multivariate Anal.</i> 35.2, pp. 151–167. ISSN: 0047-259X,1095-7243. DOI: 10.1016/0047-259X(90)90022-A . URL: https://doi.org/10.1016/0047-259X(90)90022-A (cit. on p. 39).
dembo.zeitouni:91:onsager-machlup	— (1991). “Onsager-Machlup functionals and maximum a posteriori estimation for a class of non-Gaussian random fields”. In: <i>J. Multivariate Anal.</i> 36.2, pp. 243–262. ISSN: 0047-259X,1095-7243. DOI: 10.1016/0047-259X(91)90060-F . URL: https://doi.org/10.1016/0047-259X(91)90060-F (cit. on p. 39).
dembo.zeitouni:94:large	— (1994). “A large deviations analysis of range tracking loops”. In: <i>IEEE Trans. Automat. Control</i> 39.2, pp. 360–364. ISSN: 0018-9286,1558-2523. DOI: 10.1109/9.272334 . URL: https://doi.org/10.1109/9.272334 (cit. on p. 39).

- dembo.zeitouni:96:large*1 Dembo, Amir and Ofer Zeitouni (1996b). “Large deviations for sub-sampling from individual sequences”. In: *Statist. Probab. Lett.* 27.3, pp. 201–205. ISSN: 0167-7152,1879-2103. DOI: [10.1016/0167-7152\(95\)00065-8](https://doi.org/10.1016/0167-7152(95)00065-8). URL: [https://doi.org/10.1016/0167-7152\(95\)00065-8](https://doi.org/10.1016/0167-7152(95)00065-8) (cit. on p. 39).
- dembo.zeitouni:96:transportation — (1996c). “Transportation approach to some concentration inequalities in product spaces”. In: *Electron. Comm. Probab.* 1, no. 9, 83–90. ISSN: 1083-589X. DOI: [10.1214/ECP.v1-979](https://doi.org/10.1214/ECP.v1-979). URL: <https://doi.org/10.1214/ECP.v1-979> (cit. on p. 39).
- dembo.zeitouni:15:matrix — (2015). “Matrix optimization under random external fields”. In: *J. Stat. Phys.* 159.6, pp. 1306–1326. ISSN: 0022-4715,1572-9613. DOI: [10.1007/s10955-015-1228-7](https://doi.org/10.1007/s10955-015-1228-7). URL: <https://doi.org/10.1007/s10955-015-1228-7> (cit. on p. 39).
- denis.matoussi.ea:05:lp Denis, Laurent, Anis Matoussi, and Lucretiu Stoica (2005). “ L^p estimates for the uniform norm of solutions of quasilinear SPDE’s”. In: *Probab. Theory Related Fields* 133.4, pp. 437–463. ISSN: 0178-8051. DOI: [10.1007/s00440-005-0436-5](https://doi.org/10.1007/s00440-005-0436-5). URL: <https://doi.org/10.1007/s00440-005-0436-5> (cit. on p. 39).
- denis.stoica:04:general Denis, Laurent and L. Stoica (2004). “A general analytical result for non-linear SPDE’s and applications”. In: *Electron. J. Probab.* 9, no. 23, 674–709. ISSN: 1083-6489. DOI: [10.1214/EJP.v9-223](https://doi.org/10.1214/EJP.v9-223). URL: <https://doi.org/10.1214/EJP.v9-223> (cit. on p. 39).
- derrida:80:random-energy Derrida, B. (1980a). “Random-energy model: limit of a family of disordered models”. In: *Phys. Rev. Lett.* 45.2, pp. 79–82. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.45.79](https://doi.org/10.1103/PhysRevLett.45.79). URL: <https://doi.org/10.1103/PhysRevLett.45.79> (cit. on p. 39).
- derrida:81:random-energy Derrida, Bernard (1981). “Random-energy model: an exactly solvable model of disordered systems”. In: *Phys. Rev. B (3)* 24.5, pp. 2613–2626. ISSN: 0163-1829. DOI: [10.1103/physrevb.24.2613](https://doi.org/10.1103/physrevb.24.2613). URL: <https://doi.org/10.1103/physrevb.24.2613> (cit. on p. 40).
- derriennic.hachem:88:sur Derriennic, Yves and Bachar Hachem (1988). “Sur la convergence en moyenne des suites presque sous-additives”. In: *Math. Z.* 198.2, pp. 221–224. ISSN: 0025-5874. DOI: [10.1007/BF01163292](https://doi.org/10.1007/BF01163292). URL: <https://doi.org/10.1007/BF01163292> (cit. on p. 40).
- dettweiler:91:stochastic Dettweiler, Egbert (1991). “Stochastic integration relative to Brownian motion on a general Banach space”. In: *Douga Mat.* 15.2, pp. 58–97. ISSN: 1010-7622 (cit. on p. 40).
- deuschel.zeitouni:95:limiting Deuschel, Jean-Dominique and Ofer Zeitouni (1995). “Limiting curves for i.i.d. records”. In: *Ann. Probab.* 23.2, pp. 852–878. ISSN: 0091-1798,2168-894X. URL: [http://links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C852:LCFIR%3E2.0.CO;2-U%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199504)23:2%3C852:LCFIR%3E2.0.CO;2-U%5C&origin=MSN) (cit. on p. 40).
- deuschel.zeitouni:99:on — (1999). “On increasing subsequences of I.I.D. samples”. In: *Combin. Probab. Comput.* 8.3, pp. 247–263. ISSN: 0963-5483. DOI: [10.1017/S0963548399003776](https://doi.org/10.1017/S0963548399003776). URL: <https://doi.org/10.1017/S0963548399003776> (cit. on p. 40).
- devore.kyriazis.ea:98:multiscale DeVore, R. A., G. C. Kyriazis, and P. Wang (1998). “Multiscale characterizations of Besov spaces on bounded domains”. In: *J. Approx. Theory* 93.2, pp. 273–292. ISSN: 0021-9045. DOI: [10.1006/jath.1997.3142](https://doi.org/10.1006/jath.1997.3142). URL: <https://doi.org/10.1006/jath.1997.3142> (cit. on p. 40).

devore.jawerth.ea:92:compression	DeVore, Ronald A., Björn Jawerth, and Vasil Popov (1992). “Compression of wavelet decompositions”. In: <i>Amer. J. Math.</i> 114.4, pp. 737–785. ISSN: 0002-9327. DOI: 10.2307/2374796 . URL: https://doi.org/10.2307/2374796 (cit. on p. 40).
deya.gubinelli.ea:12:non-linear	Deya, A., M. Gubinelli, and S. Tindel (2012). “Non-linear rough heat equations”. In: <i>Probab. Theory Related Fields</i> 153.1-2, pp. 97–147. ISSN: 0178-8051. DOI: 10.1007/s00440-011-0341-z . URL: https://doi.org/10.1007/s00440-011-0341-z (cit. on p. 40).
a.neuenkirch.ea:12:milstein-type	Deya, A., A. Neuenkirch, and S. Tindel (2012). “A Milstein-type scheme without Lévy area terms for SDEs driven by fractional Brownian motion”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 48.2, pp. 518–550. ISSN: 0246-0203. DOI: 10.1214/10-AIHP392 . URL: https://doi.org/10.1214/10-AIHP392 (cit. on p. 40).
deya:16:on	Deya, Aurélien (2016). “On a modelled rough heat equation”. In: <i>Probab. Theory Related Fields</i> 166.1-2, pp. 1–65. ISSN: 0178-8051. DOI: 10.1007/s00440-015-0650-8 . URL: https://doi.org/10.1007/s00440-015-0650-8 (cit. on p. 40).
deya.gubinelli.ea:19:priori	Deya, Aurélien, Massimiliano Gubinelli, et al. (2019a). “A priori estimates for rough PDEs with application to rough conservation laws”. In: <i>J. Funct. Anal.</i> 276.12, pp. 3577–3645. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2019.03.008 . URL: https://doi.org/10.1016/j.jfa.2019.03.008 (cit. on p. 40).
gubinelli.ea:19:one-dimensional	— (2019b). “One-dimensional reflected rough differential equations”. In: <i>Stochastic Process. Appl.</i> 129.9, pp. 3261–3281. ISSN: 0304-4149. DOI: 10.1016/j.spa.2018.09.007 . URL: https://doi.org/10.1016/j.spa.2018.09.007 (cit. on p. 40).
deya.jolis.ea:13:stratonovich	Deya, Aurélien, Maria Jolis, and Lluís Quer-Sardanyons (2013). “The Stratonovich heat equation: a continuity result and weak approximations”. In: <i>Electron. J. Probab.</i> 18, no. 3, 34. DOI: 10.1214/EJP.v18-2004 . URL: https://doi.org/10.1214/EJP.v18-2004 (cit. on p. 40).
deya.noredline.ea:13:fourth	Deya, Aurélien, Salim Noredline, and Ivan Nourdin (2013). “Fourth moment theorem and q -Brownian chaos”. In: <i>Comm. Math. Phys.</i> 321.1, pp. 113–134. ISSN: 0010-3616. DOI: 10.1007/s00220-012-1631-8 . URL: https://doi.org/10.1007/s00220-012-1631-8 (cit. on p. 40).
deya.nourdin:12:convergence	Deya, Aurélien and Ivan Nourdin (2012). “Convergence of Wigner integrals to the tetilla law”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 9, pp. 101–127 (cit. on p. 40).
deya.nourdin:14:invariance	— (2014). “Invariance principles for homogeneous sums of free random variables”. In: <i>Bernoulli</i> 20.2, pp. 586–603. ISSN: 1350-7265. DOI: 10.3150/12-BEJ498 . URL: https://doi.org/10.3150/12-BEJ498 (cit. on p. 40).
deya.nualart.ea:15:on	Deya, Aurélien, David Nualart, and Samy Tindel (2015). “On L^2 modulus of continuity of Brownian local times and Riesz potentials”. In: <i>Ann. Probab.</i> 43.3, pp. 1493–1534. ISSN: 0091-1798. DOI: 10.1214/13-AOP904 . URL: https://doi.org/10.1214/13-AOP904 (cit. on p. 40).
deya.panloup.ea:19:rate	Deya, Aurélien, Fabien Panloup, and Samy Tindel (2019). “Rate of convergence to equilibrium of fractional driven stochastic differential equations with rough multiplicative noise”. In: <i>Ann. Probab.</i> 47.1,

- pp. 464–518. ISSN: 0091-1798. DOI: [10.1214/18-AOP1265](https://doi.org/10.1214/18-AOP1265). URL: <https://doi.org/10.1214/18-AOP1265> (cit. on p. 40).
- `deya.tindel:09:rough` Deya, Aurélien and Samy Tindel (2009). “Rough Volterra equations. I. The algebraic integration setting”. In: *Stoch. Dyn.* 9.3, pp. 437–477. ISSN: 0219-4937. DOI: [10.1142/S0219493709002737](https://doi.org/10.1142/S0219493709002737). URL: <https://doi.org/10.1142/S0219493709002737> (cit. on p. 40).
- `deya.tindel:11:rough` Deya, Aurélien and Samy Tindel (2011). “Rough Volterra equations 2: Convolutional generalized integrals”. In: *Stochastic Process. Appl.* 121.8, pp. 1864–1899. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.05.003](https://doi.org/10.1016/j.spa.2011.05.003). URL: <https://doi.org/10.1016/j.spa.2011.05.003> (cit. on p. 40).
- `di-francesco.ginsparg.ea:95:2d` Di Francesco, P., P. Ginsparg, and J. Zinn-Justin (1995). “2D gravity and random matrices”. In: *Phys. Rep.* 254.1-2, p. 133. ISSN: 0370-1573. DOI: [10.1016/0370-1573\(94\)00084-G](https://doi.org/10.1016/0370-1573(94)00084-G). URL: [https://doi.org/10.1016/0370-1573\(94\)00084-G](https://doi.org/10.1016/0370-1573(94)00084-G) (cit. on p. 40).
- `ezza.palatucci.ea:12:hitchhikers` Di Nezza, Eleonora, Giampiero Palatucci, and Enrico Valdinoci (2012). “Hitchhiker’s guide to the fractional Sobolev spaces”. In: *Bull. Sci. Math.* 136.5, pp. 521–573. ISSN: 0007-4497. DOI: [10.1016/j.bulsci.2011.12.004](https://doi.org/10.1016/j.bulsci.2011.12.004). URL: <https://doi.org/10.1016/j.bulsci.2011.12.004> (cit. on p. 40).
- `di-nunno.zhang:16:approximations` Di Nunno, Giulia and Tusheng Zhang (2016). “Approximations of stochastic partial differential equations”. In: *Ann. Appl. Probab.* 26.3, pp. 1443–1466. ISSN: 1050-5164. DOI: [10.1214/15-AAP1122](https://doi.org/10.1214/15-AAP1122). URL: <https://doi.org/10.1214/15-AAP1122> (cit. on p. 40).
- `eyer-wolf.ea:04:poisson-dirichlet` Diaconis, Persi, Eddy Mayer-Wolf, et al. (2004). “The Poisson-Dirichlet law is the unique invariant distribution for uniform split-merge transformations”. In: *Ann. Probab.* 32.1B, pp. 915–938. ISSN: 0091-1798,2168-894X. DOI: [10.1214/aop/1079021468](https://doi.org/10.1214/aop/1079021468). URL: <https://doi.org/10.1214/aop/1079021468> (cit. on p. 40).
- `diel:11:almost` Diel, Roland (2011). “Almost sure asymptotics for the local time of a diffusion in Brownian environment”. In: *Stochastic Process. Appl.* 121.10, pp. 2303–2330. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.06.002](https://doi.org/10.1016/j.spa.2011.06.002). URL: <https://doi.org/10.1016/j.spa.2011.06.002> (cit. on p. 40).
- `rov.matetski:21:characterization` Dimitrov, Evgeni and Konstantin Matetski (2021). “Characterization of Brownian Gibbsian line ensembles”. In: *Ann. Probab.* 49.5, pp. 2477–2529. ISSN: 0091-1798. DOI: [10.1214/21-aop1513](https://doi.org/10.1214/21-aop1513). URL: <https://doi.org/10.1214/21-aop1513> (cit. on p. 40).
- `dimock.rajeev:04:multi-particle` Dimock, J. and S. G. Rajeev (2004). “Multi-particle Schrödinger operators with point interactions in the plane”. In: *J. Phys. A* 37.39, pp. 9157–9173. ISSN: 0305-4470. DOI: [10.1088/0305-4470/37/39/008](https://doi.org/10.1088/0305-4470/37/39/008). URL: <https://doi.org/10.1088/0305-4470/37/39/008> (cit. on p. 40).
- `dimova.kaschiev.ea:98:numerical` Dimova, Stefka et al. (1998). “Numerical analysis of radially nonsymmetric blow-up solutions of a nonlinear parabolic problem”. In: *J. Comput. Appl. Math.* 97.1-2, pp. 81–97. ISSN: 0377-0427. DOI: [10.1016/S0377-0427\(98\)00103-4](https://doi.org/10.1016/S0377-0427(98)00103-4). URL: [https://doi.org/10.1016/S0377-0427\(98\)00103-4](https://doi.org/10.1016/S0377-0427(98)00103-4) (cit. on p. 40).
- `ding.roy.ea:17:convergence` Ding, Jian, Rishideep Roy, and Ofer Zeitouni (2017). “Convergence of the centered maximum of log-correlated Gaussian fields”. In: *Ann. Probab.* 45.6A, pp. 3886–3928. ISSN: 0091-1798,2168-894X. DOI: [219](https://doi.org/10.1214/16-</p>
</div>
<div data-bbox=)

- AOP1152. URL: <https://doi.org/10.1214/16-AOP1152> (cit. on p. 40).
- ding.zeitouni:12:sharp Ding, Jian and Ofer Zeitouni (2012). “A sharp estimate for cover times on binary trees”. In: *Stochastic Process. Appl.* 122.5, pp. 2117–2133. ISSN: 0304-4149,1879-209X. DOI: [10.1016/j.spa.2012.03.008](https://doi.org/10.1016/j.spa.2012.03.008). URL: <https://doi.org/10.1016/j.spa.2012.03.008> (cit. on p. 40).
- ding.zeitouni:14:extreme — (2014). “Extreme values for two-dimensional discrete Gaussian free field”. In: *Ann. Probab.* 42.4, pp. 1480–1515. ISSN: 0091-1798. DOI: [10.1214/13-AOP859](https://doi.org/10.1214/13-AOP859). URL: <https://doi.org/10.1214/13-AOP859> (cit. on p. 40).
- ding.zeitouni.ea:18:on Ding, Jian, Ofer Zeitouni, and Fuxi Zhang (2018). “On the Liouville heat kernel for k -coarse MBRW”. In: *Electron. J. Probab.* 23, Paper No. 62, 20. ISSN: 1083-6489. DOI: [10.1214/18-EJP189](https://doi.org/10.1214/18-EJP189). URL: <https://doi.org/10.1214/18-EJP189> (cit. on p. 40).
- ding.zeitouni.ea:19:heat — (2019). “Heat kernel for Liouville Brownian motion and Liouville graph distance”. In: *Comm. Math. Phys.* 371.2, pp. 561–618. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s00220-019-03467-8](https://doi.org/10.1007/s00220-019-03467-8). URL: <https://doi.org/10.1007/s00220-019-03467-8> (cit. on p. 40).
- distler.kawai:89:conformal Distler, Jacques and Hikaru Kawai (1989). “Conformal field theory and 2D quantum gravity”. In: *Nuclear Phys. B* 321.2, pp. 509–527. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(89\)90354-4](https://doi.org/10.1016/0550-3213(89)90354-4). URL: [https://doi.org/10.1016/0550-3213\(89\)90354-4](https://doi.org/10.1016/0550-3213(89)90354-4) (cit. on p. 40).
- dittrich:90:travelling Dittrich, Peter (1990). “Travelling waves and long-time behaviour of the weakly asymmetric exclusion process”. In: *Probab. Theory Related Fields* 86.4, pp. 443–455. ISSN: 0178-8051. DOI: [10.1007/BF01198168](https://doi.org/10.1007/BF01198168). URL: <https://doi.org/10.1007/BF01198168> (cit. on p. 40).
- dittrich.gartner:91:central Dittrich, Peter and Jürgen Gärtner (1991). “A central limit theorem for the weakly asymmetric simple exclusion process”. In: *Math. Nachr.* 151, pp. 75–93. ISSN: 0025-584X. DOI: [10.1002/mana.19911510107](https://doi.org/10.1002/mana.19911510107). URL: <https://doi.org/10.1002/mana.19911510107> (cit. on p. 40).
- out.guillin.ea:04:transportation Djellout, H., A. Guillin, and L. Wu (2004). “Transportation cost-information inequalities and applications to random dynamical systems and diffusions”. In: *Ann. Probab.* 32.3B, pp. 2702–2732. ISSN: 0091-1798. DOI: [10.1214/009117904000000531](https://doi.org/10.1214/009117904000000531). URL: <https://doi.org/10.1214/009117904000000531> (cit. on p. 40).
- oering.mueller.ea:03:interacting Doering, Charles R., Carl Mueller, and Peter Smereka (2003). “Interacting particles, the stochastic Fisher-Kolmogorov-Petrovsky-Piscounov equation, and duality”. In: *Phys. A* 325.1-2. Stochastic systems: from randomness to complexity (Erice, 2002), pp. 243–259. ISSN: 0378-4371. DOI: [10.1016/S0378-4371\(03\)00203-6](https://doi.org/10.1016/S0378-4371(03)00203-6). URL: [https://doi.org/10.1016/S0378-4371\(03\)00203-6](https://doi.org/10.1016/S0378-4371(03)00203-6) (cit. on p. 40).
- dold.galaktionov.ea:98:rate Dold, J. W. et al. (1998). “Rate of approach to a singular steady state in quasilinear reaction-diffusion equations”. In: *Ann. Scuola Norm. Sup. Pisa Cl. Sci. (4)* 26.4, pp. 663–687. ISSN: 0391-173X. URL: http://www.numdam.org/item?id=ASNSP%5C_1998%5C_4%5C_26%5C_4%5C_663%5C_0 (cit. on p. 40).
- domb.joyce:72:cluster Domb, C and G S Joyce (May 1972). “Cluster expansion for a polymer chain”. In: *J. Phys. C: Solid State Phys.* 5.9, p. 956. DOI: [10.1088/0022-3719/5/9/009](https://dx.doi.org/10.1088/0022-3719/5/9/009). URL: <https://dx.doi.org/10.1088/0022-3719/5/9/009> (cit. on p. 40).

donati-martin.nualart:94:markov	Donati-Martin, C. and D. Nualart (1994). “Markov property for elliptic stochastic partial differential equations”. In: <i>Stochastics Stochastics Rep.</i> 46.1-2, pp. 107–115. ISSN: 1045-1129. DOI: 10.1080/17442509408833872 . URL: https://doi.org/10.1080/17442509408833872 (cit. on p. 41).
donati-martin.pardoux:93:white	Donati-Martin, C. and É. Pardoux (1993). “White noise driven SPDEs with reflection”. In: <i>Probab. Theory Related Fields</i> 95.1, pp. 1–24. ISSN: 0178-8051. DOI: 10.1007/BF01197335 . URL: https://doi.org/10.1007/BF01197335 (cit. on p. 41).
dong.wu.ea:20:large	Dong, Zhao, Jiang-Lun Wu, et al. (2020). “Large deviation principles for first-order scalar conservation laws with stochastic forcing”. In: <i>Ann. Appl. Probab.</i> 30.1, pp. 324–367. ISSN: 1050-5164. DOI: 10.1214/19-AAP1503 . URL: https://doi.org/10.1214/19-AAP1503 (cit. on p. 41).
dong.xiong.ea:17:moderate	Dong, Zhao, Jie Xiong, et al. (2017). “A moderate deviation principle for 2-D stochastic Navier-Stokes equations driven by multiplicative Lévy noises”. In: <i>J. Funct. Anal.</i> 272.1, pp. 227–254. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2016.10.012 . URL: https://doi.org/10.1016/j.jfa.2016.10.012 (cit. on p. 41).
dong.xu.ea:09:invariant	Dong, Zhao, Tiange Xu, and Tusheng Zhang (2009). “Invariant measures for stochastic evolution equations of pure jump type”. In: <i>Stochastic Process. Appl.</i> 119.2, pp. 410–427. ISSN: 0304-4149. DOI: 10.1016/j.spa.2008.03.002 . URL: https://doi.org/10.1016/j.spa.2008.03.002 (cit. on p. 41).
dong.zhang.ea:20:large	Dong, Zhao, Rangrang Zhang, and Tusheng Zhang (2020). “Large deviations for quasilinear parabolic stochastic partial differential equations”. In: <i>Potential Anal.</i> 53.1, pp. 183–202. ISSN: 0926-2601. DOI: 10.1007/s11118-019-09763-1 . URL: https://doi.org/10.1007/s11118-019-09763-1 (cit. on p. 41).
donoho.stark:89:uncertainty	Donoho, David L. and Philip B. Stark (1989). “Uncertainty principles and signal recovery”. In: <i>SIAM J. Appl. Math.</i> 49.3, pp. 906–931. ISSN: 0036-1399. DOI: 10.1137/0149053 . URL: https://doi.org/10.1137/0149053 (cit. on p. 41).
donsker.varadhan:75:asymptotic	Donsker, M. D. and S. R. S. Varadhan (1975a). “Asymptotic evaluation of certain Markov process expectations for large time. I. II”. In: <i>Comm. Pure Appl. Math.</i> 28, 1–47, <i>ibid.</i> 28 (1975), 279–301. ISSN: 0010-3640. DOI: 10.1002/cpa.3160280102 . URL: https://doi.org/10.1002/cpa.3160280102 (cit. on p. 41).
donsker.varadhan:75:asymptotics	— (1975c). “Asymptotics for the Wiener sausage”. In: <i>Comm. Pure Appl. Math.</i> 28.4, pp. 525–565. ISSN: 0010-3640. DOI: 10.1002/cpa.3160280406 . URL: https://doi.org/10.1002/cpa.3160280406 (cit. on p. 41).
donsker.varadhan:76:asymptotic	— (1976). “Asymptotic evaluation of certain Markov process expectations for large time. III”. In: <i>Comm. Pure Appl. Math.</i> 29.4, pp. 389–461. ISSN: 0010-3640. DOI: 10.1002/cpa.3160290405 . URL: https://doi.org/10.1002/cpa.3160290405 (cit. on p. 41).
donsker.varadhan:77:on	— (1977). “On laws of the iterated logarithm for local times”. In: <i>Comm. Pure Appl. Math.</i> 30.6, pp. 707–753. ISSN: 0010-3640. DOI: 10.1002/cpa.3160300603 . URL: https://doi.org/10.1002/cpa.3160300603 (cit. on p. 41).

- donsker.varadhan:83:asymptotics — (1983). “Asymptotics for the polaron”. In: *Comm. Pure Appl. Math.* 36.4, pp. 505–528. ISSN: 0010-3640. DOI: [10.1002/cpa.3160360408](https://doi.org/10.1002/cpa.3160360408). URL: <https://doi.org/10.1002/cpa.3160360408> (cit. on p. 41).
- doring.klenke.ea:17:finite Döring, Leif, Achim Klenke, and Leonid Mytnik (2017). “Finite system scheme for mutually catalytic branching with infinite branching rate”. In: *Ann. Appl. Probab.* 27.5, pp. 3113–3152. ISSN: 1050-5164. DOI: [10.1214/17-AAP1277](https://doi.org/10.1214/17-AAP1277). URL: <https://doi.org/10.1214/17-AAP1277> (cit. on p. 41).
- doring.mytnik:12:mutually Döring, Leif and Leonid Mytnik (2012). “Mutually catalytic branching processes and voter processes with strength of opinion”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 9, pp. 1–51 (cit. on p. 41).
- dotsenko:12:bethe Dotsenko, Victor (2012). “Bethe ansatz replica derivation of the GOE Tracy-Widom distribution in one-dimensional directed polymers with free endpoints”. In: *J. Stat. Mech. Theory Exp.* 11, P11014, 18. DOI: [10.1088/1742-5468/2012/11/p11014](https://doi.org/10.1088/1742-5468/2012/11/p11014). URL: <https://doi.org/10.1088/1742-5468/2012/11/p11014> (cit. on p. 41).
- dotsenko:13:distribution Dotsenko, Victor (2013). “Distribution function of the endpoint fluctuations of one-dimensional directed polymers in a random potential”. In: *J. Stat. Mech. Theory Exp.* 2, P02012, 20. DOI: [10.1088/1742-5468/2013/02/p02012](https://doi.org/10.1088/1742-5468/2013/02/p02012). URL: <https://doi.org/10.1088/1742-5468/2013/02/p02012> (cit. on p. 41).
- ssi.es-sebaiy.ea:22:berry-esseen Douissi, Soukaina et al. (2022). “Berry-Esseen bounds of second moment estimators for Gaussian processes observed at high frequency”. In: *Electron. J. Stat.* 16.1, pp. 636–670. DOI: [10.1214/21-ejs1967](https://doi.org/10.1214/21-ejs1967). URL: <https://doi.org/10.1214/21-ejs1967> (cit. on p. 41).
- dovbysh.sudakov:82:gram-de Dovbysh, L. N. and V. N. Sudakov (1982). “Gram-de Finetti matrices”. In: *Zap. Nauchn. Sem. Leningrad. Otdel. Mat. Inst. Steklov. (LOMI)* 119. Problems of the theory of probability distribution, VII, pp. 77–86, 238, 244–245. ISSN: 0206-8540 (cit. on p. 41).
- duc.nualart.ea:90:application Duc, Nguyen Minh, D. Nualart, and M. Sanz (1990). “Application of Malliavin calculus to a class of stochastic differential equations”. In: *Probab. Theory Related Fields* 84.4, pp. 549–571. ISSN: 0178-8051. DOI: [10.1007/BF01198319](https://doi.org/10.1007/BF01198319). URL: <https://doi.org/10.1007/BF01198319> (cit. on p. 41).
- duc.nualart.ea:91:doob-meyer — (1991). “The Doob-Meyer decomposition for anticipating processes”. In: *Stochastics Stochastics Rep.* 34.3-4, pp. 221–239. ISSN: 1045-1129 (cit. on p. 41).
- duc.nualart:90:stochastic Duc, Nguyen Minh and David Nualart (1990). “Stochastic processes possessing a Skorohod integral representation”. In: *Stochastics Stochastics Rep.* 30.1, pp. 47–60. ISSN: 1045-1129 (cit. on p. 41).
- dudley:67:sizes Dudley, R. M. (1967). “The sizes of compact subsets of Hilbert space and continuity of Gaussian processes”. In: *J. Functional Analysis* 1, pp. 290–330. DOI: [10.1016/0022-1236\(67\)90017-1](https://doi.org/10.1016/0022-1236(67)90017-1). URL: [https://doi.org/10.1016/0022-1236\(67\)90017-1](https://doi.org/10.1016/0022-1236(67)90017-1) (cit. on p. 41).
- dudley.kulkarni.ea:94:metric Dudley, R. M., S. R. Kulkarni, et al. (1994). “A metric entropy bound is not sufficient for learnability”. In: *IEEE Trans. Inform. Theory* 40.3, pp. 883–885. ISSN: 0018-9448, 1557-9654. DOI: [10.1109/18.335898](https://doi.org/10.1109/18.335898). URL: <https://doi.org/10.1109/18.335898> (cit. on p. 41).
- nil-copin.ganguly.ea:20:bounding Duminil-Copin, Hugo, Shirshendu Ganguly, et al. (2020). “Bounding the number of self-avoiding walks: Hammersley-Welsh with polygon insertion”. In: *Ann. Probab.* 48.4, pp. 1644–1692. ISSN: 0091-1798. DOI:

	10.1214/19-AOP1400. URL: https://doi.org/10.1214/19-AOP1400 (cit. on p. 41).
l-copin.hammond:13:self-avoiding	Duminil-Copin, Hugo and Alan Hammond (2013). “Self-avoiding walk is sub-ballistic”. In: <i>Comm. Math. Phys.</i> 324.2, pp. 401–423. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1811-1. URL: https://doi.org/10.1007/s00220-013-1811-1 (cit. on p. 41).
l-copin.smirnov:12:connective	Duminil-Copin, Hugo and Stanislav Smirnov (2012b). “The connective constant of the honeycomb lattice equals $\sqrt{2 + \sqrt{2}}$ ”. In: <i>Ann. of Math.</i> (2) 175.3, pp. 1653–1665. ISSN: 0003-486X. DOI: 10.4007/annals.2012.175.3.14. URL: https://doi.org/10.4007/annals.2012.175.3.14 (cit. on p. 41).
an.pasik-duncan.ea:02:fractional	Duncan, T. E., B. Pasik-Duncan, and B. Maslowski (2002). “Fractional Brownian motion and stochastic equations in Hilbert spaces”. In: <i>Stoch. Dyn.</i> 2.2, pp. 225–250. ISSN: 0219-4937. DOI: 10.1142/S0219493702000340. URL: https://doi.org/10.1142/S0219493702000340 (cit. on p. 41).
duncan.nualart:09:existence	Duncan, Tyrone and David Nualart (2009). “Existence of strong solutions and uniqueness in law for stochastic differential equations driven by fractional Brownian motion”. In: <i>Stoch. Dyn.</i> 9.3, pp. 423–435. ISSN: 0219-4937. DOI: 10.1142/S0219493709002725. URL: https://doi.org/10.1142/S0219493709002725 (cit. on p. 41).
duncan.hu.ea:00:stochastic	Duncan, Tyrone E., Yaozhong Hu, and Bozenna Pasik-Duncan (2000). “Stochastic calculus for fractional Brownian motion. I. Theory”. In: <i>SIAM J. Control Optim.</i> 38.2, pp. 582–612. ISSN: 0363-0129. DOI: 10.1137/S036301299834171X. URL: https://doi.org/10.1137/S036301299834171X (cit. on p. 41).
dunlap.gu:22:forward-backward	Dunlap, Alexander and Yu Gu (2022a). “A forward-backward SDE from the 2D nonlinear stochastic heat equation”. In: <i>Ann. Probab.</i> 50.3, pp. 1204–1253. ISSN: 0091-1798. DOI: 10.1214/21-aop1563. URL: https://doi.org/10.1214/21-aop1563 (cit. on p. 41).
dunlap.gu:22:quenched	— (2022b). “A quenched local limit theorem for stochastic flows”. In: <i>J. Funct. Anal.</i> 282.6, Paper No. 109372, 31. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2021.109372. URL: https://doi.org/10.1016/j.jfa.2021.109372 (cit. on p. 41).
dunlap.gu.ea:21:fluctuations	Dunlap, Alexander, Yu Gu, and Tomasz Komorowski (Nov. 2021). “Fluctuations of the KPZ equation on a large torus”. In: <i>preprint arXiv:2111.03650</i> . URL: https://www.arxiv.org/abs/2111.03650 (cit. on p. 41).
dunlap.gu.ea:23:fluctuation	— (2023). “Fluctuation exponents of the KPZ equation on a large torus”. In: <i>Comm. Pure Appl. Math.</i> 76.11, pp. 3104–3149. ISSN: 0010-3640,1097-0312. DOI: 10.1002/cpa.22110. URL: https://doi.org/10.1002/cpa.22110 (cit. on p. 41).
dunlap.gu.ea:23:localization	Dunlap, Alexander, Yu Gu, and Liying Li (2023). “Localization length of the 1 + 1 continuum directed random polymer”. In: <i>Ann. Henri Poincaré</i> 24.7, pp. 2537–2555. ISSN: 1424-0637,1424-0661. DOI: 10.1007/s00023-023-01288-z. URL: https://doi.org/10.1007/s00023-023-01288-z (cit. on p. 41).
dunlap.gu.ea:20:fluctuations	Dunlap, Alexander, Yu Gu, Lenya Ryzhik, et al. (2020). “Fluctuations of the solutions to the KPZ equation in dimensions three and higher”. In: <i>Probab. Theory Related Fields</i> 176.3-4, pp. 1217–1258. ISSN: 0178-8051. DOI: 10.1007/s00440-019-00938-w. URL: https://doi.org/10.1007/s00440-019-00938-w (cit. on p. 41).

- dunlap.gu.ea:21:random — (2021). “The random heat equation in dimensions three and higher: the homogenization viewpoint”. In: *Arch. Ration. Mech. Anal.* 242.2, pp. 827–873. ISSN: 0003-9527. DOI: [10.1007/s00205-021-01694-9](https://doi.org/10.1007/s00205-021-01694-9). URL: <https://doi.org/10.1007/s00205-021-01694-9> (cit. on p. 42).
- duplantier:81:linking Duplantier, B. (1981/82). “Linking numbers, contacts, and mutual inductances of a random set of closed curves”. In: *Comm. Math. Phys.* 82.1, pp. 41–68. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103920454> (cit. on p. 42).
- duplantier.lawler.ea:93:geometry Duplantier, B., G. F. Lawler, et al. (1993). “The geometry of the Brownian curve”. In: *Bull. Sci. Math.* 117.1, pp. 91–106. ISSN: 0007-4497 (cit. on p. 42).
- duplantier.saleur:89:exact Duplantier, B. and H. Saleur (1989). “Exact fractal dimension of 2D Ising clusters. Comment on: “Scaling and fractal dimension of Ising clusters at the $d = 2$ critical point” [Phys. Rev. Lett. **62** (1989), no. 10, 1067–1070; MR0982648 (89k:82107)] by A. L. Stella and C. Vanderzande”. In: *Phys. Rev. Lett.* 63.22. With a reply by Stella and Vanderzande, pp. 2536–2537. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.63.2536](https://doi.org/10.1103/PhysRevLett.63.2536). URL: <https://doi.org/10.1103/PhysRevLett.63.2536> (cit. on p. 42).
- duplantier:81:coefficient Duplantier, Bertrand (1981). “Coefficient d’enlacement de variétés en positions aléatoires dans \mathbf{R}^n ”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 293.15, pp. 693–696. ISSN: 0249-6291 (cit. on p. 42).
- duplantier:90:exact — (1990a). “Exact curvature energies of charged membranes of arbitrary shapes”. In: *Phys. A* 168.1, pp. 179–197. ISSN: 0378-4371. DOI: [10.1016/0378-4371\(90\)90369-4](https://doi.org/10.1016/0378-4371(90)90369-4). URL: [https://doi.org/10.1016/0378-4371\(90\)90369-4](https://doi.org/10.1016/0378-4371(90)90369-4) (cit. on p. 42).
- duplantier:91:can — (1991). “Can one “hear” the thermodynamics of a (rough) colloid?” In: *Phys. Rev. Lett.* 66.12, pp. 1555–1558. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.66.1555](https://doi.org/10.1103/PhysRevLett.66.1555). URL: <https://doi.org/10.1103/PhysRevLett.66.1555> (cit. on p. 42).
- duplantier:94:hyperscaling — (1994). “Hyperscaling for polymer rings”. In: *Nuclear Phys. B* 430.3, pp. 489–533. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(94\)90157-0](https://doi.org/10.1016/0550-3213(94)90157-0). URL: [https://doi.org/10.1016/0550-3213\(94\)90157-0](https://doi.org/10.1016/0550-3213(94)90157-0) (cit. on p. 42).
- duplantier:98:random — (1998). “Random walks and quantum gravity in two dimensions”. In: *Phys. Rev. Lett.* 81.25, pp. 5489–5492. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.81.5489](https://doi.org/10.1103/PhysRevLett.81.5489). URL: <https://doi.org/10.1103/PhysRevLett.81.5489> (cit. on p. 42).
- duplantier:99:harmonic — (1999b). “Harmonic measure exponents for two-dimensional percolation”. In: *Phys. Rev. Lett.* 82.20, pp. 3940–3943. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.82.3940](https://doi.org/10.1103/PhysRevLett.82.3940). URL: <https://doi.org/10.1103/PhysRevLett.82.3940> (cit. on p. 42).
- duplantier:00:conformally — (2000). “Conformally invariant fractals and potential theory”. In: *Phys. Rev. Lett.* 84.7, pp. 1363–1367. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.84.1363](https://doi.org/10.1103/PhysRevLett.84.1363). URL: <https://doi.org/10.1103/PhysRevLett.84.1363> (cit. on p. 42).
- duplantier:03:conformal — (2003a). “Conformal spiral multifractals”. In: *Ann. Henri Poincaré* 4.suppl. 1, S401–S426. ISSN: 1424-0637. DOI: [10.1007/s00023-003-0931-0](https://doi.org/10.1007/s00023-003-0931-0). URL: <https://doi.org/10.1007/s00023-003-0931-0> (cit. on p. 42).

- duplantier:13:b2-m — (2013). “ $\mathbb{B}^2\mathbb{M}$ & $\mathbb{M}\mathbb{B}$: Benoît B. Mandelbrot et le mouvement brownien”. In: *Gaz. Math.* 136, pp. 61–113. ISSN: 0224-8999 (cit. on p. 42).
- duplantier.binder:08:harmonic Duplantier, Bertrand and Ilia A. Binder (2008). “Harmonic measure and winding of random conformal paths: a Coulomb gas perspective”. In: *Nuclear Phys. B* 802.3, pp. 494–513. ISSN: 0550-3213. DOI: [10.1016/j.nuclphysb.2008.05.020](https://doi.org/10.1016/j.nuclphysb.2008.05.020). URL: <https://doi.org/10.1016/j.nuclphysb.2008.05.020> (cit. on p. 42).
- duplantier.guttmann:19:new Duplantier, Bertrand and Anthony J. Guttmann (2019). “New scaling laws for self-avoiding walks: bridges and worms”. In: *J. Stat. Mech. Theory Exp.* 10, pp. 104010, 13. DOI: [10.1088/1742-5468/ab4584](https://doi.org/10.1088/1742-5468/ab4584). URL: <https://doi.org/10.1088/1742-5468/ab4584> (cit. on p. 42).
- duplantier.guttmann:20:statistical — (2020). “Statistical mechanics of confined polymer networks”. In: *J. Stat. Phys.* 180.1-6, pp. 1061–1094. ISSN: 0022-4715. DOI: [10.1007/s10955-020-02584-2](https://doi.org/10.1007/s10955-020-02584-2). URL: <https://doi.org/10.1007/s10955-020-02584-2> (cit. on p. 42).
- duplantier.ho.ea:18:logarithmic Duplantier, Bertrand, Xuan Hieu Ho, et al. (2018). “Logarithmic coefficients and generalized multifractality of whole-plane SLE”. In: *Comm. Math. Phys.* 359.3, pp. 823–868. ISSN: 0010-3616. DOI: [10.1007/s00220-017-3046-z](https://doi.org/10.1007/s00220-017-3046-z). URL: <https://doi.org/10.1007/s00220-017-3046-z> (cit. on p. 42).
- duplantier.kostov:90:geometrical Duplantier, Bertrand and Ivan K. Kostov (1990). “Geometrical critical phenomena on a random surface of arbitrary genus”. In: *Nuclear Phys. B* 340.2-3, pp. 491–541. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(90\)90456-N](https://doi.org/10.1016/0550-3213(90)90456-N). URL: [https://doi.org/10.1016/0550-3213\(90\)90456-N](https://doi.org/10.1016/0550-3213(90)90456-N) (cit. on p. 42).
- duplantier.ludwig:91:multifractals Duplantier, Bertrand and Andreas W. W. Ludwig (1991). “Multifractals, operator product expansion, and field theory”. In: *Phys. Rev. Lett.* 66.3, pp. 247–251. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.66.247](https://doi.org/10.1103/PhysRevLett.66.247). URL: <https://doi.org/10.1103/PhysRevLett.66.247> (cit. on p. 42).
- duplantier.nguyen.ea:15:coefficient Duplantier, Bertrand, Chi Nguyen, et al. (2015). “The coefficient problem and multifractality of whole-plane SLE & LLE”. In: *Ann. Henri Poincaré* 16.6, pp. 1311–1395. ISSN: 1424-0637. DOI: [10.1007/s00023-014-0351-3](https://doi.org/10.1007/s00023-014-0351-3). URL: <https://doi.org/10.1007/s00023-014-0351-3> (cit. on p. 42).
- duplantier.rhodes.ea:14:critical Duplantier, Bertrand, Rémi Rhodes, et al. (2014a). “Critical Gaussian multiplicative chaos: convergence of the derivative martingale”. In: *Ann. Probab.* 42.5, pp. 1769–1808. ISSN: 0091-1798. DOI: [10.1214/13-AOP890](https://doi.org/10.1214/13-AOP890). URL: <https://doi.org/10.1214/13-AOP890> (cit. on p. 42).
- duplantier.rhodes.ea:14:renormalization — (2014b). “Renormalization of critical Gaussian multiplicative chaos and KPZ relation”. In: *Comm. Math. Phys.* 330.1, pp. 283–330. ISSN: 0010-3616. DOI: [10.1007/s00220-014-2000-6](https://doi.org/10.1007/s00220-014-2000-6). URL: <https://doi.org/10.1007/s00220-014-2000-6> (cit. on p. 42).
- duplantier.sheffield:09:duality Duplantier, Bertrand and Scott Sheffield (2009). “Duality and the Knizhnik-Polyakov-Zamolodchikov relation in Liouville quantum gravity”. In: *Phys. Rev. Lett.* 102.15, pp. 150603, 4. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.102.150603](https://doi.org/10.1103/PhysRevLett.102.150603). URL: <https://doi.org/10.1103/PhysRevLett.102.150603> (cit. on p. 42).
- duplantier.sheffield:11:liouville — (2011). “Liouville quantum gravity and KPZ”. In: *Invent. Math.* 185.2, pp. 333–393. ISSN: 0020-9910. DOI: [10.1007/s00222-010-0308-1](https://doi.org/10.1007/s00222-010-0308-1).

URL: <https://doi.org/10.1007/s00222-010-0308-1> (cit. on p. 42).

dupuis.zeitouni:96:nonstandard

Dupuis, Paul and Ofer Zeitouni (1996). “A nonstandard form of the rate function for the occupation measure of a Markov chain”. In: *Stochastic Process. Appl.* 61.2, pp. 249–261. ISSN: 0304-4149,1879-209X. DOI: [10.1016/0304-4149\(95\)00084-4](https://doi.org/10.1016/0304-4149(95)00084-4). URL: [https://doi.org/10.1016/0304-4149\(95\)00084-4](https://doi.org/10.1016/0304-4149(95)00084-4) (cit. on p. 42).

durhuus:94:multi-spin

Durhuus, B. (1994). “Multi-spin systems on a randomly triangulated surface”. In: *Nuclear Phys. B* 426.1, pp. 203–222. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(94\)90132-5](https://doi.org/10.1016/0550-3213(94)90132-5). URL: [https://doi.org/10.1016/0550-3213\(94\)90132-5](https://doi.org/10.1016/0550-3213(94)90132-5) (cit. on p. 42).

durrett.liggett:83:fixed

Durrett, Richard and Thomas M. Liggett (1983). “Fixed points of the smoothing transformation”. In: *Z. Wahrsch. Verw. Gebiete* 64.3, pp. 275–301. ISSN: 0044-3719. DOI: [10.1007/BF00532962](https://doi.org/10.1007/BF00532962). URL: <https://doi.org/10.1007/BF00532962> (cit. on p. 42).

durrett.mytnik.ea:05:competing

Durrett, Richard, Leonid Mytnik, and Edwin Perkins (2005). “Competing super-Brownian motions as limits of interacting particle systems”. In: *Electron. J. Probab.* 10, no. 35, 1147–1220. ISSN: 1083-6489. DOI: [10.1214/EJP.v10-229](https://doi.org/10.1214/EJP.v10-229). URL: <https://doi.org/10.1214/EJP.v10-229> (cit. on p. 43).

durrett.fan:16:genealogies

Durrett, Rick and Wai-Tong Fan (2016). “Genealogies in expanding populations”. In: *Ann. Appl. Probab.* 26.6, pp. 3456–3490. ISSN: 1050-5164. DOI: [10.1214/16-AAP1181](https://doi.org/10.1214/16-AAP1181). URL: <https://doi.org/10.1214/16-AAP1181> (cit. on p. 43).

dynkin:83:markov

Dynkin, E. B. (1983). “Markov processes as a tool in field theory”. In: *J. Funct. Anal.* 50.2, pp. 167–187. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(83\)90066-6](https://doi.org/10.1016/0022-1236(83)90066-6). URL: [https://doi.org/10.1016/0022-1236\(83\)90066-6](https://doi.org/10.1016/0022-1236(83)90066-6) (cit. on p. 43).

dynkin:84:gaussian

— (1984a). “Gaussian and non-Gaussian random fields associated with Markov processes”. In: *J. Funct. Anal.* 55.3, pp. 344–376. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(84\)90004-1](https://doi.org/10.1016/0022-1236(84)90004-1). URL: [https://doi.org/10.1016/0022-1236\(84\)90004-1](https://doi.org/10.1016/0022-1236(84)90004-1) (cit. on p. 43).

dynkin:84:polynomials

— (1984b). “Polynomials of the occupation field and related random fields”. In: *J. Funct. Anal.* 58.1, pp. 20–52. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(84\)90031-4](https://doi.org/10.1016/0022-1236(84)90031-4). URL: [https://doi.org/10.1016/0022-1236\(84\)90031-4](https://doi.org/10.1016/0022-1236(84)90031-4) (cit. on p. 43).

e.engquist:97:blowup

E, Weinan and Bjorn Engquist (1997). “Blowup of solutions of the unsteady Prandtl’s equation”. In: *Comm. Pure Appl. Math.* 50.12, pp. 1287–1293. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199712\)50:12<1287::AID-CPA4>3.0.CO;2-4](https://doi.org/10.1002/(SICI)1097-0312(199712)50:12<1287::AID-CPA4>3.0.CO;2-4). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199712\)50:12%3C1287::AID-CPA4%3E3.0.CO;2-4](https://doi.org/10.1002/(SICI)1097-0312(199712)50:12%3C1287::AID-CPA4%3E3.0.CO;2-4) (cit. on p. 43).

eckmann.wayne:89:largest

Eckmann, J.-P. and C. E. Wayne (1989). “The largest Liapunov exponent for random matrices and directed polymers in a random environment”. In: *Comm. Math. Phys.* 121.1, pp. 147–175. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104178008> (cit. on p. 43).

eckmann.hairer:01:invariant

Eckmann, Jean-Pierre and Martin Hairer (2001). “Invariant measures for stochastic partial differential equations in unbounded domains”. In: *Nonlinearity* 14.1, pp. 133–151. ISSN: 0951-7715. DOI: [10.1088/0951-7715/14/1/001](https://doi.org/10.1088/0951-7715/14/1/001)

- 7715/14/1/308. URL: <https://doi.org/10.1088/0951-7715/14/1/308> (cit. on p. 43).
- `edmunds.triebel:89:entropy` Edmunds, D. E. and H. Triebel (1989). “Entropy numbers and approximation numbers in function spaces”. In: *Proc. London Math. Soc.* (3) 58.1, pp. 137–152. ISSN: 0024-6115. DOI: [10.1112/plms/s3-58.1.137](https://doi.org/10.1112/plms/s3-58.1.137). URL: <https://doi.org/10.1112/plms/s3-58.1.137> (cit. on p. 43).
- `edwards:65:statistical` Edwards, S. F. (1965). “The statistical mechanics of polymers with excluded volume”. In: *Proc. Phys. Soc.* 85, pp. 613–624 (cit. on p. 43).
- `edwards.wilkinson:82:surface` Edwards, Samuel Frederick and D. R. Wilkinson (1982). “The surface statistics of a granular aggregate”. In: *Proc. R. Soc. London A* 381.1780, pp. 17–31. DOI: [10.1098/rspa.1982.0056](https://doi.org/10.1098/rspa.1982.0056). eprint: <https://royalsocietypublishing.org/doi/pdf/10.1098/rspa.1982.0056>. URL: <https://royalsocietypublishing.org/doi/abs/10.1098/rspa.1982.0056> (cit. on p. 43).
- `eidelman.kochubei:04:cauchy` Eidelman, Samuil D. and Anatoly N. Kochubei (2004). “Cauchy problem for fractional diffusion equations”. In: *J. Differential Equations* 199.2, pp. 211–255. ISSN: 0022-0396. DOI: [10.1016/j.jde.2003.12.002](https://doi.org/10.1016/j.jde.2003.12.002). URL: <https://doi.org/10.1016/j.jde.2003.12.002> (cit. on p. 43).
- `eisenbaum.foondun.ea:11:dynkins` Eisenbaum, Nathalie, Mohammad Foondun, and Davar Khoshnevisan (2011). “Dynkin’s isomorphism theorem and the stochastic heat equation”. In: *Potential Anal.* 34.3, pp. 243–260. ISSN: 0926-2601. DOI: [10.1007/s11118-010-9193-x](https://doi.org/10.1007/s11118-010-9193-x). URL: <https://doi.org/10.1007/s11118-010-9193-x> (cit. on p. 43).
- `eisenbaum.khoshnevisan:02:on` Eisenbaum, Nathalie and Davar Khoshnevisan (2002). “On the most visited sites of symmetric Markov processes”. In: *Stochastic Process. Appl.* 101.2, pp. 241–256. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(02\)00128-X](https://doi.org/10.1016/S0304-4149(02)00128-X). URL: [https://doi.org/10.1016/S0304-4149\(02\)00128-X](https://doi.org/10.1016/S0304-4149(02)00128-X) (cit. on p. 43).
- `ekhaus.seppalainen:96:stochastic` Ekhaus, Michael and Timo Seppäläinen (1996). “Stochastic dynamics macroscopically governed by the porous medium equation for isothermal flow”. In: *Ann. Acad. Sci. Fenn. Math.* 21.2, pp. 309–352. ISSN: 0066-1953 (cit. on p. 43).
- `eldan.koehler.ea:22:spectral` Eldan, Ronen, Frederic Koehler, and Ofer Zeitouni (2022). “A spectral condition for spectral gap: fast mixing in high-temperature Ising models”. In: *Probab. Theory Related Fields* 182.3-4, pp. 1035–1051. ISSN: 0178-8051, 1432-2064. DOI: [10.1007/s00440-021-01085-x](https://doi.org/10.1007/s00440-021-01085-x). URL: <https://doi.org/10.1007/s00440-021-01085-x> (cit. on p. 43).
- `elliott.songmu:86:on` Elliott, Charles M. and Zheng Songmu (1986). “On the Cahn-Hilliard equation”. In: *Arch. Rational Mech. Anal.* 96.4, pp. 339–357. ISSN: 0003-9527. DOI: [10.1007/BF00251803](https://doi.org/10.1007/BF00251803). URL: <https://doi.org/10.1007/BF00251803> (cit. on p. 43).
- `emile-borel:09:probabilites` Émile Borel, M. (Dec. 1909). “Les probabilités dénombrables et leurs applications arithmétiques”. In: *Rendiconti del Circolo Matematico di Palermo (1884-1940)* 27.1, pp. 247–271. ISSN: 0009-725X. DOI: [10.1007/BF03019651](https://doi.org/10.1007/BF03019651). URL: <https://doi.org/10.1007/BF03019651> (cit. on p. 43).
- `emrah.janjigian.ea:21:flats` Emrah, Elnur, Christopher Janjigian, and Timo Seppäläinen (2021). “Flats, spikes and crevices: the evolving shape of the inhomogeneous corner growth model”. In: *Electron. J. Probab.* 26, Paper No. 33, 45. DOI:

- 10.1214/21-EJP595. URL: <https://doi.org/10.1214/21-EJP595> (cit. on p. 43).
- engelbert.schmidt:84:on Engelbert, H. J. and W. Schmidt (1984). “On exponential local martingales connected with diffusion processes”. In: *Math. Nachr.* 119, pp. 97–115. ISSN: 0025-584X. DOI: 10.1002/mana.19841190108. URL: <https://doi.org/10.1002/mana.19841190108> (cit. on p. 43).
- engelbert.schmidt:85:on — (1985). “On solutions of one-dimensional stochastic differential equations without drift”. In: *Z. Wahrsch. Verw. Gebiete* 68.3, pp. 287–314. ISSN: 0044-3719. DOI: 10.1007/BF00532642. URL: <https://doi.org/10.1007/BF00532642> (cit. on p. 43).
- englander:08:quenched Engländer, János (2008). “Quenched law of large numbers for branching Brownian motion in a random medium”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 44.3, pp. 490–518. ISSN: 0246-0203. DOI: 10.1214/07-AIHP155. URL: <https://doi.org/10.1214/07-AIHP155> (cit. on p. 43).
- erhard.hairer:19:discretisation Erhard, Dirk and Martin Hairer (2019). “Discretisation of regularity structures”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 55.4, pp. 2209–2248. ISSN: 0246-0203. DOI: 10.1214/18-AIHP947. URL: <https://doi.org/10.1214/18-AIHP947> (cit. on p. 43).
- erraoui.ouknine.ea:03:hyperbolic Erraoui, Mohamed, Youssef Ouknine, and David Nualart (2003). “Hyperbolic stochastic partial differential equations with additive fractional Brownian sheet”. In: *Stoch. Dyn.* 3.2, pp. 121–139. ISSN: 0219-4937. DOI: 10.1142/S0219493703000681. URL: <https://doi.org/10.1142/S0219493703000681> (cit. on p. 43).
- escobedo.herrero:91:boundedness Escobedo, M. and M. A. Herrero (1991). “Boundedness and blow up for a semilinear reaction-diffusion system”. In: *J. Differential Equations* 89.1, pp. 176–202. ISSN: 0022-0396. DOI: 10.1016/0022-0396(91)90118-S. URL: [https://doi.org/10.1016/0022-0396\(91\)90118-S](https://doi.org/10.1016/0022-0396(91)90118-S) (cit. on p. 43).
- escobedo.levine:95:critical Escobedo, Miguel and Howard A. Levine (1995). “Critical blowup and global existence numbers for a weakly coupled system of reaction-diffusion equations”. In: *Arch. Rational Mech. Anal.* 129.1, pp. 47–100. ISSN: 0003-9527. DOI: 10.1007/BF00375126. URL: <https://doi.org/10.1007/BF00375126> (cit. on p. 43).
- essaky.nualart:15:on Essaky, El Hassan and David Nualart (2015). “On the $\frac{1}{H}$ -variation of the divergence integral with respect to fractional Brownian motion with Hurst parameter $H < \frac{1}{2}$ ”. In: *Stochastic Process. Appl.* 125.11, pp. 4117–4141. ISSN: 0304-4149. DOI: 10.1016/j.spa.2015.06.001. URL: <https://doi.org/10.1016/j.spa.2015.06.001> (cit. on p. 43).
- etheridge.kurtz:19:genealogical Etheridge, Alison M. and Thomas G. Kurtz (2019). “Genealogical constructions of population models”. In: *Ann. Probab.* 47.4, pp. 1827–1910. ISSN: 0091-1798. DOI: 10.1214/18-AOP1266. URL: <https://doi.org/10.1214/18-AOP1266> (cit. on p. 43).
- etheridge.veber.ea:20:rescaling Etheridge, Alison M., Amandine Véber, and Feng Yu (2020). “Rescaling limits of the spatial lambda-Fleming-Viot process with selection”. In: *Electron. J. Probab.* 25, Paper No. 120, 89. DOI: 10.1214/20-ejp523. URL: <https://doi.org/10.1214/20-ejp523> (cit. on p. 43).
- ethier.khoshnevisan:02:bounds Ethier, S. N. and Davar Khoshnevisan (2002). “Bounds on gambler’s ruin probabilities in terms of moments”. In: *Methodol. Comput. Appl.*

Probab. 4.1, pp. 55–68. ISSN: 1387-5841. DOI: [10.1023/A:1015705430513](https://doi.org/10.1023/A:1015705430513).
URL: <https://doi.org/10.1023/A:1015705430513> (cit. on p. 44).

eynard.bonnet:99:potts-q

Eynard, B. and G. Bonnet (1999). “The Potts- q random matrix model: loop equations, critical exponents, and rational case”. In: *Phys. Lett. B* 463.2-4, pp. 273–279. ISSN: 0370-2693. DOI: [10.1016/S0370-2693\(99\)00925-9](https://doi.org/10.1016/S0370-2693(99)00925-9). URL: [https://doi.org/10.1016/S0370-2693\(99\)00925-9](https://doi.org/10.1016/S0370-2693(99)00925-9) (cit. on p. 44).

fabes.jodeit.ea:78:potential

Fabes, E. B., M. Jodeit Jr., and N. M. Rivière (1978). “Potential techniques for boundary value problems on C^1 -domains”. In: *Acta Math.* 141.3-4, pp. 165–186. ISSN: 0001-5962. DOI: [10.1007/BF02545747](https://doi.org/10.1007/BF02545747). URL: <https://doi.org/10.1007/BF02545747> (cit. on p. 44).

fabes.mendez.ea:98:boundary

Fabes, Eugene, Osvaldo Mendez, and Marius Mitrea (1998). “Boundary layers on Sobolev-Besov spaces and Poisson’s equation for the Laplacian in Lipschitz domains”. In: *J. Funct. Anal.* 159.2, pp. 323–368. ISSN: 0022-1236. DOI: [10.1006/jfan.1998.3316](https://doi.org/10.1006/jfan.1998.3316). URL: <https://doi.org/10.1006/jfan.1998.3316> (cit. on p. 44).

family:86:scaling

Family, Fereydoon (June 1986). “Scaling of rough surfaces: effects of surface diffusion”. In: *Journal of Physics A: Mathematical and General* 19.8, p. L441. DOI: [10.1088/0305-4470/19/8/006](https://dx.doi.org/10.1088/0305-4470/19/8/006). URL: <https://dx.doi.org/10.1088/0305-4470/19/8/006> (cit. on p. 44).

fan:97:sur

Fan, Ai Hua (1997). “Sur les chaos de Lévy stables d’indice $0 < \alpha < 1$ ”. In: *Ann. Sci. Math. Québec* 21.1, pp. 53–66. ISSN: 0707-9109 (cit. on p. 44).

fang.zhou.ea:00:entropy

Fang, Mao-Fa, Peng Zhou, and S. Swain (2000). “Entropy squeezing for a two-level atom”. In: *J. Modern Opt.* 47.6, pp. 1043–1053. ISSN: 0950-0340. DOI: [10.1080/095003400147656](https://doi.org/10.1080/095003400147656). URL: <https://doi.org/10.1080/095003400147656> (cit. on p. 44).

fang.zeitouni:10:consistent

Fang, Ming and Ofer Zeitouni (2010). “Consistent minimal displacement of branching random walks”. In: *Electron. Commun. Probab.* 15, pp. 106–118. ISSN: 1083-589X. DOI: [10.1214/ECP.v15-1533](https://doi.org/10.1214/ECP.v15-1533). URL: <https://doi.org/10.1214/ECP.v15-1533> (cit. on p. 44).

fang.zeitouni:12:branching

— (2012a). “Branching random walks in time inhomogeneous environments”. In: *Electron. J. Probab.* 17, no. 67, 18. ISSN: 1083-6489. DOI: [10.1214/EJP.v17-2253](https://doi.org/10.1214/EJP.v17-2253). URL: <https://doi.org/10.1214/EJP.v17-2253> (cit. on p. 44).

fang.zeitouni:12:slowdown

Fang, Ming and Ofer Zeitouni (2012b). “Slowdown for time inhomogeneous branching Brownian motion”. In: *J. Stat. Phys.* 149.1, pp. 1–9. ISSN: 0022-4715, 1572-9613. DOI: [10.1007/s10955-012-0581-z](https://doi.org/10.1007/s10955-012-0581-z). URL: <https://doi.org/10.1007/s10955-012-0581-z> (cit. on p. 44).

fang.imkeller.ea:07:global

Fang, Shizan, Peter Imkeller, and Tusheng Zhang (2007). “Global flows for stochastic differential equations without global Lipschitz conditions”. In: *Ann. Probab.* 35.1, pp. 180–205. ISSN: 0091-1798. DOI: [10.1214/009117906000000412](https://doi.org/10.1214/009117906000000412). URL: <https://doi.org/10.1214/009117906000000412> (cit. on p. 44).

fang.zhang:05:study

Fang, Shizan and Tusheng Zhang (2005). “A study of a class of stochastic differential equations with non-Lipschitzian coefficients”. In: *Probab. Theory Related Fields* 132.3, pp. 356–390. ISSN: 0178-8051. DOI: [10.1007/s00440-004-0398-z](https://doi.org/10.1007/s00440-004-0398-z). URL: <https://doi.org/10.1007/s00440-004-0398-z> (cit. on p. 44).

fang.zhang:06:isotropic

— (2006). “Isotropic stochastic flow of homeomorphisms on S^d for the critical Sobolev exponent”. In: *J. Math. Pures Appl. (9)* 85.4, pp. 580–

597. ISSN: 0021-7824. DOI: [10.1016/j.matpur.2005.10.012](https://doi.org/10.1016/j.matpur.2005.10.012). URL: <https://doi.org/10.1016/j.matpur.2005.10.012> (cit. on p. 44).
- `farre.nualart:93:nonlinear` Farré, M. and D. Nualart (1993). “Nonlinear stochastic integral equations in the plane”. In: *Stochastic Process. Appl.* 46.2, pp. 219–239. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(93\)90004-N](https://doi.org/10.1016/0304-4149(93)90004-N). URL: [https://doi.org/10.1016/0304-4149\(93\)90004-N](https://doi.org/10.1016/0304-4149(93)90004-N) (cit. on p. 44).
- `fasano.primicerio.ea:90:some` Fasano, A. et al. (1990). “Some remarks on the regularization of supercooled one-phase Stefan problems in one dimension”. In: *Quart. Appl. Math.* 48.1, pp. 153–168. ISSN: 0033-569X. DOI: [10.1090/qam/1040239](https://doi.org/10.1090/qam/1040239). URL: <https://doi.org/10.1090/qam/1040239> (cit. on p. 44).
- `rman.riviere.ea:74:interpolation` Fefferman, C., N. M. Rivière, and Y. Sagher (1974). “Interpolation between H^p spaces: the real method”. In: *Trans. Amer. Math. Soc.* 191, pp. 75–81. ISSN: 0002-9947. DOI: [10.2307/1996982](https://doi.org/10.2307/1996982). URL: <https://doi.org/10.2307/1996982> (cit. on p. 44).
- `fefferman.soria:86:space` Fefferman, Robert and Fernando Soria (1986). “The space Weak H^1 ”. In: *Studia Math.* 85.1, 1–16 (1987). ISSN: 0039-3223. DOI: [10.4064/sm-85-1-1-16](https://doi.org/10.4064/sm-85-1-1-16). URL: <https://doi.org/10.4064/sm-85-1-1-16> (cit. on p. 44).
- `im.paquette.ea:15:regularization` Feldheim, Ohad Noy, Elliot Paquette, and Ofer Zeitouni (2015). “Regularization of non-normal matrices by Gaussian noise”. In: *Int. Math. Res. Not. IMRN* 18, pp. 8724–8751. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnu213](https://doi.org/10.1093/imrn/rnu213). URL: <https://doi.org/10.1093/imrn/rnu213> (cit. on p. 44).
- `eldman.magnen.ea:87:construction` Feldman, J. et al. (1987). “Construction and Borel summability of infrared Φ_4^4 by a phase space expansion”. In: *Comm. Math. Phys.* 109.3, pp. 437–480. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104116964> (cit. on p. 44).
- `feldman.osterwalder:76:wightman` Feldman, Joel S. and Konrad Osterwalder (1976). “The Wightman axioms and the mass gap for weakly coupled $(\Phi^4)_3$ quantum field theories”. In: *Ann. Physics* 97.1, pp. 80–135. ISSN: 0003-4916. DOI: [10.1016/0003-4916\(76\)90223-2](https://doi.org/10.1016/0003-4916(76)90223-2). URL: [https://doi.org/10.1016/0003-4916\(76\)90223-2](https://doi.org/10.1016/0003-4916(76)90223-2) (cit. on p. 44).
- `feller:52:on` Feller, William (1952). “On a generalization of Marcel Riesz’ potentials and the semi-groups generated by them”. In: *Comm. Sém. Math. Univ. Lund [Medd. Lunds Univ. Mat. Sem.]* 1952.Tome Supplémentaire, pp. 72–81. ISSN: 0373-5613 (cit. on p. 44).
- `feng.nualart:08:stochastic` Feng, Jin and David Nualart (2008). “Stochastic scalar conservation laws”. In: *J. Funct. Anal.* 255.2, pp. 313–373. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.02.004](https://doi.org/10.1016/j.jfa.2008.02.004). URL: <https://doi.org/10.1016/j.jfa.2008.02.004> (cit. on p. 44).
- `feng.grigorescu.ea:04:diffusive` Feng, Shui, Ilie Grigorescu, and Jeremy Quastel (2004). “Diffusive scaling limits of mutually interacting particle systems”. In: *SIAM J. Math. Anal.* 35.6, pp. 1512–1533. ISSN: 0036-1410. DOI: [10.1137/S0036141002409520](https://doi.org/10.1137/S0036141002409520). URL: <https://doi.org/10.1137/S0036141002409520> (cit. on p. 44).
- `feng.iscoe.ea:97:microscopic` Feng, Shui, Ian Iscoe, and Timo Seppäläinen (1997). “A microscopic mechanism for the porous medium equation”. In: *Stochastic Process. Appl.* 66.2, pp. 147–182. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(96\)00121-4](https://doi.org/10.1016/S0304-4149(96)00121-4). URL: [https://doi.org/10.1016/S0304-4149\(96\)00121-4](https://doi.org/10.1016/S0304-4149(96)00121-4) (cit. on p. 44).

feng.xiong:02:large	Feng, Shui and Jie Xiong (2002). “Large deviations and quasi-potential of a Fleming-Viot process”. In: <i>Electron. Comm. Probab.</i> 7, pp. 13–25. ISSN: 1083-589X. DOI: 10.1214/ECP.v7-1043 . URL: https://doi.org/10.1214/ECP.v7-1043 (cit. on p. 44).
feng.shao.ea:21:self-normalized	Feng, Xinwei, Qi-Man Shao, and Ofer Zeitouni (2021). “Self-normalized moderate deviations for random walk in random scenery”. In: <i>J. Theoret. Probab.</i> 34.1, pp. 103–124. ISSN: 0894-9840,1572-9230. DOI: 10.1007/s10959-019-00965-2 . URL: https://doi.org/10.1007/s10959-019-00965-2 (cit. on p. 44).
dez-bonder.groisman:09:time-space	Fernández Bonder, Julian and Pablo Groisman (2009a). “Time-space white noise eliminates global solutions in reaction-diffusion equations”. In: <i>Phys. D</i> 238.2, pp. 209–215. ISSN: 0167-2789. DOI: 10.1016/j.physd.2008.09.005 . URL: https://doi.org/10.1016/j.physd.2008.09.005 (cit. on p. 44).
dez-bonder.groisman:09:timespace	— (2009b). “Timespace white noise eliminates global solutions in reactiondiffusion equations”. In: <i>Phys. D: Nonlinear Phenom.</i> 238.2, pp. 209–215. ISSN: 0167-2789. DOI: https://doi.org/10.1016/j.physd.2008.09.005 . URL: https://www.sciencedirect.com/science/article/pii/S0167278908003400 (cit. on p. 44).
dez-baca.seppalainen.ea:02:bounds	Fernández-Baca, David, Timo Seppäläinen, and Giora Slutzki (2002). “Bounds for parametric sequence comparison”. In: <i>Discrete Appl. Math.</i> 118.3, pp. 181–198. ISSN: 0166-218X. DOI: 10.1016/S0166-218X(01)00206-2 . URL: https://doi.org/10.1016/S0166-218X(01)00206-2 (cit. on p. 44).
dez-baca.seppalainen.ea:04:parametric	— (2004). “Parametric multiple sequence alignment and phylogeny construction”. In: <i>J. Discrete Algorithms</i> 2.2, pp. 271–287. ISSN: 1570-8667. DOI: 10.1016/S1570-8667(03)00078-9 . URL: https://doi.org/10.1016/S1570-8667(03)00078-9 (cit. on p. 44).
fernique:71:regularite	Fernique, Xavier (1971). “Régularité de processus gaussiens”. In: <i>Invent. Math.</i> 12, pp. 304–320. ISSN: 0020-9910. DOI: 10.1007/BF01403310 . URL: https://doi.org/10.1007/BF01403310 (cit. on p. 44).
ferrante.nualart:95:markov	Ferrante, M. and D. Nualart (1995). “Markov field property for stochastic differential equations with boundary conditions”. In: <i>Stochastics Stochastics Rep.</i> 55.1-2, pp. 55–69. ISSN: 1045-1129. DOI: 10.1080/17442509508834018 . URL: https://doi.org/10.1080/17442509508834018 (cit. on p. 44).
ferrante.kohatsu-higa.ea:96:strong	Ferrante, Marco, Arturo Kohatsu-Higa, and Marta Sanz-Solé (1996). “Strong approximations for stochastic differential equations with boundary conditions”. In: <i>Stochastic Process. Appl.</i> 61.2, pp. 323–337. ISSN: 0304-4149. DOI: 10.1016/0304-4149(95)00092-5 . URL: https://doi.org/10.1016/0304-4149(95)00092-5 (cit. on p. 44).
ferrante.nualart:94:on	Ferrante, Marco and David Nualart (1994). “On the Markov property of a stochastic difference equation”. In: <i>Stochastic Process. Appl.</i> 52.2, pp. 239–250. ISSN: 0304-4149. DOI: 10.1016/0304-4149(94)90027-2 . URL: https://doi.org/10.1016/0304-4149(94)90027-2 (cit. on p. 44).
ferrante.nualart:97:example	— (1997). “An example of a non-Markovian stochastic two-point boundary value problem”. In: <i>Bernoulli</i> 3.4, pp. 371–386. ISSN: 1350-7265. DOI: 10.2307/3318454 . URL: https://doi.org/10.2307/3318454 (cit. on p. 44).

ferrante.rovira.ea:00:stochastic	Ferrante, Marco, Carles Rovira, and Marta Sanz-Solé (2000). “Stochastic delay equations with hereditary drift: estimates of the density”. In: <i>J. Funct. Anal.</i> 177.1, pp. 138–177. ISSN: 0022-1236. DOI: 10.1006/jfan.2000.3631 . URL: https://doi.org/10.1006/jfan.2000.3631 (cit. on p. 44).
ferrante.sanz-sole:06:spdes	Ferrante, Marco and Marta Sanz-Solé (2006). “SPDEs with coloured noise: analytic and stochastic approaches”. In: <i>ESAIM Probab. Stat.</i> 10, pp. 380–405. ISSN: 1292-8100. DOI: 10.1051/ps:2006016 . URL: https://doi.org/10.1051/ps:2006016 (cit. on p. 44).
ferreira.groisman.ea:03:adaptive	Ferreira, Raúl, Pablo Groisman, and Julio D. Rossi (2003). “Adaptive numerical schemes for a parabolic problem with blow-up”. In: <i>IMA J. Numer. Anal.</i> 23.3, pp. 439–463. ISSN: 0272-4979. DOI: 10.1093/imanum/23.3.439 . URL: https://doi.org/10.1093/imanum/23.3.439 (cit. on p. 44).
ferreira.groisman.ea:04:numerical	— (2004). “Numerical blow-up for the porous medium equation with a source”. In: <i>Numer. Methods Partial Differential Equations</i> 20.4, pp. 552–575. ISSN: 0749-159X. DOI: 10.1002/num.10103 . URL: https://doi.org/10.1002/num.10103 (cit. on p. 44).
fel.ustunel:04:monge-kantorovitch	Feyel, D. and A. S. Üstünel (2004). “Monge-Kantorovitch measure transportation and Monge-Ampère equation on Wiener space”. In: <i>Probab. Theory Related Fields</i> 128.3, pp. 347–385. ISSN: 0178-8051. DOI: 10.1007/s00440-003-0307-x . URL: https://doi.org/10.1007/s00440-003-0307-x (cit. on p. 45).
feyel.ustunel:02:measure	Feyel, Denis and Ali Süleyman Üstünel (2002). “Measure transport on Wiener space and the Girsanov theorem”. In: <i>C. R. Math. Acad. Sci. Paris</i> 334.11, pp. 1025–1028. ISSN: 1631-073X. DOI: 10.1016/S1631-073X(02)02326-9 . URL: https://doi.org/10.1016/S1631-073X(02)02326-9 (cit. on p. 45).
figueroa-lopez.luo.ea:14:small-time	Figueroa-López, José E., Yankeng Luo, and Cheng Ouyang (2014). “Small-time expansions for local jump-diffusion models with infinite jump activity”. In: <i>Bernoulli</i> 20.3, pp. 1165–1209. ISSN: 1350-7265. DOI: 10.3150/13-BEJ518 . URL: https://doi.org/10.3150/13-BEJ518 (cit. on p. 45).
fila.kawohl.ea:92:quenching	Fila, Marek, Bernhard Kawohl, and Howard A. Levine (1992). “Quenching for quasilinear equations”. In: <i>Comm. Partial Differential Equations</i> 17.3-4, pp. 593–614. ISSN: 0360-5302. DOI: 10.1080/03605309208820855 . URL: https://doi.org/10.1080/03605309208820855 (cit. on p. 45).
fila.levine:93:quenching	Fila, Marek and Howard A. Levine (1993). “Quenching on the boundary”. In: <i>Nonlinear Anal.</i> 21.10, pp. 795–802. ISSN: 0362-546X. DOI: 10.1016/0362-546X(93)90124-B . URL: https://doi.org/10.1016/0362-546X(93)90124-B (cit. on p. 45).
fila.levine.ea:93:stabilization	Fila, Marek, Howard A. Levine, and Juan L. Vázquez (1993). “Stabilization of solutions of weakly singular quenching problems”. In: <i>Proc. Amer. Math. Soc.</i> 119.2, pp. 555–559. ISSN: 0002-9939. DOI: 10.2307/2159940 . URL: https://doi.org/10.2307/2159940 (cit. on p. 45).
filipovic.zabczyk:02:markovian	Filipovi, Damir and Jerzy Zabczyk (2002). “Markovian term structure models in discrete time”. In: <i>Ann. Appl. Probab.</i> 12.2, pp. 710–729. ISSN: 1050-5164. DOI: 10.1214/aoap/1026915622 . URL: https://doi.org/10.1214/aoap/1026915622 (cit. on p. 45).

filippas.guo:93:quenching	Filippas, Stathis and Jong-Shenq Guo (1993). “Quenching profiles for one-dimensional semilinear heat equations”. In: <i>Quart. Appl. Math.</i> 51.4, pp. 713–729. ISSN: 0033-569X. DOI: 10.1090/qam/1247436 . URL: https://doi.org/10.1090/qam/1247436 (cit. on p. 45).
filippas.kohn:92:refined	Filippas, Stathis and Robert V. Kohn (1992). “Refined asymptotics for the blowup of $u_t - \Delta u = u^p$ ”. In: <i>Comm. Pure Appl. Math.</i> 45.7, pp. 821–869. ISSN: 0010-3640. DOI: 10.1002/cpa.3160450703 . URL: https://doi.org/10.1002/cpa.3160450703 (cit. on p. 45).
flandoli.gubinelli.ea:08:rigorous	Flandoli, F. et al. (2008). “Rigorous remarks about scaling laws in turbulent fluids”. In: <i>Comm. Math. Phys.</i> 278.1, pp. 1–29. ISSN: 0010-3616. DOI: 10.1007/s00220-007-0398-9 . URL: https://doi.org/10.1007/s00220-007-0398-9 (cit. on p. 45).
flandoli.g-atarek:95:martingale	Flandoli, Franco and Dariusz G. atarek (1995). “Martingale and stationary solutions for stochastic Navier-Stokes equations”. In: <i>Probab. Theory Related Fields</i> 102.3, pp. 367–391. ISSN: 0178-8051. DOI: 10.1007/BF01192467 . URL: https://doi.org/10.1007/BF01192467 (cit. on p. 45).
flandoli.russo.ea:03:some	Flandoli, Franco, Francesco Russo, and Jochen Wolf (2003). “Some SDEs with distributional drift. I. General calculus”. In: <i>Osaka J. Math.</i> 40.2, pp. 493–542. ISSN: 0030-6126. URL: http://projecteuclid.org/euclid.ojm/1153493096 (cit. on p. 45).
flandoli.russo.ea:04:some	— (2004). “Some SDEs with distributional drift. II. Lyons-Zheng structure, Itô’s formula and semimartingale characterization”. In: <i>Random Oper. Stochastic Equations</i> 12.2, pp. 145–184. ISSN: 0926-6364. DOI: 10.1163/156939704323074700 . URL: https://doi.org/10.1163/156939704323074700 (cit. on p. 45).
fleischmann.mueller:97:super-brownian	Fleischmann, Klaus and Carl Mueller (1997). “A super-Brownian motion with a locally infinite catalytic mass”. In: <i>Probab. Theory Related Fields</i> 107.3, pp. 325–357. ISSN: 0178-8051. DOI: 10.1007/s004400050088 . URL: https://doi.org/10.1007/s004400050088 (cit. on p. 45).
fleischmann.mueller:04:super-brownian	— (2004/05). “Super-Brownian motion with extra birth at one point”. In: <i>SIAM J. Math. Anal.</i> 36.3, pp. 740–772. ISSN: 0036-1410. DOI: 10.1137/S0036141002419473 . URL: https://doi.org/10.1137/S0036141002419473 (cit. on p. 45).
fleischmann.mueller.ea:07:large	Fleischmann, Klaus, Carl Mueller, and Pascal Vogt (2007). “The large scale behavior of super-Brownian motion in three dimensions with a single point source”. In: <i>Commun. Stoch. Anal.</i> 1.1, pp. 19–28. DOI: 10.31390/cosa.1.1.03 . URL: https://doi.org/10.31390/cosa.1.1.03 (cit. on p. 45).
fleischmann.mytnik:03:competing	Fleischmann, Klaus and Leonid Mytnik (2003). “Competing species superprocesses with infinite variance”. In: <i>Electron. J. Probab.</i> 8, no. 8, 59. ISSN: 1083-6489. DOI: 10.1214/EJP.v8-136 . URL: https://doi.org/10.1214/EJP.v8-136 (cit. on p. 45).
fleischmann.mytnik.ea:10:optimal	Fleischmann, Klaus, Leonid Mytnik, and Vitali Wachtel (2010). “Optimal local Hölder index for density states of superprocesses with $(1 + \beta)$ -branching mechanism”. In: <i>Ann. Probab.</i> 38.3, pp. 1180–1220. ISSN: 0091-1798. DOI: 10.1214/09-AOP501 . URL: https://doi.org/10.1214/09-AOP501 (cit. on p. 45).
fleischmann.mytnik.ea:11:holder	Fleischmann, Klaus, Leonid Mytnik, and Vitali Wachtel (2011). “Hölder index at a given point for density states of super- α -stable motion of

- index $1 + \beta$ ". In: *J. Theoret. Probab.* 24.1, pp. 66–92. ISSN: 0894-9840. DOI: [10.1007/s10959-010-0334-3](https://doi.org/10.1007/s10959-010-0334-3). URL: <https://doi.org/10.1007/s10959-010-0334-3> (cit. on p. 45).
- `florescu.viens:06:sharp` Florescu, Ionu and Frederi Viens (2006). "Sharp estimation of the almost-sure Lyapunov exponent for the Anderson model in continuous space". In: *Probab. Theory Related Fields* 135.4, pp. 603–644. ISSN: 0178-8051. DOI: [10.1007/s00440-005-0471-2](https://doi.org/10.1007/s00440-005-0471-2). URL: <https://doi.org/10.1007/s00440-005-0471-2> (cit. on p. 45).
- `florit.nualart:95:local` Florit, Carme and David Nualart (1995). "A local criterion for smoothness of densities and application to the supremum of the Brownian sheet". In: *Statist. Probab. Lett.* 22.1, pp. 25–31. ISSN: 0167-7152. DOI: [10.1016/0167-7152\(94\)00043-8](https://doi.org/10.1016/0167-7152(94)00043-8). URL: [https://doi.org/10.1016/0167-7152\(94\)00043-8](https://doi.org/10.1016/0167-7152(94)00043-8) (cit. on p. 45).
- `florit.nualart:96:diffusion` — (1996). "Diffusion approximation for hyperbolic stochastic differential equations". In: *Stochastic Process. Appl.* 65.1, pp. 1–15. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(96\)00098-1](https://doi.org/10.1016/S0304-4149(96)00098-1). URL: [https://doi.org/10.1016/S0304-4149\(96\)00098-1](https://doi.org/10.1016/S0304-4149(96)00098-1) (cit. on p. 45).
- `foondun:09:harmonic` Foondun, Mohammad (2009a). "Harmonic functions for a class of integro-differential operators". In: *Potential Anal.* 31.1, pp. 21–44. ISSN: 0926-2601. DOI: [10.1007/s11118-009-9121-0](https://doi.org/10.1007/s11118-009-9121-0). URL: <https://doi.org/10.1007/s11118-009-9121-0> (cit. on p. 45).
- `foondun:09:heat` — (2009b). "Heat kernel estimates and Harnack inequalities for some Dirichlet forms with non-local part". In: *Electron. J. Probab.* 14, no. 11, 314–340. DOI: [10.1214/EJP.v14-604](https://doi.org/10.1214/EJP.v14-604). URL: <https://doi.org/10.1214/EJP.v14-604> (cit. on p. 45).
- `foondun:21:remarks` — (2021). "Remarks on a fractional-time stochastic equation". In: *Proc. Amer. Math. Soc.* 149.5, pp. 2235–2247. ISSN: 0002-9939. DOI: [10.1090/proc/14644](https://doi.org/10.1090/proc/14644). URL: <https://doi.org/10.1090/proc/14644> (cit. on p. 45).
- `foondun.guerngar.ea:17:some` Foondun, Mohammad, Ngartelbaye Guerngar, and Erkan Nane (2017). "Some properties of non-linear fractional stochastic heat equations on bounded domains". In: *Chaos Solitons Fractals* 102, pp. 86–93. ISSN: 0960-0779. DOI: [10.1016/j.chaos.2017.03.064](https://doi.org/10.1016/j.chaos.2017.03.064). URL: <https://doi.org/10.1016/j.chaos.2017.03.064> (cit. on p. 45).
- `foondun.joseph:14:remarks` Foondun, Mohammad and Mathew Joseph (2014). "Remarks on non-linear noise excitability of some stochastic heat equations". In: *Stochastic Process. Appl.* 124.10, pp. 3429–3440. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.04.015](https://doi.org/10.1016/j.spa.2014.04.015). URL: <https://doi.org/10.1016/j.spa.2014.04.015> (cit. on p. 45).
- `foondun.joseph.ea:23:small` Foondun, Mohammad, Mathew Joseph, and Kunwoo Kim (2023). "Small ball probability estimates for the Hölder semi-norm of the stochastic heat equation". In: *Probab. Theory Related Fields* 185.1-2, pp. 553–613. ISSN: 0178-8051. DOI: [10.1007/s00440-022-01153-w](https://doi.org/10.1007/s00440-022-01153-w). URL: <https://doi.org/10.1007/s00440-022-01153-w> (cit. on p. 45).
- `foondun.joseph.ea:18:approximation` Foondun, Mohammad, Mathew Joseph, and Shiu-Tang Li (2018). "An approximation result for a class of stochastic heat equations with colored noise". In: *Ann. Appl. Probab.* 28.5, pp. 2855–2895. ISSN: 1050-5164. DOI: [10.1214/17-AAP1376](https://doi.org/10.1214/17-AAP1376). URL: <https://doi.org/10.1214/17-AAP1376> (cit. on p. 45).
- `foondun.khoshnevisan:09:intermittence` Foondun, Mohammad and Davar Khoshnevisan (2009). "Intermittence and nonlinear parabolic stochastic partial differential equations". In:

- Electron. J. Probab.* 14, no. 21, 548–568. DOI: [10.1214/EJP.v14-614](https://doi.org/10.1214/EJP.v14-614). URL: <https://doi.org/10.1214/EJP.v14-614> (cit. on p. 45).
- foondun.khoshnevisan:10:on — (2010). “On the global maximum of the solution to a stochastic heat equation with compact-support initial data”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 46.4, pp. 895–907. ISSN: 0246-0203. DOI: [10.1214/09-AIHP328](https://doi.org/10.1214/09-AIHP328). URL: <https://doi.org/10.1214/09-AIHP328> (cit. on p. 45).
- foondun.khoshnevisan:12:asymptotic — (2012). “An asymptotic theory for randomly forced discrete nonlinear heat equations”. In: *Bernoulli* 18.3, pp. 1042–1060. ISSN: 1350-7265. DOI: [10.3150/11-BEJ357](https://doi.org/10.3150/11-BEJ357). URL: <https://doi.org/10.3150/11-BEJ357> (cit. on p. 45).
- foondun.khoshnevisan:13:on — (2013). “On the stochastic heat equation with spatially-colored random forcing”. In: *Trans. Amer. Math. Soc.* 365.1, pp. 409–458. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-2012-05616-9](https://doi.org/10.1090/S0002-9947-2012-05616-9). URL: <https://doi.org/10.1090/S0002-9947-2012-05616-9> (cit. on p. 45).
- foondun.khoshnevisan:14:corrections — (2014). “Corrections and improvements to: “On the stochastic heat equation with spatially-colored random forcing” [MR2984063]”. In: *Trans. Amer. Math. Soc.* 366.1, pp. 561–562. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-2013-06201-0](https://doi.org/10.1090/S0002-9947-2013-06201-0). URL: <https://doi.org/10.1090/S0002-9947-2013-06201-0> (cit. on p. 45).
- foondun.khoshnevisan.ea:15:analysis Foondun, Mohammad, Davar Khoshnevisan, and Pejman Mahboubi (2015). “Analysis of the gradient of the solution to a stochastic heat equation via fractional Brownian motion”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 3.2, pp. 133–158. ISSN: 2194-0401. DOI: [10.1007/s40072-015-0045-y](https://doi.org/10.1007/s40072-015-0045-y). URL: <https://doi.org/10.1007/s40072-015-0045-y> (cit. on p. 45).
- foondun.khoshnevisan.ea:11:local-time Foondun, Mohammad, Davar Khoshnevisan, and Eulalia Nualart (2011). “A local-time correspondence for stochastic partial differential equations”. In: *Trans. Amer. Math. Soc.* 363.5, pp. 2481–2515. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-2010-05017-2](https://doi.org/10.1090/S0002-9947-2010-05017-2). URL: <https://doi.org/10.1090/S0002-9947-2010-05017-2> (cit. on p. 45).
- foondun.liu.ea:19:some Foondun, Mohammad, Wei Liu, and Erkan Nane (2019). “Some non-existence results for a class of stochastic partial differential equations”. In: *J. Differential Equations* 266.5, pp. 2575–2596. ISSN: 0022-0396. DOI: [10.1016/j.jde.2018.08.039](https://doi.org/10.1016/j.jde.2018.08.039). URL: <https://doi.org/10.1016/j.jde.2018.08.039> (cit. on p. 45).
- foondun.liu.ea:17:moment Foondun, Mohammad, Wei Liu, and McSylvester Omaba (2017). “Moment bounds for a class of fractional stochastic heat equations”. In: *Ann. Probab.* 45.4, pp. 2131–2153. ISSN: 0091-1798. DOI: [10.1214/16-AOP1108](https://doi.org/10.1214/16-AOP1108). URL: <https://doi.org/10.1214/16-AOP1108> (cit. on p. 45).
- foondun.mijena.ea:16:non-linear Foondun, Mohammad, Jebessa B. Mijena, and Erkan Nane (2016). “Non-linear noise excitation for some space-time fractional stochastic equations in bounded domains”. In: *Fract. Calc. Appl. Anal.* 19.6, pp. 1527–1553. ISSN: 1311-0454. DOI: [10.1515/fca-2016-0079](https://doi.org/10.1515/fca-2016-0079). URL: <https://doi.org/10.1515/fca-2016-0079> (cit. on p. 45).
- foondun.nane:17:asymptotic Foondun, Mohammad and Erkan Nane (2017). “Asymptotic properties of some space-time fractional stochastic equations”. In: *Math. Z.* 287.1-2, pp. 493–519. ISSN: 0025-5874. DOI: [10.1007/s00209-016-1834-3](https://doi.org/10.1007/s00209-016-1834-3). URL: <https://doi.org/10.1007/s00209-016-1834-3> (cit. on p. 45).

- foondun.nualart:15:on Foondun, Mohammud and Eulalia Nualart (2015). “On the behaviour of stochastic heat equations on bounded domains”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 12.2, pp. 551–571 (cit. on p. 46).
- foondun.nualart:21:osgood — (2021). “The Osgood condition for stochastic partial differential equations”. In: *Bernoulli* 27.1, pp. 295–311. ISSN: 1350-7265. DOI: [10.3150/20-BEJ1240](https://doi.org/10.3150/20-BEJ1240). URL: <https://doi.org/10.3150/20-BEJ1240> (cit. on p. 46).
- foondun.nualart:22:non-existence — (2022). “Non-existence results for stochastic wave equations in one dimension”. In: *J. Differential Equations* 318, pp. 557–578. ISSN: 0022-0396. DOI: [10.1016/j.jde.2022.02.038](https://doi.org/10.1016/j.jde.2022.02.038). URL: <https://doi.org/10.1016/j.jde.2022.02.038> (cit. on p. 46).
- foondun.parshad:15:on Foondun, Mohammud and Rana D. Parshad (2015). “On non-existence of global solutions to a class of stochastic heat equations”. In: *Proc. Amer. Math. Soc.* 143.9, pp. 4085–4094. ISSN: 0002-9939. DOI: [10.1090/proc/12036](https://doi.org/10.1090/proc/12036). URL: <https://doi.org/10.1090/proc/12036> (cit. on p. 46).
- foondun.setayeshgar:17:large Foondun, Mohammud and Leila Setayeshgar (2017). “Large deviations for a class of semilinear stochastic partial differential equations”. In: *Statist. Probab. Lett.* 121, pp. 143–151. ISSN: 0167-7152. DOI: [10.1016/j.spl.2016.10.019](https://doi.org/10.1016/j.spl.2016.10.019). URL: <https://doi.org/10.1016/j.spl.2016.10.019> (cit. on p. 46).
- forster.nelson.ea:77:large-distance Forster, D., David R. Nelson, and Michael J. Stephen (1977). “Large-distance and long-time properties of a randomly stirred fluid”. In: *Phys. Rev. A (3)* 16.2, pp. 732–749. ISSN: 1050-2947. DOI: [10.1103/PhysRevA.16.732](https://doi.org/10.1103/PhysRevA.16.732). URL: <https://doi.org/10.1103/PhysRevA.16.732> (cit. on p. 46).
- fortuin.kasteleyn.ea:71:correlation Fortuin, C. M., P. W. Kasteleyn, and J. Ginibre (1971). “Correlation inequalities on some partially ordered sets”. In: *Comm. Math. Phys.* 22, pp. 89–103. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103857443> (cit. on p. 46).
- fox:61:g Fox, Charles (1961). “The G and H functions as symmetrical Fourier kernels”. In: *Trans. Amer. Math. Soc.* 98, pp. 395–429. ISSN: 0002-9947. DOI: [10.2307/1993339](https://doi.org/10.2307/1993339). URL: <https://doi.org/10.2307/1993339> (cit. on p. 46).
- frachebourg.martin:00:exact Frachebourg, L. and Ph. A. Martin (2000). “Exact statistical properties of the Burgers equation”. In: *J. Fluid Mech.* 417, pp. 323–349. ISSN: 0022-1120. DOI: [10.1017/S0022112000001142](https://doi.org/10.1017/S0022112000001142). URL: <https://doi.org/10.1017/S0022112000001142> (cit. on p. 46).
- friedland.rider.ea:04:concentration Friedland, Shmuel, Brian Rider, and Ofer Zeitouni (2004). “Concentration of permanent estimators for certain large matrices”. In: *Ann. Appl. Probab.* 14.3, pp. 1559–1576. ISSN: 1050-5164, 2168-8737. DOI: [10.1214/105051604000000396](https://doi.org/10.1214/105051604000000396). URL: <https://doi.org/10.1214/105051604000000396> (cit. on p. 46).
- friedman.giga:87:single Friedman, Avner and Yoshikazu Giga (1987). “A single point blow-up for solutions of semilinear parabolic systems”. In: *J. Fac. Sci. Univ. Tokyo Sect. IA Math.* 34.1, pp. 65–79. ISSN: 0040-8980 (cit. on p. 46).
- friedman.mcleod:85:blow-up Friedman, Avner and Bryce McLeod (1985). “Blow-up of positive solutions of semilinear heat equations”. In: *Indiana Univ. Math. J.* 34.2, pp. 425–447. ISSN: 0022-2518. DOI: [10.1512/iumj.1985.34.34025](https://doi.org/10.1512/iumj.1985.34.34025). URL: <https://doi.org/10.1512/iumj.1985.34.34025> (cit. on p. 46).

- friedman.mcleod:86:blow-up — (1986). “Blow-up of solutions of nonlinear degenerate parabolic equations”. In: *Arch. Rational Mech. Anal.* 96.1, pp. 55–80. ISSN: 0003-9527. DOI: [10.1007/BF00251413](https://doi.org/10.1007/BF00251413). URL: <https://doi.org/10.1007/BF00251413> (cit. on p. 46).
- friedman.oswald:88:blow-up Friedman, Avner and Luc Oswald (1988). “The blow-up surface for nonlinear wave equations with small spatial velocity”. In: *Trans. Amer. Math. Soc.* 308.1, pp. 349–367. ISSN: 0002-9947. DOI: [10.2307/2000968](https://doi.org/10.2307/2000968). URL: <https://doi.org/10.2307/2000968> (cit. on p. 46).
- friedman.souganidis:86:blow-up Friedman, Avner and Panagiotis E. Souganidis (1986). “Blow-up of solutions of Hamilton-Jacobi equations”. In: *Comm. Partial Differential Equations* 11.4, pp. 397–443. ISSN: 0360-5302. DOI: [10.1080/03605308608820429](https://doi.org/10.1080/03605308608820429). URL: <https://doi.org/10.1080/03605308608820429> (cit. on p. 46).
- fritz.rudiger:95:time Fritz, J. and B. Rüdiger (1995). “Time dependent critical fluctuations of a one-dimensional local mean field model”. In: *Probab. Theory Related Fields* 103.3, pp. 381–407. ISSN: 0178-8051. DOI: [10.1007/BF01195480](https://doi.org/10.1007/BF01195480). URL: <https://doi.org/10.1007/BF01195480> (cit. on p. 46).
- friz.victoir:06:note Friz, Peter and Nicolas Victoir (2006). “A note on the notion of geometric rough paths”. In: *Probab. Theory Related Fields* 136.3, pp. 395–416. ISSN: 0178-8051. DOI: [10.1007/s00440-005-0487-7](https://doi.org/10.1007/s00440-005-0487-7). URL: <https://doi.org/10.1007/s00440-005-0487-7> (cit. on p. 46).
- friz.victoir:10:differential — (2010). “Differential equations driven by Gaussian signals”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 46.2, pp. 369–413. ISSN: 0246-0203. DOI: [10.1214/09-AIHP202](https://doi.org/10.1214/09-AIHP202). URL: <https://doi.org/10.1214/09-AIHP202> (cit. on p. 46).
- frohlich.weis:06:hinfy Fröhlich, Andreas M. and Lutz Weis (2006). “ H^{infy} calculus and dilations”. In: *Bull. Soc. Math. France* 134.4, pp. 487–508. ISSN: 0037-9484. DOI: [10.24033/bsmf.2520](https://doi.org/10.24033/bsmf.2520). URL: <https://doi.org/10.24033/bsmf.2520> (cit. on p. 46).
- frohlich.simon.ea:76:infrared Fröhlich, J., B. Simon, and Thomas Spencer (1976). “Infrared bounds, phase transitions and continuous symmetry breaking”. In: *Comm. Math. Phys.* 50.1, pp. 79–95. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103900151> (cit. on p. 46).
- frohlich:82:on Fröhlich, Jürg (1982). “On the triviality of $\lambda\varphi_d^4$ theories and the approach to the critical point in $d > 4$ dimensions”. In: *Nuclear Phys. B* 200.2, pp. 281–296. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(82\)90088-8](https://doi.org/10.1016/0550-3213(82)90088-8). URL: [https://doi.org/10.1016/0550-3213\(82\)90088-8](https://doi.org/10.1016/0550-3213(82)90088-8) (cit. on p. 46).
- fromm:93:potential Fromm, Stephen J. (1993). “Potential space estimates for Green potentials in convex domains”. In: *Proc. Amer. Math. Soc.* 119.1, pp. 225–233. ISSN: 0002-9939. DOI: [10.2307/2159846](https://doi.org/10.2307/2159846). URL: <https://doi.org/10.2307/2159846> (cit. on p. 46).
- fromm:94:regularity — (1994). “Regularity of the Dirichlet problem in convex domains in the plane”. In: *Michigan Math. J.* 41.3, pp. 491–507. ISSN: 0026-2285. DOI: [10.1307/mmj/1029005075](https://doi.org/10.1307/mmj/1029005075). URL: <https://doi.org/10.1307/mmj/1029005075> (cit. on p. 46).
- fromm.jerison:94:third Fromm, Stephen J. and David Jerison (1994). “Third derivative estimates for Dirichlet’s problem in convex domains”. In: *Duke Math. J.* 73.2, pp. 257–268. ISSN: 0012-7094. DOI: [10.1215/S0012-7094-94-07312-](https://doi.org/10.1215/S0012-7094-94-07312-)

2. URL: <https://doi.org/10.1215/S0012-7094-94-07312-2> (cit. on p. 46).
- `fujita:66:on` Fujita, Hiroshi (1966). “On the blowing up of solutions of the Cauchy problem for $u_t = \Delta u + u^{1+\alpha}$ ”. In: *J. Fac. Sci. Univ. Tokyo Sect. I* 13, 109–124 (1966). ISSN: 0368-2269 (cit. on p. 46).
- `fujita:69:on` Fujita, Hiroshi (1969). “On the nonlinear equations $\Delta u + e^u = 0$ and $\partial v / \partial t = \Delta v + e^v$ ”. In: *Bull. Amer. Math. Soc.* 75, pp. 132–135. ISSN: 0002-9904. DOI: [10.1090/S0002-9904-1969-12175-0](https://doi.org/10.1090/S0002-9904-1969-12175-0). URL: <https://doi.org/10.1090/S0002-9904-1969-12175-0> (cit. on p. 46).
- `fujiwara.morimoto:77:lr-theorem` Fujiwara, Daisuke and Hiroko Morimoto (1977). “An L_r -theorem of the Helmholtz decomposition of vector fields”. In: *J. Fac. Sci. Univ. Tokyo Sect. IA Math.* 24.3, pp. 685–700. ISSN: 0040-8980 (cit. on p. 46).
- `funaki.quastel:15:kpz` Funaki, Tadahisa and Jeremy Quastel (2015). “KPZ equation, its renormalization and invariant measures”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 3.2, pp. 159–220. ISSN: 2194-0401. DOI: [10.1007/s40072-015-0046-x](https://doi.org/10.1007/s40072-015-0046-x). URL: <https://doi.org/10.1007/s40072-015-0046-x> (cit. on p. 46).
- `fyodorov.bouchaud:08:freezing` Fyodorov, Yan V. and Jean-Philippe Bouchaud (2008). “Freezing and extreme-value statistics in a random energy model with logarithmically correlated potential”. In: *J. Phys. A* 41.37, pp. 372001, 12. ISSN: 1751-8113. DOI: [10.1088/1751-8113/41/37/372001](https://doi.org/10.1088/1751-8113/41/37/372001). URL: <https://doi.org/10.1088/1751-8113/41/37/372001> (cit. on p. 46).
- `rov.le-doussal.ea:09:statistical` Fyodorov, Yan V., Pierre Le Doussal, and Alberto Rosso (2009). “Statistical mechanics of logarithmic REM: duality, freezing and extreme value statistics of $1/f$ noises generated by Gaussian free fields”. In: *J. Stat. Mech. Theory Exp.* 10, P10005, 32. DOI: [10.1088/1742-5468/2009/10/p10005](https://doi.org/10.1088/1742-5468/2009/10/p10005). URL: <https://doi.org/10.1088/1742-5468/2009/10/p10005> (cit. on p. 46).
- `g-atarek.go-dys:96:existence` Gatarek, Dariusz and Benjamin Godys (1996). “Existence, uniqueness and ergodicity for the stochastic quantization equation”. In: *Studia Math.* 119.2, pp. 179–193. ISSN: 0039-3223 (cit. on p. 46).
- `gage.hamilton:86:heat` Gage, M. and R. S. Hamilton (1986). “The heat equation shrinking convex plane curves”. In: *J. Differential Geom.* 23.1, pp. 69–96. ISSN: 0022-040X. URL: <http://projecteuclid.org/euclid.jdg/1214439902> (cit. on p. 46).
- `galaktionov:80:approximate` Galaktionov, V. A. (1980). “Approximate self-similar solutions of equations of heat conduction type”. In: *Differentsial'nye Uravneniya* 16.9, pp. 1660–1676, 1726. ISSN: 0374-0641 (cit. on p. 47).
- `galaktionov:81:boundary` — (1981). “A boundary value problem for the nonlinear parabolic equation $u_t = \Delta u^{\sigma+1} + u^\beta$ ”. In: *Differentsial'nye Uravneniya* 17.5, pp. 836–842, 956. ISSN: 0374-0641 (cit. on p. 47).
- `galaktionov:82:conditions` — (1982). “Conditions for the absence of global solutions of a class of quasilinear parabolic equations”. In: *Zh. Vychisl. Mat. i Mat. Fiz.* 22.2, pp. 322–338, 492. ISSN: 0044-4669 (cit. on p. 47).
- `galaktionov:83:conditions` — (1983). “Conditions for nonexistence in the large and localization of solutions of the Cauchy problem for a class of nonlinear parabolic equations”. In: *Zh. Vychisl. Mat. i Mat. Fiz.* 23.6, pp. 1341–1354. ISSN: 0044-4669 (cit. on p. 47).
- `galaktionov:85:proof` — (1985). “A proof of the localization of unbounded solutions of the nonlinear parabolic equation $u_t = (u^\sigma u_x)_x + u^\beta$ ”. In: *Differentsial'nye Uravneniya* 21.1, pp. 15–23, 179–180. ISSN: 0374-0641 (cit. on p. 47).

- galaktionov:86:asymptotic — (1986). “Asymptotic behavior of unbounded solutions of the nonlinear equation $u_t = (u^\sigma u_x)_x + u^\beta$ near a “singular” point”. In: *Dokl. Akad. Nauk SSSR* 288.6, pp. 1293–1297. ISSN: 0002-3264 (cit. on p. 47).
- galaktionov.kurdjumov.ea:80:on Galaktionov, V. A., S. P. Kurdjumov, et al. (1980). “On unbounded solutions of the Cauchy problem for the parabolic equation $u_t = \nabla(u^\sigma \nabla u) + u^\beta$ ”. In: *Dokl. Akad. Nauk SSSR* 252.6, pp. 1362–1364. ISSN: 0002-3264 (cit. on p. 47).
- galaktionov.kurdyumov.ea:83:parabolic Galaktionov, V. A., S. P. Kurdyumov, and A. A. Samarskiui (1983). “A parabolic system of quasilinear equations. I”. In: *Differentsial'nye Uravneniya* 19.12, pp. 2123–2140. ISSN: 0374-0641 (cit. on p. 47).
- galaktionov.kurdyumov.ea:84:approximate — (1984). “Approximate self-similar solutions of a class of quasilinear heat equations with a source”. In: *Mat. Sb. (N.S.)* 124(166).2, pp. 163–188. ISSN: 0368-8666 (cit. on p. 47).
- galaktionov.kurdyumov.ea:89:on — (1989). “On the method of stationary states for quasilinear parabolic equations”. In: *Mat. Sb.* 180.8, pp. 995–1016, 1150. ISSN: 0368-8666. DOI: [10.1070/SM1990v067n02ABEH002091](https://doi.org/10.1070/SM1990v067n02ABEH002091). URL: <https://doi.org/10.1070/SM1990v067n02ABEH002091> (cit. on p. 47).
- galaktionov.posashkov:85:equation Galaktionov, V. A. and S. A. Posashkov (1985). “The equation $u_t = u_{xx} + u^\beta$. Localization, asymptotic behavior of unbounded solutions”. In: *Akad. Nauk SSSR Inst. Prikl. Mat. Preprint* 97, p. 30 (cit. on p. 47).
- galaktionov.vazquez:99:blow-up Galaktionov, V. A. and J. L. Vazquez (1999). “Blow-up of a class of solutions with free boundaries for the Navier-Stokes equations”. In: *Adv. Differential Equations* 4.3, pp. 297–321. ISSN: 1079-9389 (cit. on p. 47).
- galaktionov:90:on Galaktionov, Victor A. (1990). “On new exact blow-up solutions for nonlinear heat conduction equations with source and applications”. In: *Differential Integral Equations* 3.5, pp. 863–874. ISSN: 0893-4983 (cit. on p. 47).
- galaktionov:94:blow-up — (1994). “Blow-up for quasilinear heat equations with critical Fujita’s exponents”. In: *Proc. Roy. Soc. Edinburgh Sect. A* 124.3, pp. 517–525. ISSN: 0308-2105. DOI: [10.1017/S0308210500028766](https://doi.org/10.1017/S0308210500028766). URL: <https://doi.org/10.1017/S0308210500028766> (cit. on p. 47).
- galaktionov:95:invariant — (1995). “Invariant subspaces and new explicit solutions to evolution equations with quadratic nonlinearities”. In: *Proc. Roy. Soc. Edinburgh Sect. A* 125.2, pp. 225–246. ISSN: 0308-2105. DOI: [10.1017/S0308210500028018](https://doi.org/10.1017/S0308210500028018). URL: <https://doi.org/10.1017/S0308210500028018> (cit. on p. 47).
- galaktionov.hulshof.ea:97:extinction Galaktionov, Victor A., Josephus Hulshof, and Juan L. Vazquez (1997). “Extinction and focusing behaviour of spherical and annular flames described by a free boundary problem”. In: *J. Math. Pures Appl. (9)* 76.7, pp. 563–608. ISSN: 0021-7824. DOI: [10.1016/S0021-7824\(97\)89963-1](https://doi.org/10.1016/S0021-7824(97)89963-1). URL: [https://doi.org/10.1016/S0021-7824\(97\)89963-1](https://doi.org/10.1016/S0021-7824(97)89963-1) (cit. on p. 47).
- galaktionov.levine:96:on Galaktionov, Victor A. and Howard A. Levine (1996). “On critical Fujita exponents for heat equations with nonlinear flux conditions on the boundary”. In: *Israel J. Math.* 94, pp. 125–146. ISSN: 0021-2172. DOI: [10.1007/BF02762700](https://doi.org/10.1007/BF02762700). URL: <https://doi.org/10.1007/BF02762700> (cit. on p. 47).
- galaktionov.levine:98:general — (1998). “A general approach to critical Fujita exponents in nonlinear parabolic problems”. In: *Nonlinear Anal.* 34.7, pp. 1005–1027. ISSN:

- 0362-546X. DOI: [10.1016/S0362-546X\(97\)00716-5](https://doi.org/10.1016/S0362-546X(97)00716-5). URL: [https://doi.org/10.1016/S0362-546X\(97\)00716-5](https://doi.org/10.1016/S0362-546X(97)00716-5) (cit. on p. 47).
- Galaktionov, Victor A. and Lambertus A. Peletier (1997). “Asymptotic behaviour near finite-time extinction for the fast diffusion equation”. In: *Arch. Rational Mech. Anal.* 139.1, pp. 83–98. ISSN: 0003-9527. DOI: [10.1007/s002050050048](https://doi.org/10.1007/s002050050048). URL: <https://doi.org/10.1007/s002050050048> (cit. on p. 47).
- Galaktionov, Victor A., Sergei I. Shmarev, and Juan L. Vazquez (1999). “Second-order interface equations for nonlinear diffusion with very strong absorption”. In: *Commun. Contemp. Math.* 1.1, pp. 51–64. ISSN: 0219-1997. DOI: [10.1142/S0219199799000031](https://doi.org/10.1142/S0219199799000031). URL: <https://doi.org/10.1142/S0219199799000031> (cit. on p. 47).
- Galaktionov, Victor A. and Juan L. Vazquez (1996). “Blow-up for quasilinear heat equations described by means of nonlinear Hamilton-Jacobi equations”. In: *J. Differential Equations* 127.1, pp. 1–40. ISSN: 0022-0396. DOI: [10.1006/jdeq.1996.0059](https://doi.org/10.1006/jdeq.1996.0059). URL: <https://doi.org/10.1006/jdeq.1996.0059> (cit. on p. 47).
- (1997a). “Continuation of blowup solutions of nonlinear heat equations in several space dimensions”. In: *Comm. Pure Appl. Math.* 50.1, pp. 1–67. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199701\)50:1<1::AID-CPA1>3.3.CO;2-R](https://doi.org/10.1002/(SICI)1097-0312(199701)50:1<1::AID-CPA1>3.3.CO;2-R). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199701\)50:1%3C1::AID-CPA1%3E3.3.CO;2-R](https://doi.org/10.1002/(SICI)1097-0312(199701)50:1%3C1::AID-CPA1%3E3.3.CO;2-R) (cit. on p. 47).
- (1997b). “Incomplete blow-up and singular interfaces for quasilinear heat equations”. In: *Comm. Partial Differential Equations* 22.9-10, pp. 1405–1452. ISSN: 0360-5302. DOI: [10.1080/03605309708821306](https://doi.org/10.1080/03605309708821306). URL: <https://doi.org/10.1080/03605309708821306> (cit. on p. 47).
- Galaktionov, Victor A. and Juan L. Vázquez (1991). “Asymptotic behaviour of nonlinear parabolic equations with critical exponents. A dynamical systems approach”. In: *J. Funct. Anal.* 100.2, pp. 435–462. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(91\)90120-T](https://doi.org/10.1016/0022-1236(91)90120-T). URL: [https://doi.org/10.1016/0022-1236\(91\)90120-T](https://doi.org/10.1016/0022-1236(91)90120-T) (cit. on p. 47).
- (1993). “Regional blow up in a semilinear heat equation with convergence to a Hamilton-Jacobi equation”. In: *SIAM J. Math. Anal.* 24.5, pp. 1254–1276. ISSN: 0036-1410. DOI: [10.1137/0524071](https://doi.org/10.1137/0524071). URL: <https://doi.org/10.1137/0524071> (cit. on p. 47).
- (1994). “Extinction for a quasilinear heat equation with absorption. I. Technique of intersection comparison”. In: *Comm. Partial Differential Equations* 19.7-8, pp. 1075–1106. ISSN: 0360-5302. DOI: [10.1080/03605309408821046](https://doi.org/10.1080/03605309408821046). URL: <https://doi.org/10.1080/03605309408821046> (cit. on p. 47).
- (1995). “Necessary and sufficient conditions for complete blow-up and extinction for one-dimensional quasilinear heat equations”. In: *Arch. Rational Mech. Anal.* 129.3, pp. 225–244. ISSN: 0003-9527. DOI: [10.1007/BF00383674](https://doi.org/10.1007/BF00383674). URL: <https://doi.org/10.1007/BF00383674> (cit. on p. 47).
- Galeati, Lucio and Massimiliano Gubinelli (Apr. 2020). “Prevalence of ρ -irregularity and related properties”. In: *preprint arXiv:2004.00872*. URL: <http://arXiv.org/abs/2004.00872> (cit. on p. 47).

gantert.zeitouni:98:large	Gantert, N. and O. Zeitouni (1998). “Large and moderate deviations for the local time of a recurrent Markov chain on \mathbf{Z}^2 ”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 34.5, pp. 687–704. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(98)80004-6 . URL: https://doi.org/10.1016/S0246-0203(98)80004-6 (cit. on p. 47).
gantert.zeitouni:98:quenched	Gantert, Nina and Ofer Zeitouni (1998). “Quenched sub-exponential tail estimates for one-dimensional random walk in random environment”. In: <i>Comm. Math. Phys.</i> 194.1, pp. 177–190. ISSN: 0010-3616,1432-0916. DOI: 10.1007/s002200050354 . URL: https://doi.org/10.1007/s002200050354 (cit. on p. 47).
gao.quastel:03:moderate	Gao, Fuqing and J. Quastel (2003). “Moderate deviations from the hydrodynamic limit of the symmetric exclusion process”. In: <i>Sci. China Ser. A</i> 46.5, pp. 577–592. ISSN: 1006-9283. DOI: 10.1360/02ys0114 . URL: https://doi.org/10.1360/02ys0114 (cit. on p. 47).
gao.quastel:03:exponential	Gao, Fuqing and Jeremy Quastel (2003). “Exponential decay of entropy in the random transposition and Bernoulli-Laplace models”. In: <i>Ann. Appl. Probab.</i> 13.4, pp. 1591–1600. ISSN: 1050-5164. DOI: 10.1214/aoap/1069786512 . URL: https://doi.org/10.1214/aoap/1069786512 (cit. on p. 47).
garino.nourdin.ea:21:limit	Garino, Valentin et al. (2021). “Limit theorems for integral functionals of Hermite-driven processes”. In: <i>Bernoulli</i> 27.3, pp. 1764–1788. ISSN: 1350-7265. DOI: 10.3150/20-bej1291 . URL: https://doi.org/10.3150/20-bej1291 (cit. on p. 47).
garsia.rodemich:74:monotonicity	Garsia, A. M. and E. Rodemich (1974). “Monotonicity of certain functionals under rearrangement”. In: <i>Ann. Inst. Fourier (Grenoble)</i> 24.2, pp. vi, 67–116. ISSN: 0373-0956. URL: http://www.numdam.org/item?id=AIF%5C_1974%5C_%5C_24%5C_2%5C_67%5C_0 (cit. on p. 47).
garsia.rodemich.ea:70:real	Garsia, A. M., E. Rodemich, and H. Rumsey Jr. (1970/71). “A real variable lemma and the continuity of paths of some Gaussian processes”. In: <i>Indiana Univ. Math. J.</i> 20, pp. 565–578. ISSN: 0022-2518. DOI: 10.1512/iumj.1970.20.20046 . URL: https://doi.org/10.1512/iumj.1970.20.20046 (cit. on p. 47).
gartner.konig.ea:00:almost	Gärtner, J., W. König, and S. A. Molchanov (2000). “Almost sure asymptotics for the continuous parabolic Anderson model”. In: <i>Probab. Theory Related Fields</i> 118.4, pp. 547–573. ISSN: 0178-8051. DOI: 10.1007/PL00008754 . URL: https://doi.org/10.1007/PL00008754 (cit. on p. 47).
gartner.molchanov:90:parabolic	Gärtner, J. and S. A. Molchanov (1990). “Parabolic problems for the Anderson model. I. Intermittency and related topics”. In: <i>Comm. Math. Phys.</i> 132.3, pp. 613–655. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104201232 (cit. on p. 47).
gartner.molchanov:98:parabolic	— (1998). “Parabolic problems for the Anderson model. II. Second-order asymptotics and structure of high peaks”. In: <i>Probab. Theory Related Fields</i> 111.1, pp. 17–55. ISSN: 0178-8051. DOI: 10.1007/s004400050161 . URL: https://doi.org/10.1007/s004400050161 (cit. on p. 47).
gartner:88:convergence	Gärtner, Jürgen (1988). “Convergence towards Burgers’ equation and propagation of chaos for weakly asymmetric exclusion processes”. In: <i>Stochastic Process. Appl.</i> 27.2, pp. 233–260. ISSN: 0304-4149. DOI:

- 10.1016/0304-4149(87)90040-8. URL: [https://doi.org/10.1016/0304-4149\(87\)90040-8](https://doi.org/10.1016/0304-4149(87)90040-8) (cit. on p. 47).
- `gartner.konig:00:moment` Gärtner, Jürgen and Wolfgang König (2000). “Moment asymptotics for the continuous parabolic Anderson model”. In: *Ann. Appl. Probab.* 10.1, pp. 192–217. ISSN: 1050-5164. DOI: [10.1214/aoap/1019737669](https://doi.org/10.1214/aoap/1019737669). URL: <https://doi.org/10.1214/aoap/1019737669> (cit. on p. 47).
- `gartner.konig.ea:07:geometric` Gärtner, Jürgen, Wolfgang König, and Stanislav Molchanov (2007). “Geometric characterization of intermittency in the parabolic Anderson model”. In: *Ann. Probab.* 35.2, pp. 439–499. ISSN: 0091-1798. DOI: [10.1214/009117906000000764](https://doi.org/10.1214/009117906000000764). URL: <https://doi.org/10.1214/009117906000000764> (cit. on p. 47).
- `garzon.tindel.ea:19:euler` Garzón, Johanna, Samy Tindel, and Soledad Torres (2019). “Euler scheme for fractional delay stochastic differential equations by rough paths techniques”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 747–763. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0308-1](https://doi.org/10.1007/s10473-019-0308-1). URL: <https://doi.org/10.1007/s10473-019-0308-1> (cit. on p. 47).
- `gasteratos.salins.ea:23:moderate` Gasteratos, Ioannis, Michael Salins, and Konstantinos Spiliopoulos (2023). “Moderate deviations for systems of slow-fast stochastic reaction-diffusion equations”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 11.2, pp. 503–598. ISSN: 2194-0401,2194-041X. DOI: [10.1007/s40072-022-00236-y](https://doi.org/10.1007/s40072-022-00236-y). URL: <https://doi.org/10.1007/s40072-022-00236-y> (cit. on p. 47).
- `gatheral.hsu.ea:12:asymptotics` Gatheral, Jim et al. (2012). “Asymptotics of implied volatility in local volatility models”. In: *Math. Finance* 22.4, pp. 591–620. ISSN: 0960-1627. DOI: [10.1111/j.1467-9965.2010.00472.x](https://doi.org/10.1111/j.1467-9965.2010.00472.x). URL: <https://doi.org/10.1111/j.1467-9965.2010.00472.x> (cit. on p. 47).
- `gaveau.trauber:82:integrale` Gaveau, Bernard and Philip Trauber (1982). “L’intégrale stochastique comme opérateur de divergence dans l’espace fonctionnel”. In: *J. Functional Analysis* 46.2, pp. 230–238. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(82\)90036-2](https://doi.org/10.1016/0022-1236(82)90036-2). URL: [https://doi.org/10.1016/0022-1236\(82\)90036-2](https://doi.org/10.1016/0022-1236(82)90036-2) (cit. on p. 48).
- `gaw-edzki.kupiainen:83:block` Gawędzki, K. and A. Kupiainen (1983). “Block spin renormalization group for dipole gas and $(\nabla\varphi)^4$ ”. In: *Ann. Physics* 147.1, pp. 198–243. ISSN: 0003-4916. DOI: [10.1016/0003-4916\(83\)90071-4](https://doi.org/10.1016/0003-4916(83)90071-4). URL: [https://doi.org/10.1016/0003-4916\(83\)90071-4](https://doi.org/10.1016/0003-4916(83)90071-4) (cit. on p. 48).
- `gaw-edzki.kupiainen:85:massless` — (1985). “Massless lattice φ_4^4 theory: rigorous control of a renormalizable asymptotically free model”. In: *Comm. Math. Phys.* 99.2, pp. 197–252. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103942678> (cit. on p. 48).
- `gawronski:84:on` Gawronski, Wolfgang (1984). “On the bell-shape of stable densities”. In: *Ann. Probab.* 12.1, pp. 230–242. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198402\)12:1%3C230:OTBOSD%3E2.0.CO;2-A%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198402)12:1%3C230:OTBOSD%3E2.0.CO;2-A%5C&origin=MSN) (cit. on p. 48).
- `koplos.sudderth.ea:14:asymptotic` Geanakoplos, J., W. Sudderth, and O. Zeitouni (2014). “Asymptotic behavior of a stochastic discount rate”. In: *Sankhya A* 76.1, pp. 150–157. ISSN: 0976-836X,0976-8378. DOI: [10.1007/s13171-013-0037-9](https://doi.org/10.1007/s13171-013-0037-9). URL: <https://doi.org/10.1007/s13171-013-0037-9> (cit. on p. 48).
- `gei.manthey:94:comparison` GeiSS, Christel and Ralf Manthey (1994). “Comparison theorems for stochastic differential equations in finite and infinite dimensions”. In: *Stochastic Process. Appl.* 53.1, pp. 23–35. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(94\)90040-8](https://doi.org/10.1016/0304-4149(94)90040-8).

- 1016/0304-4149(94)90055-8. URL: [https://doi.org/10.1016/0304-4149\(94\)90055-8](https://doi.org/10.1016/0304-4149(94)90055-8) (cit. on p. 48).
- gelbaum:14:fractional Gelbaum, Zachary A. (2014). “Fractional Brownian fields over manifolds”. In: *Trans. Amer. Math. Soc.* 366.9, pp. 4781–4814. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-2014-06106-0](https://doi.org/10.1090/S0002-9947-2014-06106-0). URL: <https://doi.org/10.1090/S0002-9947-2014-06106-0> (cit. on p. 48).
- gel-fand:63:some Gel’fand, I. M. (1963). “Some problems in the theory of quasilinear equations”. In: *Amer. Math. Soc. Transl. (2)* 29, pp. 295–381. ISSN: 0065-9290 (cit. on p. 48).
- geman.horowitz:80:occupation Geman, Donald and Joseph Horowitz (1980). “Occupation densities”. In: *Ann. Probab.* 8.1, pp. 1–67. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198002\)8:1%3C1:OD%3E2.0.CO;2-M%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198002)8:1%3C1:OD%3E2.0.CO;2-M%5C&origin=MSN) (cit. on p. 48).
- geng.ouyang.ea:22:precise Geng, Xi, Cheng Ouyang, and Samy Tindel (2022). “Precise local estimates for differential equations driven by fractional Brownian motion: hypoelliptic case”. In: *Ann. Probab.* 50.2, pp. 649–687. ISSN: 0091-1798. DOI: [10.1214/21-aop1542](https://doi.org/10.1214/21-aop1542). URL: <https://doi.org/10.1214/21-aop1542> (cit. on p. 48).
- geng.ouyang.ea:23:precise Geng, Xi, Cheng Ouyang, and Samy Tindel (2023). “Precise local estimates for differential equations driven by fractional Brownian motion: elliptic case”. In: *J. Theoret. Probab.* 36.3, pp. 1341–1367. ISSN: 0894-9840,1572-9230. DOI: [10.1007/s10959-022-01208-7](https://doi.org/10.1007/s10959-022-01208-7). URL: <https://doi.org/10.1007/s10959-022-01208-7> (cit. on p. 48).
- georgiou.joseph.ea:15:semi-discrete Georgiou, Nicos, Mathew Joseph, et al. (2015). “Semi-discrete semi-linear parabolic SPDEs”. In: *Ann. Appl. Probab.* 25.5, pp. 2959–3006. ISSN: 1050-5164. DOI: [10.1214/14-AAP1065](https://doi.org/10.1214/14-AAP1065). URL: <https://doi.org/10.1214/14-AAP1065> (cit. on p. 48).
- georgiou.khoshnevisan.ea:18:dimension Georgiou, Nicos, Davar Khoshnevisan, et al. (2018). “The dimension of the range of a transient random walk”. In: *Electron. J. Probab.* 23, Paper No. 83, 31. DOI: [10.1214/18-EJP201](https://doi.org/10.1214/18-EJP201). URL: <https://doi.org/10.1214/18-EJP201> (cit. on p. 48).
- georgiou.kumar.ea:10:tasep Georgiou, Nicos, Rohini Kumar, and Timo Seppäläinen (2010). “TASEP with discontinuous jump rates”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 7, pp. 293–318 (cit. on p. 48).
- u.rassoul-agma.ea:16:variational Georgiou, Nicos, Firas Rassoul-Agha, and Timo Seppäläinen (2016). “Variational formulas and cocycle solutions for directed polymer and percolation models”. In: *Comm. Math. Phys.* 346.2, pp. 741–779. ISSN: 0010-3616. DOI: [10.1007/s00220-016-2613-z](https://doi.org/10.1007/s00220-016-2613-z). URL: <https://doi.org/10.1007/s00220-016-2613-z> (cit. on p. 48).
- georgiou.rassoul-agma.ea:17:geodesics — (2017a). “Geodesics and the competition interface for the corner growth model”. In: *Probab. Theory Related Fields* 169.1-2, pp. 223–255. ISSN: 0178-8051. DOI: [10.1007/s00440-016-0734-0](https://doi.org/10.1007/s00440-016-0734-0). URL: <https://doi.org/10.1007/s00440-016-0734-0> (cit. on p. 48).
- georgiou.rassoul-agma.ea:17:stationary — (2017b). “Stationary cocycles and Busemann functions for the corner growth model”. In: *Probab. Theory Related Fields* 169.1-2, pp. 177–222. ISSN: 0178-8051. DOI: [10.1007/s00440-016-0729-x](https://doi.org/10.1007/s00440-016-0729-x). URL: <https://doi.org/10.1007/s00440-016-0729-x> (cit. on p. 48).
- georgiou.rassoul-agma.ea:15:ratios Georgiou, Nicos, Firas Rassoul-Agha, Timo Seppäläinen, and Atilla Yilmaz (2015). “Ratios of partition functions for the log-gamma polymer”. In: *Ann. Probab.* 43.5, pp. 2282–2331. ISSN: 0091-1798. DOI:

- 10.1214/14-AOP933. URL: <https://doi.org/10.1214/14-AOP933> (cit. on p. 48).
- georgiou.seppalainen:13:large Georgiou, Nicos and Timo Seppäläinen (2013). “Large deviation rate functions for the partition function in a log-gamma distributed random potential”. In: *Ann. Probab.* 41.6, pp. 4248–4286. ISSN: 0091-1798. DOI: 10.1214/12-AOP768. URL: <https://doi.org/10.1214/12-AOP768> (cit. on p. 48).
- gerasimovics.hairer:19:hormanders Gerasimovis, Andris and Martin Hairer (2019). “Hörmander’s theorem for semilinear SPDEs”. In: *Electron. J. Probab.* 24, Paper No. 132, 56. DOI: 10.1214/19-ejp387. URL: <https://doi.org/10.1214/19-ejp387> (cit. on p. 48).
- gerencser.hairer:19:solution Gerencsér, Máté and Martin Hairer (2019a). “A solution theory for quasi-linear singular SPDEs”. In: *Comm. Pure Appl. Math.* 72.9, pp. 1983–2005. ISSN: 0010-3640. DOI: 10.1002/cpa.21816. URL: <https://doi.org/10.1002/cpa.21816> (cit. on p. 48).
- gerencser.hairer:19:singular — (2019b). “Singular SPDEs in domains with boundaries”. In: *Probab. Theory Related Fields* 173.3-4, pp. 697–758. ISSN: 0178-8051. DOI: 10.1007/s00440-018-0841-1. URL: <https://doi.org/10.1007/s00440-018-0841-1> (cit. on p. 48).
- gerolla.hairer.ea:23:fluctuations Gerolla, Luca, Martin Hairer, and Xue-Mei Li (Mar. 2023). “Fluctuations of stochastic PDEs with long-range correlations”. In: *preprint arXiv:2303.09811*. URL: <http://arXiv.org/abs/2303.09811> (cit. on p. 48).
- groix-a-chef-toine.ea:23:on-site Gershenzon, I. et al. (2023). “On-site potential creates complexity in systems with disordered coupling”. In: *Phys. Rev. Lett.* 130.23, Paper No. 237103, 8. ISSN: 0031-9007,1079-7114. DOI: 10.1103/physrevlett.130.237103. URL: <https://doi.org/10.1103/physrevlett.130.237103> (cit. on p. 48).
- gess.ouyang.ea:20:density Gess, Benjamin, Cheng Ouyang, and Samy Tindel (2020). “Density bounds for solutions to differential equations driven by Gaussian rough paths”. In: *J. Theoret. Probab.* 33.2, pp. 611–648. ISSN: 0894-9840. DOI: 10.1007/s10959-019-00967-0. URL: <https://doi.org/10.1007/s10959-019-00967-0> (cit. on p. 48).
- gesztesy.mitrea:11:description Gesztesy, Fritz and Marius Mitrea (2011). “A description of all self-adjoint extensions of the Laplacian and Krein-type resolvent formulas on non-smooth domains”. In: *J. Anal. Math.* 113, pp. 53–172. ISSN: 0021-7670. DOI: 10.1007/s11854-011-0002-2. URL: <https://doi.org/10.1007/s11854-011-0002-2> (cit. on p. 48).
- ghirlanda.guerra:98:general Ghirlanda, Stefano and Francesco Guerra (1998). “General properties of overlap probability distributions in disordered spin systems. Towards Parisi ultrametricity”. In: *J. Phys. A* 31.46, pp. 9149–9155. ISSN: 0305-4470. DOI: 10.1088/0305-4470/31/46/006. URL: <https://doi.org/10.1088/0305-4470/31/46/006> (cit. on p. 48).
- ghosh.zeitouni:16:large Ghosh, Subhroshekhar and Ofer Zeitouni (2016). “Large deviations for zeros of random polynomials with i.i.d. exponential coefficients”. In: *Int. Math. Res. Not. IMRN* 5, pp. 1308–1347. ISSN: 1073-7928,1687-0247. DOI: 10.1093/imrn/rnv174. URL: <https://doi.org/10.1093/imrn/rnv174> (cit. on p. 48).
- giacomini.lacoin.ea:10:hierarchical Giacomini, Giambattista, Hubert Lacoin, and Fabio Lucio Toninelli (2010). “Hierarchical pinning models, quadratic maps and quenched disorder”. In: *Probab. Theory Related Fields* 147.1-2, pp. 185–216. ISSN:

	0178-8051. DOI: 10.1007/s00440-009-0205-y . URL: https://doi.org/10.1007/s00440-009-0205-y (cit. on p. 48).
<code>giacomini.olla.ea:01:equilibrium</code>	Giacomin, Giambattista, Stefano Olla, and Herbert Spohn (2001). “Equilibrium fluctuations for $\nabla\phi$ interface model”. In: <i>Ann. Probab.</i> 29.3, pp. 1138–1172. ISSN: 0091-1798. DOI: 10.1214/aop/1015345600 . URL: https://doi.org/10.1214/aop/1015345600 (cit. on p. 48).
<code>giga:81:analyticity</code>	Giga, Yoshikazu (1981). “Analyticity of the semigroup generated by the Stokes operator in L_r spaces”. In: <i>Math. Z.</i> 178.3, pp. 297–329. ISSN: 0025-5874. DOI: 10.1007/BF01214869 . URL: https://doi.org/10.1007/BF01214869 (cit. on p. 48).
<code>giga:85:domains</code>	— (1985). “Domains of fractional powers of the Stokes operator in L_r spaces”. In: <i>Arch. Rational Mech. Anal.</i> 89.3, pp. 251–265. ISSN: 0003-9527. DOI: 10.1007/BF00276874 . URL: https://doi.org/10.1007/BF00276874 (cit. on p. 48).
<code>giga:95:interior</code>	— (1995). “Interior derivative blow-up for quasilinear parabolic equations”. In: <i>Discrete Contin. Dynam. Systems</i> 1.3, pp. 449–461. ISSN: 1078-0947. DOI: 10.3934/dcds.1995.1.449 . URL: https://doi.org/10.3934/dcds.1995.1.449 (cit. on p. 48).
<code>giga.kohn:87:characterizing</code>	Giga, Yoshikazu and Robert V. Kohn (1987). “Characterizing blowup using similarity variables”. In: <i>Indiana Univ. Math. J.</i> 36.1, pp. 1–40. ISSN: 0022-2518. DOI: 10.1512/iumj.1987.36.36001 . URL: https://doi.org/10.1512/iumj.1987.36.36001 (cit. on p. 48).
<code>ginsparg.zinn-justin:90:2d</code>	Ginsparg, P. and J. Zinn-Justin (1990). “2D gravity + 1D matter”. In: <i>Phys. Lett. B</i> 240.3-4, pp. 333–340. ISSN: 0370-2693. DOI: 10.1016/0370-2693(90)91108-N . URL: https://doi.org/10.1016/0370-2693(90)91108-N (cit. on p. 48).
<code>giordano.jolis.ea:20:spdes</code>	Giordano, Luca M., Maria Jolis, and Lluís Quer-Sardanyons (2020a). “SPDEs with fractional noise in space: continuity in law with respect to the Hurst index”. In: <i>Bernoulli</i> 26.1, pp. 352–386. ISSN: 1350-7265. DOI: 10.3150/19-BEJ1128 . URL: https://doi.org/10.3150/19-BEJ1128 (cit. on p. 48).
<code>giordano.jolis.ea:20:spdes*1</code>	— (2020b). “SPDEs with linear multiplicative fractional noise: continuity in law with respect to the Hurst index”. In: <i>Stochastic Process. Appl.</i> 130.12, pp. 7396–7430. ISSN: 0304-4149. DOI: 10.1016/j.spa.2020.08.001 . URL: https://doi.org/10.1016/j.spa.2020.08.001 (cit. on p. 48).
<code>giunti.gu.ea:19:heat</code>	Giunti, Arianna, Yu Gu, and Jean-Christophe Mourrat (2019). “Heat kernel upper bounds for interacting particle systems”. In: <i>Ann. Probab.</i> 47.2, pp. 1056–1095. ISSN: 0091-1798. DOI: 10.1214/18-AOP1279 . URL: https://doi.org/10.1214/18-AOP1279 (cit. on p. 48).
<code>glangetas.merle:94:concentration</code>	Glangetas, L. and F. Merle (1994a). “Concentration properties of blow-up solutions and instability results for Zakharov equation in dimension two. II”. In: <i>Comm. Math. Phys.</i> 160.2, pp. 349–389. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104269615 (cit. on p. 48).
<code>glangetas.merle:94:existence</code>	— (1994b). “Existence of self-similar blow-up solutions for Zakharov equation in dimension two. I”. In: <i>Comm. Math. Phys.</i> 160.1, pp. 173–215. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104269518 (cit. on p. 48).
<code>glimm.jaffe.ea:75:phase</code>	Glimm, James, Arthur Jaffe, and Thomas Spencer (1975). “Phase transitions for ϕ_2^4 quantum fields”. In: <i>Comm. Math. Phys.</i> 45.3, pp. 203–

216. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103899492> (cit. on p. 48).
- goldberg:79:local Goldberg, David (1979). “A local version of real Hardy spaces”. In: *Duke Math. J.* 46.1, pp. 27–42. ISSN: 0012-7094. URL: <http://projecteuclid.org/euclid.dmj/1077313253> (cit. on p. 48).
- goldberg.mueller:82:brownian Goldberg, S. I. and C. Mueller (1982). “Brownian motion, geometry, and generalizations of Picard’s little theorem”. In: *Bull. Amer. Math. Soc. (N.S.)* 7.1, pp. 259–263. ISSN: 0273-0979. DOI: [10.1090/S0273-0979-1982-15028-5](https://doi.org/10.1090/S0273-0979-1982-15028-5). URL: <https://doi.org/10.1090/S0273-0979-1982-15028-5> (cit. on p. 49).
- goldberg.mueller:83:brownian — (1983). “Brownian motion, geometry, and generalizations of Picard’s little theorem”. In: *Ann. Probab.* 11.4, pp. 833–846. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198311\)11:4%3C833:BMGAGO%3E2.0.CO;2-H%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198311)11:4%3C833:BMGAGO%3E2.0.CO;2-H%5C&origin=MSN) (cit. on p. 49).
- goldstein.nourdin.ea:17:gaussian Goldstein, Larry, Ivan Nourdin, and Giovanni Peccati (2017). “Gaussian phase transitions and conic intrinsic volumes: Steining the Steiner formula”. In: *Ann. Appl. Probab.* 27.1, pp. 1–47. ISSN: 1050-5164. DOI: [10.1214/16-AAP1195](https://doi.org/10.1214/16-AAP1195). URL: <https://doi.org/10.1214/16-AAP1195> (cit. on p. 49).
- goldys.peszat.ea:16:gauss-markov Goldys, Ben, Szymon Peszat, and Jerzy Zabczyk (2016). “Gauss-Markov processes on Hilbert spaces”. In: *Trans. Amer. Math. Soc.* 368.1, pp. 89–108. ISSN: 0002-9947. DOI: [10.1090/tran/6329](https://doi.org/10.1090/tran/6329). URL: <https://doi.org/10.1090/tran/6329> (cit. on p. 49).
- goldys.rockner.ea:09:martingale Goldys, Benjamin, Michael Röckner, and Xicheng Zhang (2009). “Martingale solutions and Markov selections for stochastic partial differential equations”. In: *Stochastic Process. Appl.* 119.5, pp. 1725–1764. ISSN: 0304-4149. DOI: [10.1016/j.spa.2008.08.009](https://doi.org/10.1016/j.spa.2008.08.009). URL: <https://doi.org/10.1016/j.spa.2008.08.009> (cit. on p. 49).
- gomez.lee.ea:17:on Gomez, Alejandro, Jong Jun Lee, et al. (2017). “On uniqueness and blowup properties for a class of second order SDEs”. In: *Electron. J. Probab.* 22, Paper No. 72, 17. DOI: [10.1214/17-EJP95](https://doi.org/10.1214/17-EJP95). URL: <https://doi.org/10.1214/17-EJP95> (cit. on p. 49).
- gomez.lee.ea:13:strong Gomez, Alejandro, Kijung Lee, et al. (2013). “Strong uniqueness for an SPDE via backward doubly stochastic differential equations”. In: *Statist. Probab. Lett.* 83.10, pp. 2186–2190. ISSN: 0167-7152. DOI: [10.1016/j.spl.2013.06.010](https://doi.org/10.1016/j.spl.2013.06.010). URL: <https://doi.org/10.1016/j.spl.2013.06.010> (cit. on p. 49).
- goncalves.jara:14:nonlinear Gonçalves, Patrícia and Milton Jara (2014). “Nonlinear fluctuations of weakly asymmetric interacting particle systems”. In: *Arch. Ration. Mech. Anal.* 212.2, pp. 597–644. ISSN: 0003-9527. DOI: [10.1007/s00205-013-0693-x](https://doi.org/10.1007/s00205-013-0693-x). URL: <https://doi.org/10.1007/s00205-013-0693-x> (cit. on p. 49).
- gorostiza.nualart:94:nuclear Gorostiza, Luis G. and David Nualart (1994). “Nuclear Gel’fand triples on Wiener space and applications to trajectorial fluctuations of particle systems”. In: *J. Funct. Anal.* 125.1, pp. 37–66. ISSN: 0022-1236. DOI: [10.1006/jfan.1994.1116](https://doi.org/10.1006/jfan.1994.1116). URL: <https://doi.org/10.1006/jfan.1994.1116> (cit. on p. 49).
- gozlan.roberto.ea:11:from Gozlan, Nathael, Cyril Roberto, and Paul-Marie Samson (2011). “From concentration to logarithmic Sobolev and Poincaré inequalities”. In: *J. Funct. Anal.* 260.5, pp. 1491–1522. ISSN: 0022-1236. DOI: [10.1016/j](https://doi.org/10.1016/j)

- jfa.2010.11.010. URL: <https://doi.org/10.1016/j.jfa.2010.11.010> (cit. on p. 49).
- gradinaru.nourdin:08:stochastic Gradinaru, Mihai and Ivan Nourdin (2008). “Stochastic volatility: approximation and goodness-of-fit test”. In: *Probab. Math. Statist.* 28.1, pp. 1–19. ISSN: 0208-4147 (cit. on p. 49).
- gradinaru.nourdin:09:milsteins — (2009). “Milstein’s type schemes for fractional SDEs”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 45.4, pp. 1085–1098. ISSN: 0246-0203. DOI: [10.1214/08-AIHP196](https://doi.org/10.1214/08-AIHP196). URL: <https://doi.org/10.1214/08-AIHP196> (cit. on p. 49).
- gradinaru.nourdin.ea:05:itos- Gradinaru, Mihai, Ivan Nourdin, and Samy Tindel (2005). “Ito’s- and Tanaka’s-type formulae for the stochastic heat equation: the linear case”. In: *J. Funct. Anal.* 228.1, pp. 114–143. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2005.02.008](https://doi.org/10.1016/j.jfa.2005.02.008). URL: <https://doi.org/10.1016/j.jfa.2005.02.008> (cit. on p. 49).
- gradinaru.russo.ea:03:generalized Gradinaru, Mihai, Francesco Russo, and Pierre Vallois (2003). “Generalized covariations, local time and Stratonovich Itô’s formula for fractional Brownian motion with Hurst index $H \geq \frac{1}{4}$ ”. In: *Ann. Probab.* 31.4, pp. 1772–1820. ISSN: 0091-1798. DOI: [10.1214/aop/1068646366](https://doi.org/10.1214/aop/1068646366). URL: <https://doi.org/10.1214/aop/1068646366> (cit. on p. 49).
- gradinaru.tindel:08:on Gradinaru, Mihai and Samy Tindel (2008). “On homogeneous pinning models and penalizations”. In: *Stoch. Dyn.* 8.3, pp. 383–396. ISSN: 0219-4937. DOI: [10.1142/S0219493708002366](https://doi.org/10.1142/S0219493708002366). URL: <https://doi.org/10.1142/S0219493708002366> (cit. on p. 49).
- gravner.quastel:00:internal Gravner, Janko and Jeremy Quastel (2000). “Internal DLA and the Stefan problem”. In: *Ann. Probab.* 28.4, pp. 1528–1562. ISSN: 0091-1798. DOI: [10.1214/aop/1019160497](https://doi.org/10.1214/aop/1019160497). URL: <https://doi.org/10.1214/aop/1019160497> (cit. on p. 49).
- gravner.tracy.ea:01:limit Gravner, Janko, Craig A. Tracy, and Harold Widom (2001). “Limit theorems for height fluctuations in a class of discrete space and time growth models”. In: *J. Statist. Phys.* 102.5-6, pp. 1085–1132. ISSN: 0022-4715. DOI: [10.1023/A:1004879725949](https://doi.org/10.1023/A:1004879725949). URL: <https://doi.org/10.1023/A:1004879725949> (cit. on p. 49).
- gravner.tracy.ea:02:growth — (2002a). “A growth model in a random environment”. In: *Ann. Probab.* 30.3, pp. 1340–1368. ISSN: 0091-1798. DOI: [10.1214/aop/1029867130](https://doi.org/10.1214/aop/1029867130). URL: <https://doi.org/10.1214/aop/1029867130> (cit. on p. 49).
- gravner.tracy.ea:02:fluctuations — (2002b). “Fluctuations in the composite regime of a disordered growth model”. In: *Comm. Math. Phys.* 229.3, pp. 433–458. ISSN: 0010-3616. DOI: [10.1007/s00220-002-0682-7](https://doi.org/10.1007/s00220-002-0682-7). URL: <https://doi.org/10.1007/s00220-002-0682-7> (cit. on p. 49).
- greven.hollander:07:phase Greven, A. and F. den Hollander (2007). “Phase transitions for the long-time behavior of interacting diffusions”. In: *Ann. Probab.* 35.4, pp. 1250–1306. ISSN: 0091-1798. DOI: [10.1214/009117906000001060](https://doi.org/10.1214/009117906000001060). URL: <https://doi.org/10.1214/009117906000001060> (cit. on p. 49).
- greven.hollander:92:branching Greven, Andreas and Frank den Hollander (1992). “Branching random walk in random environment: phase transitions for local and global growth rates”. In: *Probab. Theory Related Fields* 91.2, pp. 195–249. ISSN: 0178-8051. DOI: [10.1007/BF01291424](https://doi.org/10.1007/BF01291424). URL: <https://doi.org/10.1007/BF01291424> (cit. on p. 49).

- greven.hollander:93:variational — (1993). “A variational characterization of the speed of a one-dimensional self-repellent random walk”. In: *Ann. Appl. Probab.* 3.4, pp. 1067–1099. ISSN: 1050-5164. URL: [http://links.jstor.org/sici?sici=1050-5164\(199311\)3:4%3C1067:AVCOTS%3E2.0.CO;2-Q%5C&origin=MSN](http://links.jstor.org/sici?sici=1050-5164(199311)3:4%3C1067:AVCOTS%3E2.0.CO;2-Q%5C&origin=MSN) (cit. on p. 49).
- greven.hollander:94:large — (1994). “Large deviations for a random walk in random environment”. In: *Ann. Probab.* 22.3, pp. 1381–1428. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199407\)22:3%3C1381:LDFARW%3E2.0.CO;2-P%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199407)22:3%3C1381:LDFARW%3E2.0.CO;2-P%5C&origin=MSN) (cit. on p. 49).
- grigorescu.kang.ea:04:behavior Grigorescu, Ilie, Min Kang, and Timo Seppäläinen (2004). “Behavior dominated by slow particles in a disordered asymmetric exclusion process”. In: *Ann. Appl. Probab.* 14.3, pp. 1577–1602. ISSN: 1050-5164. DOI: [10.1214/105051604000000387](https://doi.org/10.1214/105051604000000387). URL: <https://doi.org/10.1214/105051604000000387> (cit. on p. 49).
- grimmitt.kesten.ea:93:random Grimmett, G. R., H. Kesten, and Y. Zhang (1993). “Random walk on the infinite cluster of the percolation model”. In: *Probab. Theory Related Fields* 96.1, pp. 33–44. ISSN: 0178-8051. DOI: [10.1007/BF01195881](https://doi.org/10.1007/BF01195881). URL: <https://doi.org/10.1007/BF01195881> (cit. on p. 49).
- grimmitt.li:17:self-avoiding Grimmett, Geoffrey R. and Zhongyang Li (2017). “Self-avoiding walks and amenability”. In: *Electron. J. Combin.* 24.4, Paper No. 4.38, 24. DOI: [10.37236/6577](https://doi.org/10.37236/6577). URL: <https://doi.org/10.37236/6577> (cit. on p. 49).
- gripenberg:80:on Gripenberg, Gustaf (1980). “On the resolvents of nonconvolution Volterra kernels”. In: *Funkcial. Ekvac.* 23.1, pp. 83–95. ISSN: 0532-8721. URL: <http://www.math.kobe-u.ac.jp/~fe/xml/mr0586277.xml> (cit. on p. 49).
- groisman:06:totally Groisman, Pablo (2006). “Totally discrete explicit and semi-implicit Euler methods for a blow-up problem in several space dimensions”. In: *Computing* 76.3-4, pp. 325–352. ISSN: 0010-485X. DOI: [10.1007/s00607-005-0136-0](https://doi.org/10.1007/s00607-005-0136-0). URL: <https://doi.org/10.1007/s00607-005-0136-0> (cit. on p. 49).
- grorud.nualart.ea:94:hilbert-valued Grorud, Axel, David Nualart, and Marta Sanz-Solé (1994). “Hilbert-valued anticipating stochastic differential equations”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 30.1, pp. 133–161. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1994%5C_%5C_30%5C_1%5C_133%5C_0 (cit. on p. 49).
- gross.klebanov:90:one-dimensional Gross, David J. and Igor Klebanov (1990). “One-dimensional string theory on a circle”. In: *Nuclear Phys. B* 344.3, pp. 475–498. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(90\)90667-3](https://doi.org/10.1016/0550-3213(90)90667-3). URL: [https://doi.org/10.1016/0550-3213\(90\)90667-3](https://doi.org/10.1016/0550-3213(90)90667-3) (cit. on p. 49).
- gross.miljkovic:90:nonperturbative Gross, David J. and Nikola Miljković (1990). “A nonperturbative solution of $D = 1$ string theory”. In: *Phys. Lett. B* 238.2-4, pp. 217–223. ISSN: 0370-2693. DOI: [10.1016/0370-2693\(90\)91724-P](https://doi.org/10.1016/0370-2693(90)91724-P). URL: [https://doi.org/10.1016/0370-2693\(90\)91724-P](https://doi.org/10.1016/0370-2693(90)91724-P) (cit. on p. 49).
- haus.oliveira.ea:11:self-avoiding Grothaus, Martin et al. (2011). “Self-avoiding fractional Brownian motion—the Edwards model”. In: *J. Stat. Phys.* 145.6, pp. 1513–1523. ISSN: 0022-4715. DOI: [10.1007/s10955-011-0344-2](https://doi.org/10.1007/s10955-011-0344-2). URL: <https://doi.org/10.1007/s10955-011-0344-2> (cit. on p. 49).
- gruter.widman:82:green Grüter, Michael and Kjell-Ove Widman (1982). “The Green function for uniformly elliptic equations”. In: *Manuscripta Math.* 37.3, pp. 303–

342. ISSN: 0025-2611. DOI: [10.1007/BF01166225](https://doi.org/10.1007/BF01166225). URL: <https://doi.org/10.1007/BF01166225> (cit. on p. 49).

gu:16:central

Gu, Yu (2016). “A central limit theorem for fluctuations in 1D stochastic homogenization”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 4.4, pp. 713–745. ISSN: 2194-0401. DOI: [10.1007/s40072-016-0075-0](https://doi.org/10.1007/s40072-016-0075-0). URL: <https://doi.org/10.1007/s40072-016-0075-0> (cit. on p. 49).

gu:17:high

— (2017). “High order correctors and two-scale expansions in stochastic homogenization”. In: *Probab. Theory Related Fields* 169.3-4, pp. 1221–1259. ISSN: 0178-8051. DOI: [10.1007/s00440-016-0750-0](https://doi.org/10.1007/s00440-016-0750-0). URL: <https://doi.org/10.1007/s00440-016-0750-0> (cit. on p. 49).

gu:19:1d

— (2019). “The 1D Schrödinger equation with a spacetime white noise: the average wave function”. In: *ESAIM Probab. Stat.* 23, pp. 338–349. ISSN: 1292-8100. DOI: [10.1051/ps/2019010](https://doi.org/10.1051/ps/2019010). URL: <https://doi.org/10.1051/ps/2019010> (cit. on p. 49).

gu:20:gaussian

— (2020). “Gaussian fluctuations from the 2D KPZ equation”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 8.1, pp. 150–185. ISSN: 2194-0401. DOI: [10.1007/s40072-019-00144-8](https://doi.org/10.1007/s40072-019-00144-8). URL: <https://doi.org/10.1007/s40072-019-00144-8> (cit. on p. 49).

gu.bal:12:random

Gu, Yu and Guillaume Bal (2012). “Random homogenization and convergence to integrals with respect to the Rosenblatt process”. In: *J. Differential Equations* 253.4, pp. 1069–1087. ISSN: 0022-0396. DOI: [10.1016/j.jde.2012.05.007](https://doi.org/10.1016/j.jde.2012.05.007). URL: <https://doi.org/10.1016/j.jde.2012.05.007> (cit. on p. 49).

gu.bal:14:invariance

Gu, Yu and Guillaume Bal (2014). “An invariance principle for Brownian motion in random scenery”. In: *Electron. J. Probab.* 19, no. 1, 19. DOI: [10.1214/EJP.v19-2894](https://doi.org/10.1214/EJP.v19-2894). URL: <https://doi.org/10.1214/EJP.v19-2894> (cit. on p. 49).

gu.bal:15:fluctuations

— (2015a). “Fluctuations of parabolic equations with large random potentials”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 3.1, pp. 1–51. ISSN: 2194-0401. DOI: [10.1007/s40072-014-0040-8](https://doi.org/10.1007/s40072-014-0040-8). URL: <https://doi.org/10.1007/s40072-014-0040-8> (cit. on p. 49).

gu.bal:15:homogenization

— (2015b). “Homogenization of parabolic equations with large time-dependent random potential”. In: *Stochastic Process. Appl.* 125.1, pp. 91–115. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.07.024](https://doi.org/10.1016/j.spa.2014.07.024). URL: <https://doi.org/10.1016/j.spa.2014.07.024> (cit. on p. 49).

gu.bal:16:weak

— (2016). “Weak convergence approach for parabolic equations with large, highly oscillatory, random potential”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 52.1, pp. 261–285. ISSN: 0246-0203. DOI: [10.1214/14-AIHP637](https://doi.org/10.1214/14-AIHP637). URL: <https://doi.org/10.1214/14-AIHP637> (cit. on p. 50).

gu.henderson:21:pde

Gu, Yu and Christopher Henderson (2021). “A PDE hierarchy for directed polymers in random environments”. In: *Nonlinearity* 34.10, pp. 7335–7370. ISSN: 0951-7715. DOI: [10.1088/1361-6544/ac23b7](https://doi.org/10.1088/1361-6544/ac23b7). URL: <https://doi.org/10.1088/1361-6544/ac23b7> (cit. on p. 50).

gu.henderson:23:long-time

— (2023). “Long-time behaviour for a nonlocal model from directed polymers”. In: *Nonlinearity* 36.2, pp. 902–954. ISSN: 0951-7715 (cit. on p. 50).

gu.huang:18:chaos

Gu, Yu and Jingyu Huang (2018). “Chaos expansion of 2D parabolic Anderson model”. In: *Electron. Commun. Probab.* 23, Paper No. 26,

10. DOI: [10.1214/18-ECP129](https://doi.org/10.1214/18-ECP129). URL: <https://doi.org/10.1214/18-ECP129> (cit. on p. 50).
- | | |
|--|--|
| <div>gu.komorowski:21:gaussian</div> <div>gu.komorowski:21:high</div> <div>gu.komorowski:21:kpz</div> <div>gu.komorowski:22:another</div> <div>gu.komorowski:22:gaussian</div> <div>gu.komorowski:22:gaussian*1</div> <div>gu.komorowski:22:high</div> <div>gu.komorowski:23:another</div> <div>gu.komorowski:23:fluctuations</div> <div>gu.komorowski.ea:18:fluctuations</div> <div>gu.komorowski.ea:18:schrodinger</div> <div>gu.li:20:fluctuations</div> <div>gu.mourrat:16:pointwise</div> | <p>Gu, Yu and Tomasz Komorowski (2021a). “Gaussian fluctuations from random Schrödinger equation”. In: <i>Comm. Partial Differential Equations</i> 46.2, pp. 201–232. ISSN: 0360-5302. DOI: 10.1080/03605302.2020.1836493. URL: https://doi.org/10.1080/03605302.2020.1836493 (cit. on p. 50).</p> <p>— (Oct. 2021b). “High temperature behaviors of the directed polymer on a cylinder”. In: <i>preprint arXiv:2110.07368</i>. URL: https://www.arxiv.org/abs/2110.07368 (cit. on p. 50).</p> <p>— (Apr. 2021c). “KPZ on torus: Gaussian fluctuations”. In: <i>preprint arXiv:2104.13540</i>. URL: https://www.arxiv.org/abs/2104.13540 (cit. on p. 50).</p> <p>— (Mar. 2022a). “Another look at the Balázs-Quastel-Seppäläinen theorem”. In: <i>preprint arXiv:2203.03733</i>. URL: https://www.arxiv.org/abs/2203.03733 (cit. on p. 50).</p> <p>— (Jan. 2022b). “Gaussian fluctuations of replica overlap in directed polymers”. In: <i>preprint arXiv:2201.07097</i>. URL: https://www.arxiv.org/abs/2201.07097 (cit. on p. 50).</p> <p>— (2022c). “Gaussian fluctuations of replica overlap in directed polymers”. In: <i>Electron. Commun. Probab.</i> 27, Paper No. 33, 12. DOI: 10.18287/2541-7525-2021-27-2-33-47. URL: https://doi.org/10.18287/2541-7525-2021-27-2-33-47 (cit. on p. 50).</p> <p>— (2022d). “High temperature behaviors of the directed polymer on a cylinder”. In: <i>J. Stat. Phys.</i> 186.3, Paper No. 48, 15. ISSN: 0022-4715. DOI: 10.1007/s10955-022-02899-2. URL: https://doi.org/10.1007/s10955-022-02899-2 (cit. on p. 50).</p> <p>— (2023a). “Another look at the Balázs-Quastel-Seppäläinen theorem”. In: <i>Trans. Amer. Math. Soc.</i> 376.4, pp. 2947–2962. ISSN: 0002-9947, 1088-6850. DOI: 10.1090/tran/8847. URL: https://doi.org/10.1090/tran/8847 (cit. on p. 50).</p> <p>Gu, Yu and Tomasz Komorowski (2023b). “Fluctuations of the winding number of a directed polymer on a cylinder”. In: <i>SIAM J. Math. Anal.</i> 55.4, pp. 3262–3286. ISSN: 0036-1410, 1095-7154. DOI: 10.1137/22M1512508. URL: https://doi.org/10.1137/22M1512508 (cit. on p. 50).</p> <p>Gu, Yu, Tomasz Komorowski, and Lenya Ryzhik (2018a). “Fluctuations of random semilinear advection equations”. In: <i>SIAM J. Math. Anal.</i> 50.5, pp. 5293–5336. ISSN: 0036-1410. DOI: 10.1137/18M116842X. URL: https://doi.org/10.1137/18M116842X (cit. on p. 50).</p> <p>— (2018b). “The Schrödinger equation with spatial white noise: the average wave function”. In: <i>J. Funct. Anal.</i> 274.7, pp. 2113–2138. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2018.01.015. URL: https://doi.org/10.1016/j.jfa.2018.01.015 (cit. on p. 50).</p> <p>Gu, Yu and Jiawei Li (2020). “Fluctuations of a nonlinear stochastic heat equation in dimensions three and higher”. In: <i>SIAM J. Math. Anal.</i> 52.6, pp. 5422–5440. ISSN: 0036-1410. DOI: 10.1137/19M1296380. URL: https://doi.org/10.1137/19M1296380 (cit. on p. 50).</p> <p>Gu, Yu and Jean-Christophe Mourrat (2016a). “Pointwise two-scale expansion for parabolic equations with random coefficients”. In: <i>Probab. Theory Related Fields</i> 166.1-2, pp. 585–618. ISSN: 0178-8051. DOI:</p> |
|--|--|

- 10.1007/s00440-015-0667-z. URL: <https://doi.org/10.1007/s00440-015-0667-z> (cit. on p. 50).
- gu.mourrat:16:scaling — (2016b). “Scaling limit of fluctuations in stochastic homogenization”. In: *Multiscale Model. Simul.* 14.1, pp. 452–481. ISSN: 1540-3459. DOI: 10.1137/15M1010683. URL: <https://doi.org/10.1137/15M1010683> (cit. on p. 50).
- gu.mourrat:17:on — (2017). “On generalized Gaussian free fields and stochastic homogenization”. In: *Electron. J. Probab.* 22, Paper No. 28, 21. DOI: 10.1214/17-EJP51. URL: <https://doi.org/10.1214/17-EJP51> (cit. on p. 50).
- gu.quastel.ea:21:moments Gu, Yu, Jeremy Quastel, and Li-Cheng Tsai (2021). “Moments of the 2D SHE at criticality”. In: *Probab. Math. Phys.* 2.1, pp. 179–219. ISSN: 2690-0998. DOI: 10.2140/pmp.2021.2.179. URL: <https://doi.org/10.2140/pmp.2021.2.179> (cit. on p. 50).
- gu.ryzhik:16:random Gu, Yu and Lenya Ryzhik (2016). “The random Schrödinger equation: homogenization in time-dependent potentials”. In: *Multiscale Model. Simul.* 14.1, pp. 323–363. ISSN: 1540-3459. DOI: 10.1137/15M1024986. URL: <https://doi.org/10.1137/15M1024986> (cit. on p. 50).
- gu.ryzhik:17:random — (2017). “The random Schrödinger equation: slowly decorrelating time-dependent potentials”. In: *Commun. Math. Sci.* 15.2, pp. 359–378. ISSN: 1539-6746. DOI: 10.4310/CMS.2017.v15.n2.a4. URL: <https://doi.org/10.4310/CMS.2017.v15.n2.a4> (cit. on p. 50).
- u.ryzhik.ea:18:edwards-wilkinson Gu, Yu, Lenya Ryzhik, and Ofer Zeitouni (2018). “The Edwards-Wilkinson limit of the random heat equation in dimensions three and higher”. In: *Comm. Math. Phys.* 363.2, pp. 351–388. ISSN: 0010-3616. DOI: 10.1007/s00220-018-3202-0. URL: <https://doi.org/10.1007/s00220-018-3202-0> (cit. on p. 50).
- gu.tsai:19:another Gu, Yu and Li-Cheng Tsai (2019). “Another look into the Wong-Zakai theorem for stochastic heat equation”. In: *Ann. Appl. Probab.* 29.5, pp. 3037–3061. ISSN: 1050-5164. DOI: 10.1214/19-AAP1474. URL: <https://doi.org/10.1214/19-AAP1474> (cit. on p. 50).
- gu.xu:18:moments Gu, Yu and Weijun Xu (2018). “Moments of 2D parabolic Anderson model”. In: *Asymptot. Anal.* 108.3, pp. 151–161. ISSN: 0921-7134. DOI: 10.3233/asy-171460. URL: <https://doi.org/10.3233/asy-171460> (cit. on p. 50).
- gubinelli:04:controlling Gubinelli, M. (2004). “Controlling rough paths”. In: *J. Funct. Anal.* 216.1, pp. 86–140. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2004.01.002. URL: <https://doi.org/10.1016/j.jfa.2004.01.002> (cit. on p. 50).
- binelli.ugurcan.ea:20:semilinear Gubinelli, M., B. Ugurcan, and I. Zachhuber (2020). “Semilinear evolution equations for the Anderson Hamiltonian in two and three dimensions”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 8.1, pp. 82–149. ISSN: 2194-0401. DOI: 10.1007/s40072-019-00143-9. URL: <https://doi.org/10.1007/s40072-019-00143-9> (cit. on p. 50).
- gubinelli.hofmanova:19:global Gubinelli, Massimiliano and Martina Hofmanová (2019). “Global solutions to elliptic and parabolic Φ^4 models in Euclidean space”. In: *Comm. Math. Phys.* 368.3, pp. 1201–1266. ISSN: 0010-3616. DOI: 10.1007/s00220-019-03398-4. URL: <https://doi.org/10.1007/s00220-019-03398-4> (cit. on p. 50).
- li.imkeller.ea:15:paracontrolled Gubinelli, Massimiliano, Peter Imkeller, and Nicolas Perkowski (2015). “Paracontrolled distributions and singular PDEs”. In: *Forum Math.*

- `gubinelli.lejay.ea:06:young` *Pi* 3, e6, 75. DOI: [10.1017/fmp.2015.2](https://doi.org/10.1017/fmp.2015.2). URL: <https://doi.org/10.1017/fmp.2015.2> (cit. on p. 50).
- `gubinelli.perkowski:17:kpz` Gubinelli, Massimiliano, Antoine Lejay, and Samy Tindel (2006). “Young integrals and SPDEs”. In: *Potential Anal.* 25.4, pp. 307–326. ISSN: 0926-2601. DOI: [10.1007/s11118-006-9013-5](https://doi.org/10.1007/s11118-006-9013-5). URL: <https://doi.org/10.1007/s11118-006-9013-5> (cit. on p. 50).
- `gubinelli.perkowski:18:energy` Gubinelli, Massimiliano and Nicolas Perkowski (2017). “KPZ reloaded”. In: *Comm. Math. Phys.* 349.1, pp. 165–269. ISSN: 0010-3616. DOI: [10.1007/s00220-016-2788-3](https://doi.org/10.1007/s00220-016-2788-3). URL: <https://doi.org/10.1007/s00220-016-2788-3> (cit. on p. 50).
- `gubinelli.perkowski:20:infinitesimal` — (2018b). “Energy solutions of KPZ are unique”. In: *J. Amer. Math. Soc.* 31.2, pp. 427–471. ISSN: 0894-0347. DOI: [10.1090/jams/889](https://doi.org/10.1090/jams/889). URL: <https://doi.org/10.1090/jams/889> (cit. on p. 50).
- `gubinelli.tindel:10:rough` — (2020). “The infinitesimal generator of the stochastic Burgers equation”. In: *Probab. Theory Related Fields* 178.3-4, pp. 1067–1124. ISSN: 0178-8051. DOI: [10.1007/s00440-020-00996-5](https://doi.org/10.1007/s00440-020-00996-5). URL: <https://doi.org/10.1007/s00440-020-00996-5> (cit. on p. 50).
- `gubser.klebanov:94:modified` Gubinelli, Massimiliano and Samy Tindel (2010). “Rough evolution equations”. In: *Ann. Probab.* 38.1, pp. 1–75. ISSN: 0091-1798. DOI: [10.1214/08-AOP437](https://doi.org/10.1214/08-AOP437). URL: <https://doi.org/10.1214/08-AOP437> (cit. on p. 50).
- `guerin.meleard.ea:06:estimates` Gubser, Steven S. and Igor R. Klebanov (1994). “A modified $c = 1$ matrix model with new critical behavior”. In: *Phys. Lett. B* 340.1-2, pp. 35–42. ISSN: 0370-2693. DOI: [10.1016/0370-2693\(94\)91294-7](https://doi.org/10.1016/0370-2693(94)91294-7). URL: [https://doi.org/10.1016/0370-2693\(94\)91294-7](https://doi.org/10.1016/0370-2693(94)91294-7) (cit. on p. 50).
- `guerngar.nane:20:moment` Guérin, Hélène, Sylvie Méléard, and Eulalia Nualart (2006). “Estimates for the density of a nonlinear Landau process”. In: *J. Funct. Anal.* 238.2, pp. 649–677. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2006.01.017](https://doi.org/10.1016/j.jfa.2006.01.017). URL: <https://doi.org/10.1016/j.jfa.2006.01.017> (cit. on p. 50).
- `guerngar.nane.ea:21:simultaneous` Guerngar, Ngartelbaye and Erkan Nane (2020). “Moment bounds of a class of stochastic heat equations driven by space-time colored noise in bounded domains”. In: *Stochastic Process. Appl.* 130.10, pp. 6246–6270. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.05.009](https://doi.org/10.1016/j.spa.2020.05.009). URL: <https://doi.org/10.1016/j.spa.2020.05.009> (cit. on p. 50).
- `guerngar.nane.ea:23:uniqueness` Guerngar, Ngartelbaye, Erkan Nane, Ramazan Tinaztepe, et al. (2021). “Simultaneous inversion for the fractional exponents in the space-time fractional diffusion equation $\partial_t^\beta u = -(-\Delta)^{\alpha/2}u - (-\Delta)^{\gamma/2}u$ ”. In: *Fract. Calc. Appl. Anal.* 24.3, pp. 818–847. ISSN: 1311-0454. DOI: [10.1515/fca-2021-0035](https://doi.org/10.1515/fca-2021-0035). URL: <https://doi.org/10.1515/fca-2021-0035> (cit. on p. 50).
- `guerra:03:broken` Guerngar, Ngartelbaye, Erkan Nane, Suleyman Ulusoy, et al. (2023). “A uniqueness determination of the fractional exponents in a three-parameter fractional diffusion”. In: *Fract. Differ. Calc.* 13.1, pp. 87–104. DOI: [10.7153/fdc-2023-13-04](https://doi.org/10.7153/fdc-2023-13-04). URL: <https://doi.org/10.7153/fdc-2023-13-04> (cit. on p. 50).
- Guerra, Francesco (2003). “Broken replica symmetry bounds in the mean field spin glass model”. In: *Comm. Math. Phys.* 233.1, pp. 1–12. ISSN: 0010-3616. DOI: [10.1007/s00220-002-0773-5](https://doi.org/10.1007/s00220-002-0773-5). URL: <https://doi.org/10.1007/s00220-002-0773-5> (cit. on p. 50).

guerra.toninelli:02:thermodynamic

Guerra, Francesco and Fabio Lucio Toninelli (2002). “The thermodynamic limit in mean field spin glass models”. In: *Comm. Math. Phys.* 230.1, pp. 71–79. ISSN: 0010-3616. DOI: [10.1007/s00220-002-0699-y](https://doi.org/10.1007/s00220-002-0699-y). URL: <https://doi.org/10.1007/s00220-002-0699-y> (cit. on p. 50).

guerra.nualart:08:stochastic

Guerra, João and David Nualart (2008). “Stochastic differential equations driven by fractional Brownian motion and standard Brownian motion”. In: *Stoch. Anal. Appl.* 26.5, pp. 1053–1075. ISSN: 0736-2994. DOI: [10.1080/07362990802286483](https://doi.org/10.1080/07362990802286483). URL: <https://doi.org/10.1080/07362990802286483> (cit. on p. 50).

guerra.nualart:05:1h-variation

Guerra, João M. E. and David Nualart (2005). “The $1/H$ -variation of the divergence integral with respect to the fractional Brownian motion for $H > 1/2$ and fractional Bessel processes”. In: *Stochastic Process. Appl.* 115.1, pp. 91–115. ISSN: 0304-4149. DOI: [10.1016/j.spa.2004.07.008](https://doi.org/10.1016/j.spa.2004.07.008). URL: <https://doi.org/10.1016/j.spa.2004.07.008> (cit. on p. 50).

guionnet.zeitouni:00:concentration

Guionnet, A. and O. Zeitouni (2000). “Concentration of the spectral measure for large matrices”. In: *Electron. Comm. Probab.* 5, pp. 119–136. ISSN: 1083-589X. DOI: [10.1214/ECP.v5-1026](https://doi.org/10.1214/ECP.v5-1026). URL: <https://doi.org/10.1214/ECP.v5-1026> (cit. on p. 50).

guionnet.krishnapur.ea:11:single

Guionnet, Alice, Manjunath Krishnapur, and Ofer Zeitouni (2011). “The single ring theorem”. In: *Ann. of Math. (2)* 174.2, pp. 1189–1217. ISSN: 0003-486X,1939-8980. DOI: [10.4007/annals.2011.174.2.10](https://doi.org/10.4007/annals.2011.174.2.10). URL: <https://doi.org/10.4007/annals.2011.174.2.10> (cit. on p. 50).

guionnet.wood.ea:14:convergence

Guionnet, Alice, Philip Matchett Wood, and Ofer Zeitouni (2014). “Convergence of the spectral measure of non-normal matrices”. In: *Proc. Amer. Math. Soc.* 142.2, pp. 667–679. ISSN: 0002-9939,1088-6826. DOI: [10.1090/S0002-9939-2013-11761-2](https://doi.org/10.1090/S0002-9939-2013-11761-2). URL: <https://doi.org/10.1090/S0002-9939-2013-11761-2> (cit. on p. 50).

guionnet.zeitouni:02:large

Guionnet, Alice and Ofer Zeitouni (2002). “Large deviations asymptotics for spherical integrals”. In: *J. Funct. Anal.* 188.2, pp. 461–515. ISSN: 0022-1236,1096-0783. DOI: [10.1006/jfan.2001.3833](https://doi.org/10.1006/jfan.2001.3833). URL: <https://doi.org/10.1006/jfan.2001.3833> (cit. on p. 50).

guionnet.zeitouni:04:addendum

— (2004). “Addendum to: “Large deviations asymptotics for spherical integrals” [J. Funct. Anal. **188** (2002), no. 2, 461–515; MR1883414]”. In: *J. Funct. Anal.* 216.1, pp. 230–241. ISSN: 0022-1236,1096-0783. DOI: [10.1016/j.jfa.2003.11.013](https://doi.org/10.1016/j.jfa.2003.11.013). URL: <https://doi.org/10.1016/j.jfa.2003.11.013> (cit. on p. 50).

guionnet.zeitouni:12:support

Guionnet, Alice and Ofer Zeitouni (2012). “Support convergence in the single ring theorem”. In: *Probab. Theory Related Fields* 154.3-4, pp. 661–675. ISSN: 0178-8051,1432-2064. DOI: [10.1007/s00440-011-0380-5](https://doi.org/10.1007/s00440-011-0380-5). URL: <https://doi.org/10.1007/s00440-011-0380-5> (cit. on p. 50).

guo.hu.ea:19:higher-order

Guo, Jingjun, Yaozhong Hu, and Yanping Xiao (2019). “Higher-order derivative of intersection local time for two independent fractional Brownian motions”. In: *J. Theoret. Probab.* 32.3, pp. 1190–1201. ISSN: 0894-9840. DOI: [10.1007/s10959-017-0800-2](https://doi.org/10.1007/s10959-017-0800-2). URL: <https://doi.org/10.1007/s10959-017-0800-2> (cit. on p. 51).

guo.zeitouni:12:quenched

Guo, Xiaoqin and Ofer Zeitouni (2012). “Quenched invariance principle for random walks in balanced random environment”. In: *Probab. Theory Related Fields* 152.1-2, pp. 207–230. ISSN: 0178-8051,1432-2064.

- DOI: [10.1007/s00440-010-0320-9](https://doi.org/10.1007/s00440-010-0320-9). URL: <https://doi.org/10.1007/s00440-010-0320-9> (cit. on p. 51).
- `guo.song.ea:23:stochastic` Guo, Yuhui, Jian Song, and Xiaoming Song (Mar. 2023). “Stochastic fractional diffusion equations with Gaussian noise rough in space”. In: *preprint arXiv:2303.11939*. URL: <http://arXiv.org/abs/2303.11939> (cit. on p. 51).
- `gurevich.peres.ea:14:localization` Gurel-Gurevich, Ori, Yuval Peres, and Ofer Zeitouni (2014). “Localization for controlled random walks and martingales”. In: *Electron. Commun. Probab.* 19, no. 24, 8. ISSN: 1083-589X. DOI: [10.1214/ECP.v19-3081](https://doi.org/10.1214/ECP.v19-3081). URL: <https://doi.org/10.1214/ECP.v19-3081> (cit. on p. 51).
- `gutterp.gneiting:06:studies` Gutterp, Peter and Tilmann Gneiting (2006). “Studies in the history of probability and statistics. XLIX. On the Matérn correlation family”. In: *Biometrika* 93.4, pp. 989–995. ISSN: 0006-3444. DOI: [10.1093/biomet/93.4.989](https://doi.org/10.1093/biomet/93.4.989). URL: <https://doi.org/10.1093/biomet/93.4.989> (cit. on p. 51).
- `gyongy:82:on` Gyöngy, I. (1982). “On stochastic equations with respect to semimartingales. III”. In: *Stochastics* 7.4, pp. 231–254. ISSN: 0090-9491. DOI: [10.1080/17442508208833220](https://doi.org/10.1080/17442508208833220). URL: <https://doi.org/10.1080/17442508208833220> (cit. on p. 51).
- `gyongy.krylov:81:on` Gyöngy, I. and N. V. Krylov (1981/82). “On stochastic equations with respect to semimartingales. II. Itô formula in Banach spaces”. In: *Stochastics* 6.3-4, pp. 153–173. ISSN: 0090-9491. DOI: [10.1080/17442508208833202](https://doi.org/10.1080/17442508208833202). URL: <https://doi.org/10.1080/17442508208833202> (cit. on p. 51).
- `gyongy:98:lattice` Gyöngy, István (1998). “Lattice approximations for stochastic quasi-linear parabolic partial differential equations driven by space-time white noise. I”. In: *Potential Anal.* 9.1, pp. 1–25. ISSN: 0926-2601. DOI: [10.1023/A:1008615012377](https://doi.org/10.1023/A:1008615012377). URL: <https://doi.org/10.1023/A:1008615012377> (cit. on p. 51).
- `gyongy.nualart:95:implicit` Gyöngy, István and David Nualart (1995). “Implicit scheme for quasi-linear parabolic partial differential equations perturbed by space-time white noise”. In: *Stochastic Process. Appl.* 58.1, pp. 57–72. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(95\)00010-5](https://doi.org/10.1016/0304-4149(95)00010-5). URL: [https://doi.org/10.1016/0304-4149\(95\)00010-5](https://doi.org/10.1016/0304-4149(95)00010-5) (cit. on p. 51).
- `gyongy.nualart:97:implicit` — (1997). “Implicit scheme for stochastic parabolic partial differential equations driven by space-time white noise”. In: *Potential Anal.* 7.4, pp. 725–757. ISSN: 0926-2601. DOI: [10.1023/A:1017998901460](https://doi.org/10.1023/A:1017998901460). URL: <https://doi.org/10.1023/A:1017998901460> (cit. on p. 51).
- `gyongy.nualart:99:on` Gyöngy, István and David Nualart (1999). “On the stochastic Burgers’ equation in the real line”. In: *Ann. Probab.* 27.2, pp. 782–802. ISSN: 0091-1798. DOI: [10.1214/aop/1022677386](https://doi.org/10.1214/aop/1022677386). URL: <https://doi.org/10.1214/aop/1022677386> (cit. on p. 51).
- `gyongy.nualart.ea:95:approximation` Gyöngy, István, David Nualart, and Marta Sanz-Solé (1995). “Approximation and support theorems in modulus spaces”. In: *Probab. Theory Related Fields* 101.4, pp. 495–509. ISSN: 0178-8051. DOI: [10.1007/BF01202782](https://doi.org/10.1007/BF01202782). URL: <https://doi.org/10.1007/BF01202782> (cit. on p. 51).
- `gyongy.pardoux:93:on` Gyöngy, István and É. Pardoux (1993). “On the regularization effect of space-time white noise on quasi-linear parabolic partial differential equations”. In: *Probab. Theory Related Fields* 97.1-2, pp. 211–229.

- ISSN: 0178-8051. DOI: [10.1007/BF01199321](https://doi.org/10.1007/BF01199321). URL: <https://doi.org/10.1007/BF01199321> (cit. on p. 51).
- `hairer:11:rough` Hairer, M. (2011). “Rough stochastic PDEs”. In: *Comm. Pure Appl. Math.* 64.11, pp. 1547–1585. ISSN: 0010-3640. DOI: [10.1002/cpa.20383](https://doi.org/10.1002/cpa.20383). URL: <https://doi.org/10.1002/cpa.20383> (cit. on p. 51).
- `hairer:14:theory` — (2014a). “A theory of regularity structures”. In: *Invent. Math.* 198.2, pp. 269–504. ISSN: 0020-9910. DOI: [10.1007/s00222-014-0505-4](https://doi.org/10.1007/s00222-014-0505-4). URL: <https://doi.org/10.1007/s00222-014-0505-4> (cit. on p. 51).
- `hairer.matetski:16:optimal` Hairer, M. and K. Matetski (2016). “Optimal rate of convergence for stochastic Burgers-type equations”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 4.2, pp. 402–437. ISSN: 2194-0401. DOI: [10.1007/s40072-015-0067-5](https://doi.org/10.1007/s40072-015-0067-5). URL: <https://doi.org/10.1007/s40072-015-0067-5> (cit. on p. 51).
- `hairer.matetski:18:discretisations` — (2018). “Discretisations of rough stochastic PDEs”. In: *Ann. Probab.* 46.3, pp. 1651–1709. ISSN: 0091-1798. DOI: [10.1214/17-AOP1212](https://doi.org/10.1214/17-AOP1212). URL: <https://doi.org/10.1214/17-AOP1212> (cit. on p. 51).
- `hairer.mattingly:18:strong` Hairer, M. and J. Mattingly (2018). “The strong Feller property for singular stochastic PDEs”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 54.3, pp. 1314–1340. ISSN: 0246-0203. DOI: [10.1214/17-AIHP840](https://doi.org/10.1214/17-AIHP840). URL: <https://doi.org/10.1214/17-AIHP840> (cit. on p. 51).
- `hairer.mattingly.ea:11:asymptotic` Hairer, M., J. C. Mattingly, and M. Scheutzow (2011). “Asymptotic coupling and a general form of Harris’ theorem with applications to stochastic delay equations”. In: *Probab. Theory Related Fields* 149.1-2, pp. 223–259. ISSN: 0178-8051. DOI: [10.1007/s00440-009-0250-6](https://doi.org/10.1007/s00440-009-0250-6). URL: <https://doi.org/10.1007/s00440-009-0250-6> (cit. on p. 51).
- `hairer.ohashi:07:ergodic` Hairer, M. and A. Ohashi (2007). “Ergodic theory for SDEs with extrinsic memory”. In: *Ann. Probab.* 35.5, pp. 1950–1977. ISSN: 0091-1798. DOI: [10.1214/009117906000001141](https://doi.org/10.1214/009117906000001141). URL: <https://doi.org/10.1214/009117906000001141> (cit. on p. 51).
- `hairer.pavliotis:08:from` Hairer, M. and G. A. Pavliotis (2008). “From ballistic to diffusive behavior in periodic potentials”. In: *J. Stat. Phys.* 131.1, pp. 175–202. ISSN: 0022-4715. DOI: [10.1007/s10955-008-9493-3](https://doi.org/10.1007/s10955-008-9493-3). URL: <https://doi.org/10.1007/s10955-008-9493-3> (cit. on p. 51).
- `hairer.pillai:11:ergodicity` Hairer, M. and N. S. Pillai (2011). “Ergodicity of hypoelliptic SDEs driven by fractional Brownian motion”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 47.2, pp. 601–628. ISSN: 0246-0203. DOI: [10.1214/10-AIHP377](https://doi.org/10.1214/10-AIHP377). URL: <https://doi.org/10.1214/10-AIHP377> (cit. on p. 51).
- `hairer.stuart.ea:07:analysis` Hairer, M., A. M. Stuart, and J. Voss (2007). “Analysis of SPDEs arising in path sampling. II. The nonlinear case”. In: *Ann. Appl. Probab.* 17.5-6, pp. 1657–1706. ISSN: 1050-5164. DOI: [10.1214/07-AAP441](https://doi.org/10.1214/07-AAP441). URL: <https://doi.org/10.1214/07-AAP441> (cit. on p. 51).
- `hairer.stuart.ea:05:analysis` Hairer, M., A. M. Stuart, J. Voss, and P. Wiberg (2005). “Analysis of SPDEs arising in path sampling. I. The Gaussian case”. In: *Commun. Math. Sci.* 3.4, pp. 587–603. ISSN: 1539-6746. URL: <http://projecteuclid.org/euclid.cms/1144429334> (cit. on p. 51).
- `hairer:05:ergodicity` Hairer, Martin (2005b). “Ergodicity of stochastic differential equations driven by fractional Brownian motion”. In: *Ann. Probab.* 33.2, pp. 703–

758. ISSN: 0091-1798. DOI: [10.1214/009117904000000892](https://doi.org/10.1214/009117904000000892). URL: <https://doi.org/10.1214/009117904000000892> (cit. on p. 51).
- `hairer:09:how` — (2009b). “How hot can a heat bath get?” In: *Comm. Math. Phys.* 292.1, pp. 131–177. ISSN: 0010-3616. DOI: [10.1007/s00220-009-0857-6](https://doi.org/10.1007/s00220-009-0857-6). URL: <https://doi.org/10.1007/s00220-009-0857-6> (cit. on p. 51).
- `hairer:11:on` — (2011). “On Malliavin’s proof of Hörmander’s theorem”. In: *Bull. Sci. Math.* 135.6-7, pp. 650–666. ISSN: 0007-4497. DOI: [10.1016/j.bulsci.2011.07.007](https://doi.org/10.1016/j.bulsci.2011.07.007). URL: <https://doi.org/10.1016/j.bulsci.2011.07.007> (cit. on p. 51).
- `hairer:12:singular` — (2012). “Singular perturbations to semilinear stochastic heat equations”. In: *Probab. Theory Related Fields* 152.1-2, pp. 265–297. ISSN: 0178-8051. DOI: [10.1007/s00440-010-0322-7](https://doi.org/10.1007/s00440-010-0322-7). URL: <https://doi.org/10.1007/s00440-010-0322-7> (cit. on p. 51).
- `hairer:13:solving` — (2013). “Solving the KPZ equation”. In: *Ann. of Math. (2)* 178.2, pp. 559–664. ISSN: 0003-486X. DOI: [10.4007/annals.2013.178.2.4](https://doi.org/10.4007/annals.2013.178.2.4). URL: <https://doi.org/10.4007/annals.2013.178.2.4> (cit. on p. 51).
- `hairer:15:introduction` — (2015). “Introduction to regularity structures”. In: *Braz. J. Probab. Stat.* 29.2, pp. 175–210. ISSN: 0103-0752. DOI: [10.1214/14-BJPS241](https://doi.org/10.1214/14-BJPS241). URL: <https://doi.org/10.1214/14-BJPS241> (cit. on p. 51).
- `hairer:18:renormalisation` — (2018b). “Renormalisation of parabolic stochastic PDEs”. In: *Jpn. J. Math.* 13.2, pp. 187–233. ISSN: 0289-2316. DOI: [10.1007/s11537-018-1742-x](https://doi.org/10.1007/s11537-018-1742-x). URL: <https://doi.org/10.1007/s11537-018-1742-x> (cit. on p. 51).
- `hairer.hutzenthaler.ea:15:loss` Hairer, Martin, Martin Hutzenthaler, and Arnulf Jentzen (2015). “Loss of regularity for Kolmogorov equations”. In: *Ann. Probab.* 43.2, pp. 468–527. ISSN: 0091-1798. DOI: [10.1214/13-AOP838](https://doi.org/10.1214/13-AOP838). URL: <https://doi.org/10.1214/13-AOP838> (cit. on p. 51).
- `hairer.iberti:18:tightness` Hairer, Martin and Massimo Iberti (2018). “Tightness of the Ising-Kac model on the two-dimensional torus”. In: *J. Stat. Phys.* 171.4, pp. 632–655. ISSN: 0022-4715. DOI: [10.1007/s10955-018-2033-x](https://doi.org/10.1007/s10955-018-2033-x). URL: <https://doi.org/10.1007/s10955-018-2033-x> (cit. on p. 51).
- `hairer.iyer.ea:18:fractional` Hairer, Martin, Gautam Iyer, et al. (2018). “A fractional kinetic process describing the intermediate time behaviour of cellular flows”. In: *Ann. Probab.* 46.2, pp. 897–955. ISSN: 0091-1798. DOI: [10.1214/17-AOP1196](https://doi.org/10.1214/17-AOP1196). URL: <https://doi.org/10.1214/17-AOP1196> (cit. on p. 51).
- `hairer.kelly:12:stochastic` Hairer, Martin and David Kelly (2012). “Stochastic PDEs with multiscale structure”. In: *Electron. J. Probab.* 17, no. 52, 38. DOI: [10.1214/EJP.v17-1807](https://doi.org/10.1214/EJP.v17-1807). URL: <https://doi.org/10.1214/EJP.v17-1807> (cit. on p. 51).
- `hairer.kelly:15:geometric` — (2015). “Geometric versus non-geometric rough paths”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 51.1, pp. 207–251. ISSN: 0246-0203. DOI: [10.1214/13-AIHP564](https://doi.org/10.1214/13-AIHP564). URL: <https://doi.org/10.1214/13-AIHP564> (cit. on p. 51).
- `hairer.koralov.ea:16:from` Hairer, Martin, Leonid Koralov, and Zsolt Pajor-Gyulai (2016). “From averaging to homogenization in cellular flows—an exact description of the transition”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 52.4, pp. 1592–1613. ISSN: 0246-0203. DOI: [10.1214/15-AIHP690](https://doi.org/10.1214/15-AIHP690). URL: <https://doi.org/10.1214/15-AIHP690> (cit. on p. 51).

hairer.labbe:15:simple	Hairer, Martin and Cyril Labbé (2015). “A simple construction of the continuum parabolic Anderson model on \mathbf{R}^2 ”. In: <i>Electron. Commun. Probab.</i> 20, no. 43, 11. DOI: 10.1214/ECP.v20-4038 . URL: https://doi.org/10.1214/ECP.v20-4038 (cit. on p. 51).
hairer.labbe:17:reconstruction	— (2017). “The reconstruction theorem in Besov spaces”. In: <i>J. Funct. Anal.</i> 273.8, pp. 2578–2618. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2017.07.002 . URL: https://doi.org/10.1016/j.jfa.2017.07.002 (cit. on p. 51).
hairer.labbe:18:multiplicative	— (2018). “Multiplicative stochastic heat equations on the whole space”. In: <i>J. Eur. Math. Soc. (JEMS)</i> 20.4, pp. 1005–1054. ISSN: 1435-9855. DOI: 10.4171/JEMS/781 . URL: https://doi.org/10.4171/JEMS/781 (cit. on p. 51).
hairer.li:20:averaging	Hairer, Martin and Xue-Mei Li (2020). “Averaging dynamics driven by fractional Brownian motion”. In: <i>Ann. Probab.</i> 48.4, pp. 1826–1860. ISSN: 0091-1798. DOI: 10.1214/19-AOP1408 . URL: https://doi.org/10.1214/19-AOP1408 (cit. on p. 51).
hairer.maas:12:spatial	Hairer, Martin and Jan Maas (2012). “A spatial version of the Itô-Stratonovich correction”. In: <i>Ann. Probab.</i> 40.4, pp. 1675–1714. ISSN: 0091-1798. DOI: 10.1214/11-AOP662 . URL: https://doi.org/10.1214/11-AOP662 (cit. on p. 52).
hairer.maas.ea:14:approximating	Hairer, Martin, Jan Maas, and Hendrik Weber (2014). “Approximating rough stochastic PDEs”. In: <i>Comm. Pure Appl. Math.</i> 67.5, pp. 776–870. ISSN: 0010-3640. DOI: 10.1002/cpa.21495 . URL: https://doi.org/10.1002/cpa.21495 (cit. on p. 52).
hairer.majda:10:simple	Hairer, Martin and Andrew J. Majda (2010). “A simple framework to justify linear response theory”. In: <i>Nonlinearity</i> 23.4, pp. 909–922. ISSN: 0951-7715. DOI: 10.1088/0951-7715/23/4/008 . URL: https://doi.org/10.1088/0951-7715/23/4/008 (cit. on p. 52).
hairer.manson:10:periodic	Hairer, Martin and Charles Manson (2010b). “Periodic homogenization with an interface: the one-dimensional case”. In: <i>Stochastic Process. Appl.</i> 120.8, pp. 1589–1605. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.03.016 . URL: https://doi.org/10.1016/j.spa.2010.03.016 (cit. on p. 52).
hairer.manson:11:periodic	— (2011). “Periodic homogenization with an interface: the multi-dimensional case”. In: <i>Ann. Probab.</i> 39.2, pp. 648–682. ISSN: 0091-1798. DOI: 10.1214/10-AOP564 . URL: https://doi.org/10.1214/10-AOP564 (cit. on p. 52).
hairer.mattingly:04:ergodic	Hairer, Martin and Jonathan C. Mattingly (2004). “Ergodic properties of highly degenerate 2D stochastic Navier-Stokes equations”. In: <i>C. R. Math. Acad. Sci. Paris</i> 339.12, pp. 879–882. ISSN: 1631-073X. DOI: 10.1016/j.crma.2004.09.035 . URL: https://doi.org/10.1016/j.crma.2004.09.035 (cit. on p. 52).
hairer.mattingly:06:ergodicity	— (2006). “Ergodicity of the 2D Navier-Stokes equations with degenerate stochastic forcing”. In: <i>Ann. of Math. (2)</i> 164.3, pp. 993–1032. ISSN: 0003-486X. DOI: 10.4007/annals.2006.164.993 . URL: https://doi.org/10.4007/annals.2006.164.993 (cit. on p. 52).
hairer.mattingly:08:spectral	— (2008). “Spectral gaps in Wasserstein distances and the 2D stochastic Navier-Stokes equations”. In: <i>Ann. Probab.</i> 36.6, pp. 2050–2091. ISSN: 0091-1798. DOI: 10.1214/08-AOP392 . URL: https://doi.org/10.1214/08-AOP392 (cit. on p. 52).

- hairer.mattingly:09:slow Hairer, Martin and Jonathan C. Mattingly (2009). “Slow energy dissipation in anharmonic oscillator chains”. In: *Comm. Pure Appl. Math.* 62.8, pp. 999–1032. ISSN: 0010-3640. DOI: [10.1002/cpa.20280](https://doi.org/10.1002/cpa.20280). URL: <https://doi.org/10.1002/cpa.20280> (cit. on p. 52).
- hairer.mattingly:11:theory — (2011a). “A theory of hypoellipticity and unique ergodicity for semilinear stochastic PDEs”. In: *Electron. J. Probab.* 16, no. 23, 658–738. DOI: [10.1214/EJP.v16-875](https://doi.org/10.1214/EJP.v16-875). URL: <https://doi.org/10.1214/EJP.v16-875> (cit. on p. 52).
- hairer.mattingly.ea:04:malliavin Hairer, Martin, Jonathan C. Mattingly, and Étienne Pardoux (2004). “Malliavin calculus for highly degenerate 2D stochastic Navier-Stokes equations”. In: *C. R. Math. Acad. Sci. Paris* 339.11, pp. 793–796. ISSN: 1631-073X. DOI: [10.1016/j.crma.2004.09.002](https://doi.org/10.1016/j.crma.2004.09.002). URL: <https://doi.org/10.1016/j.crma.2004.09.002> (cit. on p. 52).
- hairer.pardoux:15:wong-zakai Hairer, Martin and Étienne Pardoux (2015). “A Wong-Zakai theorem for stochastic PDEs”. In: *J. Math. Soc. Japan* 67.4, pp. 1551–1604. ISSN: 0025-5645. DOI: [10.2969/jmsj/06741551](https://doi.org/10.2969/jmsj/06741551). URL: <https://doi.org/10.2969/jmsj/06741551> (cit. on p. 52).
- hairer.pardoux:21:fluctuations — (2021). “Fluctuations around a homogenised semilinear random PDE”. In: *Arch. Ration. Mech. Anal.* 239.1, pp. 151–217. ISSN: 0003-9527. DOI: [10.1007/s00205-020-01574-8](https://doi.org/10.1007/s00205-020-01574-8). URL: <https://doi.org/10.1007/s00205-020-01574-8> (cit. on p. 52).
- hairer.pardoux:08:homogenization Hairer, Martin and Etienne Pardoux (2008). “Homogenization of periodic linear degenerate PDEs”. In: *J. Funct. Anal.* 255.9, pp. 2462–2487. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.04.014](https://doi.org/10.1016/j.jfa.2008.04.014). URL: <https://doi.org/10.1016/j.jfa.2008.04.014> (cit. on p. 52).
- hairer.pardoux.ea:13:random Hairer, Martin, Etienne Pardoux, and Andrey Piatnitski (2013). “Random homogenisation of a highly oscillatory singular potential”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 1.4, pp. 571–605. ISSN: 2194-0401. DOI: [10.1007/s40072-013-0018-y](https://doi.org/10.1007/s40072-013-0018-y). URL: <https://doi.org/10.1007/s40072-013-0018-y> (cit. on p. 52).
- hairer.pillai:13:regularity Hairer, Martin and Natesh S. Pillai (2013). “Regularity of laws and ergodicity of hypoelliptic SDEs driven by rough paths”. In: *Ann. Probab.* 41.4, pp. 2544–2598. ISSN: 0091-1798. DOI: [10.1214/12-AOP777](https://doi.org/10.1214/12-AOP777). URL: <https://doi.org/10.1214/12-AOP777> (cit. on p. 52).
- hairer.quastel:18:class Hairer, Martin and Jeremy Quastel (2018). “A class of growth models rescaling to KPZ”. In: *Forum Math. Pi* 6, e3, 112. DOI: [10.1017/fmp.2018.2](https://doi.org/10.1017/fmp.2018.2). URL: <https://doi.org/10.1017/fmp.2018.2> (cit. on p. 52).
- hairer.ryser.ea:12:triviality Hairer, Martin, Marc D. Ryser, and Hendrik Weber (2012). “Triviality of the 2D stochastic Allen-Cahn equation”. In: *Electron. J. Probab.* 17, no. 39, 14. DOI: [10.1214/EJP.v17-1731](https://doi.org/10.1214/EJP.v17-1731). URL: <https://doi.org/10.1214/EJP.v17-1731> (cit. on p. 52).
- hairer.shen:16:dynamical Hairer, Martin and Hao Shen (2016). “The dynamical sine-Gordon model”. In: *Comm. Math. Phys.* 341.3, pp. 933–989. ISSN: 0010-3616. DOI: [10.1007/s00220-015-2525-3](https://doi.org/10.1007/s00220-015-2525-3). URL: <https://doi.org/10.1007/s00220-015-2525-3> (cit. on p. 52).
- hairer.shen:17:central — (2017). “A central limit theorem for the KPZ equation”. In: *Ann. Probab.* 45.6B, pp. 4167–4221. ISSN: 0091-1798. DOI: [10.1214/16-AOP1162](https://doi.org/10.1214/16-AOP1162). URL: <https://doi.org/10.1214/16-AOP1162> (cit. on p. 52).

hairer.stuart.ea:14:spectral	Hairer, Martin, Andrew M. Stuart, and Sebastian J. Vollmer (2014). “Spectral gaps for a Metropolis-Hastings algorithm in infinite dimensions”. In: <i>Ann. Appl. Probab.</i> 24.6, pp. 2455–2490. ISSN: 1050-5164. DOI: 10.1214/13-AAP982 . URL: https://doi.org/10.1214/13-AAP982 (cit. on p. 52).
hairer.stuart.ea:11:sampling	Hairer, Martin, Andrew M. Stuart, and Jochen Voss (2011). “Sampling conditioned hypoelliptic diffusions”. In: <i>Ann. Appl. Probab.</i> 21.2, pp. 669–698. ISSN: 1050-5164. DOI: 10.1214/10-AAP708 . URL: https://doi.org/10.1214/10-AAP708 (cit. on p. 52).
hairer.voss:11:approximations	Hairer, Martin and Jochen Voss (2011). “Approximations to the stochastic Burgers equation”. In: <i>J. Nonlinear Sci.</i> 21.6, pp. 897–920. ISSN: 0938-8974. DOI: 10.1007/s00332-011-9104-3 . URL: https://doi.org/10.1007/s00332-011-9104-3 (cit. on p. 52).
hairer.weare:14:improved	Hairer, Martin and Jonathan Weare (2014). “Improved diffusion Monte Carlo”. In: <i>Comm. Pure Appl. Math.</i> 67.12, pp. 1995–2021. ISSN: 0010-3640. DOI: 10.1002/cpa.21526 . URL: https://doi.org/10.1002/cpa.21526 (cit. on p. 52).
hairer.weare:15:corrigendum	— (2015a). “Corrigendum: Improved diffusion Monte Carlo [MR3272366]”. In: <i>Comm. Pure Appl. Math.</i> 68.8, pp. 1285–1286. ISSN: 0010-3640. DOI: 10.1002/cpa.21587 . URL: https://doi.org/10.1002/cpa.21587 (cit. on p. 52).
hairer.weare:15:brownian	— (2015b). “The Brownian fan”. In: <i>Comm. Pure Appl. Math.</i> 68.1, pp. 1–60. ISSN: 0010-3640. DOI: 10.1002/cpa.21544 . URL: https://doi.org/10.1002/cpa.21544 (cit. on p. 52).
hairer.weber:13:erratum	Hairer, Martin and Hendrik Weber (2013a). “Erratum to: Rough Burgers-like equations with multiplicative noise [MR3010394]”. In: <i>Probab. Theory Related Fields</i> 157.3-4, pp. 1011–1013. ISSN: 0178-8051. DOI: 10.1007/s00440-013-0538-4 . URL: https://doi.org/10.1007/s00440-013-0538-4 (cit. on p. 52).
hairer.weber:13:rough	— (2013b). “Rough Burgers-like equations with multiplicative noise”. In: <i>Probab. Theory Related Fields</i> 155.1-2, pp. 71–126. ISSN: 0178-8051. DOI: 10.1007/s00440-011-0392-1 . URL: https://doi.org/10.1007/s00440-011-0392-1 (cit. on p. 52).
hairer.weber:15:large	— (2015). “Large deviations for white-noise driven, nonlinear stochastic PDEs in two and three dimensions”. In: <i>Ann. Fac. Sci. Toulouse Math. (6)</i> 24.1, pp. 55–92. ISSN: 0240-2963. DOI: 10.5802/afst.1442 . URL: https://doi.org/10.5802/afst.1442 (cit. on p. 52).
hairer.xu:18:large-scale	Hairer, Martin and Weijun Xu (2018). “Large-scale behavior of three-dimensional continuous phase coexistence models”. In: <i>Comm. Pure Appl. Math.</i> 71.4, pp. 688–746. ISSN: 0010-3640. DOI: 10.1002/cpa.21738 . URL: https://doi.org/10.1002/cpa.21738 (cit. on p. 52).
hairer.xu:19:large	— (2019). “Large scale limit of interface fluctuation models”. In: <i>Ann. Probab.</i> 47.6, pp. 3478–3550. ISSN: 0091-1798. DOI: 10.1214/18-aop1317 . URL: https://doi.org/10.1214/18-aop1317 (cit. on p. 52).
hajek:85:mean	Hajek, Bruce (1985). “Mean stochastic comparison of diffusions”. In: <i>Z. Wahrsch. Verw. Gebiete</i> 68.3, pp. 315–329. ISSN: 0044-3719. DOI: 10.1007/BF00532643 . URL: https://doi.org/10.1007/BF00532643 (cit. on p. 52).
haj-asz.koskela.ea:08:sobolev	Hajasz, Piotr, Pekka Koskela, and Heli Tuominen (2008). “Sobolev embeddings, extensions and measure density condition”. In: <i>J. Funct.</i>

Anal. 254.5, pp. 1217–1234. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2007.11.020](https://doi.org/10.1016/j.jfa.2007.11.020). URL: <https://doi.org/10.1016/j.jfa.2007.11.020> (cit. on p. 52).

halperin:65:greens

Halperin, Bertrand I. (1965). “Green’s functions for a particle in a one-dimensional random potential”. In: *Phys. Rev. (2)* 139, A104–A117. ISSN: 0031-899X (cit. on p. 52).

halpin-healy.zhang:95:kinetic

Halpin-Healy, Timothy and Yi-Cheng Zhang (1995). “Kinetic roughening phenomena, stochastic growth, directed polymers and all that. Aspects of multidisciplinary statistical mechanics”. In: *Phys. Rep.* 254.4, pp. 215–414. ISSN: 0370-1573. DOI: [https://doi.org/10.1016/0370-1573\(94\)00087-J](https://doi.org/10.1016/0370-1573(94)00087-J). URL: <https://www.sciencedirect.com/science/article/pii/037015739400087J> (cit. on p. 52).

halsey.honda.ea:96:multifractal

Halsey, Thomas C., Katsuya Honda, and Bertrand Duplantier (1996). “Multifractal dimensions for branched growth”. In: *J. Statist. Phys.* 85.5-6, pp. 681–743. ISSN: 0022-4715. DOI: [10.1007/BF02199360](https://doi.org/10.1007/BF02199360). URL: <https://doi.org/10.1007/BF02199360> (cit. on p. 52).

hambly.kumagai:02:asymptotics

Hambly, B. M. and T. Kumagai (2002). “Asymptotics for the spectral and walk dimension as fractals approach Euclidean space”. In: *Fractals* 10.4, pp. 403–412. ISSN: 0218-348X. DOI: [10.1142/S0218348X02001270](https://doi.org/10.1142/S0218348X02001270). URL: <https://doi.org/10.1142/S0218348X02001270> (cit. on p. 52).

hammersley:62:generalization

Hammersley, J. M. (1962). “Generalization of the fundamental theorem on sub-additive functions”. In: *Proc. Cambridge Philos. Soc.* 58, pp. 235–238. ISSN: 0008-1981. DOI: [10.1017/s030500410003646x](https://doi.org/10.1017/s030500410003646x). URL: <https://doi.org/10.1017/s030500410003646x> (cit. on p. 52).

hammersley.welsh:62:further

Hammersley, J. M. and D. J. A. Welsh (1962). “Further results on the rate of convergence to the connective constant of the hypercubical lattice”. In: *Quart. J. Math. Oxford Ser. (2)* 13, pp. 108–110. ISSN: 0033-5606. DOI: [10.1093/qmath/13.1.108](https://doi.org/10.1093/qmath/13.1.108). URL: <https://doi.org/10.1093/qmath/13.1.108> (cit. on p. 52).

han.hu.ea:13:maximum

Han, Yuecai, Yaozhong Hu, and Jian Song (2013). “Maximum principle for general controlled systems driven by fractional Brownian motions”. In: *Appl. Math. Optim.* 67.2, pp. 279–322. ISSN: 0095-4616. DOI: [10.1007/s00245-012-9188-7](https://doi.org/10.1007/s00245-012-9188-7). URL: <https://doi.org/10.1007/s00245-012-9188-7> (cit. on p. 52).

han.hu.ea:16:optimal

Han, Zheng, Yaozhong Hu, and Chihoon Lee (2016). “Optimal pricing barriers in a regulated market using reflected diffusion processes”. In: *Quant. Finance* 16.4, pp. 639–647. ISSN: 1469-7688. DOI: [10.1080/14697688.2015.1034163](https://doi.org/10.1080/14697688.2015.1034163). URL: <https://doi.org/10.1080/14697688.2015.1034163> (cit. on p. 52).

han.hu.ea:19:on

— (2019). “On pricing barrier control in a regime-switching regulated market”. In: *Quant. Finance* 19.3, pp. 491–499. ISSN: 1469-7688. DOI: [10.1080/14697688.2018.1480835](https://doi.org/10.1080/14697688.2018.1480835). URL: <https://doi.org/10.1080/14697688.2018.1480835> (cit. on p. 52).

handcock.stein:93:bayesian

Handcock, Mark S and Michael L Stein (1993). “A Bayesian analysis of kriging”. In: *Technometrics* 35.4, pp. 403–410 (cit. on p. 52).

handcock.wallis:94:approach

Handcock, Mark S. and James R. Wallis (1994). “An approach to statistical spatial-temporal modeling of meteorological fields”. In: *J. Amer. Statist. Assoc.* 89.426. With comments and a rejoinder by Handcock, pp. 368–390. ISSN: 0162-1459. URL: <http://links.jstor.org/sici?>

- sici=0162-1459(199406)89:426%3C368:AATSSM%3E2.0.CO;2-Z%5C&origin=MSN (cit. on p. 52).
- `hara.slade:91:critical` Hara, Takashi and Gordon Slade (1991). “Critical behaviour of self-avoiding walk in five or more dimensions”. In: *Bull. Amer. Math. Soc. (N.S.)* 25.2, pp. 417–423. ISSN: 0273-0979. DOI: [10.1090/S0273-0979-1991-16085-4](https://doi.org/10.1090/S0273-0979-1991-16085-4). URL: <https://doi.org/10.1090/S0273-0979-1991-16085-4> (cit. on p. 52).
- `hara.slade:92:self-avoiding` Hara, Takashi and Gordon Slade (1992). “Self-avoiding walk in five or more dimensions. I. The critical behaviour”. In: *Comm. Math. Phys.* 147.1, pp. 101–136. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104250528> (cit. on p. 52).
- `hara.slade:00:scaling` — (2000a). “The scaling limit of the incipient infinite cluster in high-dimensional percolation. I. Critical exponents”. In: *J. Statist. Phys.* 99.5-6, pp. 1075–1168. ISSN: 0022-4715. DOI: [10.1023/A:1018628503898](https://doi.org/10.1023/A:1018628503898). URL: <https://doi.org/10.1023/A:1018628503898> (cit. on p. 52).
- `hara.tasaki:87:rigorous` Hara, Takashi and Hal Tasaki (1987). “A rigorous control of logarithmic corrections in four-dimensional ϕ^4 spin systems. II. Critical behavior of susceptibility and correlation length”. In: *J. Statist. Phys.* 47.1-2, pp. 99–121. ISSN: 0022-4715. DOI: [10.1007/BF01009036](https://doi.org/10.1007/BF01009036). URL: <https://doi.org/10.1007/BF01009036> (cit. on p. 53).
- `harang.tindel:21:volterra` Harang, Fabian A. and Samy Tindel (2021). “Volterra equations driven by rough signals”. In: *Stochastic Process. Appl.* 142, pp. 34–78. ISSN: 0304-4149. DOI: [10.1016/j.spa.2021.08.001](https://doi.org/10.1016/j.spa.2021.08.001). URL: <https://doi.org/10.1016/j.spa.2021.08.001> (cit. on p. 53).
- `harang.tindel.ea:23:volterra` Harang, Fabian A., Samy Tindel, and Xiaohua Wang (2023). “Volterra equations driven by rough signals 2: Higher-order expansions”. In: *Stoch. Dyn.* 23.1, Paper No. 2350002, 50. ISSN: 0219-4937, 1793-6799. DOI: [10.1142/S0219493723500028](https://doi.org/10.1142/S0219493723500028). URL: <https://doi.org/10.1142/S0219493723500028> (cit. on p. 53).
- `haress.hu:21:estimation` Haress, El Mehdi and Yaozhong Hu (2021). “Estimation of all parameters in the fractional Ornstein-Uhlenbeck model under discrete observations”. In: *Stat. Inference Stoch. Process.* 24.2, pp. 327–351. ISSN: 1387-0874. DOI: [10.1007/s11203-020-09235-z](https://doi.org/10.1007/s11203-020-09235-z). URL: <https://doi.org/10.1007/s11203-020-09235-z> (cit. on p. 53).
- `arnett.jaramillo.ea:19:symmetric` Harnett, Daniel, Arturo Jaramillo, and David Nualart (2019). “Symmetric stochastic integrals with respect to a class of self-similar Gaussian processes”. In: *J. Theoret. Probab.* 32.3, pp. 1105–1144. ISSN: 0894-9840. DOI: [10.1007/s10959-018-0833-1](https://doi.org/10.1007/s10959-018-0833-1). URL: <https://doi.org/10.1007/s10959-018-0833-1> (cit. on p. 53).
- `harnett.nualart:12:weak` Harnett, Daniel and David Nualart (2012). “Weak convergence of the Stratonovich integral with respect to a class of Gaussian processes”. In: *Stochastic Process. Appl.* 122.10, pp. 3460–3505. ISSN: 0304-4149. DOI: [10.1016/j.spa.2012.06.008](https://doi.org/10.1016/j.spa.2012.06.008). URL: <https://doi.org/10.1016/j.spa.2012.06.008> (cit. on p. 53).
- `harnett.nualart:13:central` — (2013). “Central limit theorem for a Stratonovich integral with Malliavin calculus”. In: *Ann. Probab.* 41.4, pp. 2820–2879. ISSN: 0091-1798. DOI: [10.1214/12-AOP769](https://doi.org/10.1214/12-AOP769). URL: <https://doi.org/10.1214/12-AOP769> (cit. on p. 53).
- `harnett.nualart:14:central` — (2014). “Central limit theorem for an iterated integral with respect to fBm with $H > 1/2$ ”. In: *Stochastics* 86.2, pp. 187–202. ISSN: 1744-

2508. DOI: [10.1080/17442508.2013.774403](https://doi.org/10.1080/17442508.2013.774403). URL: <https://doi.org/10.1080/17442508.2013.774403> (cit. on p. 53).
- (2015). “On Simpson’s rule and fractional Brownian motion with $H = 1/10$ ”. In: *J. Theoret. Probab.* 28.4, pp. 1651–1688. ISSN: 0894-9840. DOI: [10.1007/s10959-014-0552-1](https://doi.org/10.1007/s10959-014-0552-1). URL: <https://doi.org/10.1007/s10959-014-0552-1> (cit. on p. 53).
- harnett.nualart:15:on Harnett, Daniel and David Nualart (2018). “Central limit theorem for functionals of a generalized self-similar Gaussian process”. In: *Stochastic Process. Appl.* 128.2, pp. 404–425. ISSN: 0304-4149. DOI: [10.1016/j.spa.2017.04.014](https://doi.org/10.1016/j.spa.2017.04.014). URL: <https://doi.org/10.1016/j.spa.2017.04.014> (cit. on p. 53).
- harnett.nualart:18:central Harris, T. E. (1960). “A lower bound for the critical probability in a certain percolation process”. In: *Proc. Cambridge Philos. Soc.* 56, pp. 13–20. ISSN: 0008-1981 (cit. on p. 53).
- harris:60:lower Haubold, H. J., A. M. Mathai, and R. K. Saxena (2011). “Mittag-Leffler functions and their applications”. In: *J. Appl. Math.*, Art. ID 298628, 51. ISSN: 1110-757X. DOI: [10.1155/2011/298628](https://doi.org/10.1155/2011/298628). URL: <https://doi.org/10.1155/2011/298628> (cit. on p. 53).
- bold.mathai.ea:11:mittag-leffler Hausenblas, Erika and Jan Seidler (2008). “Stochastic convolutions driven by martingales: maximal inequalities and exponential integrability”. In: *Stoch. Anal. Appl.* 26.1, pp. 98–119. ISSN: 0736-2994. DOI: [10.1080/07362990701673047](https://doi.org/10.1080/07362990701673047). URL: <https://doi.org/10.1080/07362990701673047> (cit. on p. 53).
- hausenblas.seidler:08:stochastic Hawkes, John (1979). “Potential theory of Lévy processes”. In: *Proc. London Math. Soc. (3)* 38.2, pp. 335–352. ISSN: 0024-6115. DOI: [10.1112/plms/s3-38.2.335](https://doi.org/10.1112/plms/s3-38.2.335). URL: <https://doi.org/10.1112/plms/s3-38.2.335> (cit. on p. 53).
- hawkes:79:potential Hayakawa, Kantaro (1973). “On nonexistence of global solutions of some semilinear parabolic differential equations”. In: *Proc. Japan Acad.* 49, pp. 503–505. ISSN: 0021-4280. URL: <http://projecteuclid.org/euclid.pja/1195519254> (cit. on p. 53).
- hayakawa:73:on Hedberg, Lars Inge (1981). “Spectral synthesis in Sobolev spaces, and uniqueness of solutions of the Dirichlet problem”. In: *Acta Math.* 147.3-4, pp. 237–264. ISSN: 0001-5962. DOI: [10.1007/BF02392874](https://doi.org/10.1007/BF02392874). URL: <https://doi.org/10.1007/BF02392874> (cit. on p. 53).
- hedberg:81:spectral Helfer, Joseph and Daniel T. Wise (2016). “A note on maxima in random walks”. In: *Electron. J. Combin.* 23.1, Paper 1.17, 10. DOI: [10.37236/5330](https://doi.org/10.37236/5330). URL: <https://doi.org/10.37236/5330> (cit. on p. 53).
- helfer.wise:16:note Henderson, R. J. and S. G. Rajeev (1998). “Renormalized contact potential in two dimensions”. In: *J. Math. Phys.* 39.2, pp. 749–759. ISSN: 0022-2488. DOI: [10.1063/1.532350](https://doi.org/10.1063/1.532350). URL: <https://doi.org/10.1063/1.532350> (cit. on p. 53).
- henderson.rajeev:98:renormalized Henry, Daniel B. (1985). “Some infinite-dimensional Morse-Smale systems defined by parabolic partial differential equations”. In: *J. Differential Equations* 59.2, pp. 165–205. ISSN: 0022-0396. DOI: [10.1016/0022-0396\(85\)90153-6](https://doi.org/10.1016/0022-0396(85)90153-6). URL: [https://doi.org/10.1016/0022-0396\(85\)90153-6](https://doi.org/10.1016/0022-0396(85)90153-6) (cit. on p. 53).
- henry:85:some Herrell, Randall et al. (2020). “Sharp space-time regularity of the solution to stochastic heat equation driven by fractional-colored noise”. In: *Stoch. Anal. Appl.* 38.4, pp. 747–768. ISSN: 0736-2994. DOI: [10.1080/17442508.2020.1808888](https://doi.org/10.1080/17442508.2020.1808888).
- herrell.song.ea:20:sharp

- 1080/07362994.2020.1721301. URL: <https://doi.org/10.1080/07362994.2020.1721301> (cit. on p. 53).
- herrero.velazquez:92:approaching Herrero, M. A. and J. J. L. Velázquez (1992). “Approaching an extinction point in one-dimensional semilinear heat equations with strong absorption”. In: *J. Math. Anal. Appl.* 170.2, pp. 353–381. ISSN: 0022-247X. DOI: 10.1016/0022-247X(92)90024-8. URL: [https://doi.org/10.1016/0022-247X\(92\)90024-8](https://doi.org/10.1016/0022-247X(92)90024-8) (cit. on p. 53).
- herrero.velazquez:93:blow-up Herrero, M. A. and J. J. L. Velázquez (1993). “Blow-up behaviour of one-dimensional semilinear parabolic equations”. In: *Ann. Inst. H. Poincaré C Anal. Non Linéaire* 10.2, pp. 131–189. ISSN: 0294-1449. DOI: 10.1016/S0294-1449(16)30217-7. URL: [https://doi.org/10.1016/S0294-1449\(16\)30217-7](https://doi.org/10.1016/S0294-1449(16)30217-7) (cit. on p. 53).
- herrero.velazquez:94:explosion Herrero, Miguel A. and Juan J. L. Velázquez (1994). “Explosion de solutions d’équations paraboliques semilinéaires supercritiques”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 319.2, pp. 141–145. ISSN: 0764-4442 (cit. on p. 53).
- herrero.velazquez:96:singularity — (1996). “Singularity formation in the one-dimensional supercooled Stefan problem”. In: *European J. Appl. Math.* 7.2, pp. 119–150. ISSN: 0956-7925. DOI: 10.1017/S0956792500002266. URL: <https://doi.org/10.1017/S0956792500002266> (cit. on p. 53).
- hesse.kyprianou:14:mass Hesse, Marion and Andreas E. Kyprianou (2014). “The mass of super-Brownian motion upon exiting balls and Sheu’s compact support condition”. In: *Stochastic Process. Appl.* 124.6, pp. 2003–2022. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.01.011. URL: <https://doi.org/10.1016/j.spa.2014.01.011> (cit. on p. 53).
- heydenreich:11:long-range Heydenreich, Markus (2011). “Long-range self-avoiding walk converges to α -stable processes”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 47.1, pp. 20–42. ISSN: 0246-0203. DOI: 10.1214/09-AIHP350. URL: <https://doi.org/10.1214/09-AIHP350> (cit. on p. 53).
- heydenreich.hofstad.ea:08:mean-field Heydenreich, Markus, Remco van der Hofstad, and Akira Sakai (2008). “Mean-field behavior for long- and finite range Ising model, percolation and self-avoiding walk”. In: *J. Stat. Phys.* 132.6, pp. 1001–1049. ISSN: 0022-4715. DOI: 10.1007/s10955-008-9580-5. URL: <https://doi.org/10.1007/s10955-008-9580-5> (cit. on p. 53).
- calleja.sanz-sole:21:anisotropic Hinojosa-Calleja, Adrián and Marta Sanz-Solé (2021). “Anisotropic Gaussian random fields: criteria for hitting probabilities and applications”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 9.4, pp. 984–1030. ISSN: 2194-0401. DOI: 10.1007/s40072-021-00190-1. URL: <https://doi.org/10.1007/s40072-021-00190-1> (cit. on p. 53).
- hitczenko:94:on Hitczenko, Pawe (1994). “On the behavior of the constant in a decoupling inequality for martingales”. In: *Proc. Amer. Math. Soc.* 121.1, pp. 253–258. ISSN: 0002-9939. DOI: 10.2307/2160390. URL: <https://doi.org/10.2307/2160390> (cit. on p. 53).
- hochberg:78:signed Hochberg, Kenneth J. (1978). “A signed measure on path space related to Wiener measure”. In: *Ann. Probab.* 6.3, pp. 433–458. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(197806\)6:3%3C433:ASMOPS%3E2.0.CO;2-N%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(197806)6:3%3C433:ASMOPS%3E2.0.CO;2-N%5C&origin=MSN) (cit. on p. 53).
- hoeffding:63:probability Hoeffding, Wassily (1963). “Probability inequalities for sums of bounded random variables”. In: *J. Amer. Statist. Assoc.* 58, pp. 13–30. ISSN: 0162-1459. URL: <http://links.jstor.org/sici?sici=0162->

	1459(196303)58:301%3C13:PIFSOB%3E2.0.CO;2-D%5C&origin=MSN (cit. on p. 53).
hoessly.wiuf.ea:21:on	Hoessly, Linard, Carsten Wiuf, and Panqiu Xia (May 2021). “On the sum of chemical reactions”. In: <i>preprint arXiv:2105.04353</i> . URL: http://arXiv.org/abs/2105.04353 (cit. on p. 53).
hoessly.wiuf.ea:22:on	— (2022). “On the sum of chemical reactions”. In: <i>Eur. J. Appl. Math.</i> , pp. 1–23. DOI: 10.1017/S0956792522000146 (cit. on p. 53).
hofmanova.zhang:17:quasilinear	Hofmanová, Martina and Tusheng Zhang (2017). “Quasilinear parabolic stochastic partial differential equations: existence, uniqueness”. In: <i>Stochastic Process. Appl.</i> 127.10, pp. 3354–3371. ISSN: 0304-4149. DOI: 10.1016/j.spa.2017.01.010 . URL: https://doi.org/10.1016/j.spa.2017.01.010 (cit. on p. 53).
hofstad.hollander.ea:97:central	Hofstad, R. van der, F. den Hollander, and W. König (1997). “Central limit theorem for the Edwards model”. In: <i>Ann. Probab.</i> 25.2, pp. 573–597. ISSN: 0091-1798. DOI: 10.1214/aop/1024404412 . URL: https://doi.org/10.1214/aop/1024404412 (cit. on p. 53).
hofstad.konig:01:survey	Hofstad, Remco van der and Wolfgang König (2001). “A survey of one-dimensional random polymers”. In: <i>J. Statist. Phys.</i> 103.5-6, pp. 915–944. ISSN: 0022-4715. DOI: 10.1023/A:1010309005541 . URL: https://doi.org/10.1023/A:1010309005541 (cit. on p. 53).
hofstad.konig.ea:06:universality	Hofstad, Remco van der, Wolfgang König, and Peter Mörters (2006). “The universality classes in the parabolic Anderson model”. In: <i>Comm. Math. Phys.</i> 267.2, pp. 307–353. ISSN: 0010-3616. DOI: 10.1007/s00220-006-0075-4 . URL: https://doi.org/10.1007/s00220-006-0075-4 (cit. on p. 53).
hofstad.morters.ea:08:weak	Hofstad, Remco van der, Peter Mörters, and Nadia Sidorova (2008). “Weak and almost sure limits for the parabolic Anderson model with heavy tailed potentials”. In: <i>Ann. Appl. Probab.</i> 18.6, pp. 2450–2494. ISSN: 1050-5164. DOI: 10.1214/08-AAP526 . URL: https://doi.org/10.1214/08-AAP526 (cit. on p. 53).
holden.hu:96:finite	Holden, Helge and Yaozhong Hu (1996). “Finite difference approximation of the pressure equation for fluid flow in a stochastic medium—a probabilistic approach”. In: <i>Comm. Partial Differential Equations</i> 21.9-10, pp. 1367–1388. ISSN: 0360-5302. DOI: 10.1080/03605309608821231 . URL: https://doi.org/10.1080/03605309608821231 (cit. on p. 53).
hong:18:renormalization	Hong, Jieliang (2018). “Renormalization of local times of super-Brownian motion”. In: <i>Electron. J. Probab.</i> 23, Paper No. 109, 45. DOI: 10.1214/18-ejp231 . URL: https://doi.org/10.1214/18-ejp231 (cit. on p. 54).
hong:19:improved	— (2019). “Improved Hölder continuity near the boundary of one-dimensional super-Brownian motion”. In: <i>Electron. Commun. Probab.</i> 24, Paper No. 28, 12. DOI: 10.1214/19-ECP237 . URL: https://doi.org/10.1214/19-ECP237 (cit. on p. 54).
hong.mytnik.ea:20:on	Hong, Jieliang, Leonid Mytnik, and Edwin Perkins (2020). “On the topological boundary of the range of super-Brownian motion”. In: <i>Ann. Probab.</i> 48.3, pp. 1168–1201. ISSN: 0091-1798. DOI: 10.1214/19-AOP1386 . URL: https://doi.org/10.1214/19-AOP1386 (cit. on p. 54).
hong.zeitouni:07:quenched	Hong, Wenming and Ofer Zeitouni (2007). “A quenched CLT for super-Brownian motion with random immigration”. In: <i>J. Theoret. Probab.</i>

- 20.4, pp. 807–820. ISSN: 0894-9840,1572-9230. DOI: [10.1007/s10959-007-0079-9](https://doi.org/10.1007/s10959-007-0079-9). URL: <https://doi.org/10.1007/s10959-007-0079-9> (cit. on p. 54).
- `hopf:50:partial` Hopf, Eberhard (1950). “The partial differential equation $u_t + uu_x = \mu u_{xx}$ ”. In: *Comm. Pure Appl. Math.* 3, pp. 201–230. ISSN: 0010-3640. DOI: [10.1002/cpa.3160030302](https://doi.org/10.1002/cpa.3160030302). URL: <https://doi.org/10.1002/cpa.3160030302> (cit. on p. 54).
- `hormander:67:hypoelliptic` Hörmander, Lars (1967). “Hypoelliptic second order differential equations”. In: *Acta Math.* 119, pp. 147–171. ISSN: 0001-5962. DOI: [10.1007/BF02392081](https://doi.org/10.1007/BF02392081). URL: <https://doi.org/10.1007/BF02392081> (cit. on p. 54).
- `horvath.khoshnevisan:96:strong` Horváth, L. and D. Khoshnevisan (1996). “A strong approximation for logarithmic averages”. In: *Studia Sci. Math. Hungar.* 31.1-3, pp. 187–196. ISSN: 0081-6906 (cit. on p. 54).
- `horvath.khoshnevisan:95:weight` Horváth, Lajos and Davar Khoshnevisan (1995). “Weight functions and pathwise local central limit theorems”. In: *Stochastic Process. Appl.* 59.1, pp. 105–123. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(95\)00021-X](https://doi.org/10.1016/0304-4149(95)00021-X). URL: [https://doi.org/10.1016/0304-4149\(95\)00021-X](https://doi.org/10.1016/0304-4149(95)00021-X) (cit. on p. 54).
- `h.krishnapur.ea:06:determinantal` Hough, J. Ben et al. (2006). “Determinantal processes and independence”. In: *Probab. Surv.* 3, pp. 206–229. DOI: [10.1214/154957806000000078](https://doi.org/10.1214/154957806000000078). URL: <https://doi.org/10.1214/154957806000000078> (cit. on p. 54).
- `howison:92:complex` Howison, S. D. (1992). “Complex variable methods in Hele-Shaw moving boundary problems”. In: *European J. Appl. Math.* 3.3, pp. 209–224. ISSN: 0956-7925. DOI: [10.1017/S0956792500000802](https://doi.org/10.1017/S0956792500000802). URL: <https://doi.org/10.1017/S0956792500000802> (cit. on p. 54).
- `howison.lacey.ea:88:hele-shaw` Howison, S. D., A. A. Lacey, and J. R. Ockendon (1988). “Hele-Shaw free-boundary problems with suction”. In: *Quart. J. Mech. Appl. Math.* 41.2, pp. 183–193. ISSN: 0033-5614. DOI: [10.1093/qjmam/41.2.183](https://doi.org/10.1093/qjmam/41.2.183). URL: <https://doi.org/10.1093/qjmam/41.2.183> (cit. on p. 54).
- `wison.ockendon.ea:85:singularity` Howison, S. D., J. R. Ockendon, and A. A. Lacey (1985). “Singularity development in moving-boundary problems”. In: *Quart. J. Mech. Appl. Math.* 38.3, pp. 343–360. ISSN: 0033-5614. DOI: [10.1093/qjmam/38.3.343](https://doi.org/10.1093/qjmam/38.3.343). URL: <https://doi.org/10.1093/qjmam/38.3.343> (cit. on p. 54).
- `hsu.ouyang:09:quasi-invariance` Hsu, Elton P. and Cheng Ouyang (2009). “Quasi-invariance of the Wiener measure on the path space over a complete Riemannian manifold”. In: *J. Funct. Anal.* 257.5, pp. 1379–1395. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2009.05.017](https://doi.org/10.1016/j.jfa.2009.05.017). URL: <https://doi.org/10.1016/j.jfa.2009.05.017> (cit. on p. 54).
- `hu.salins.ea:19:large` Hu, Wenqing, Michael Salins, and Konstantinos Spiliopoulos (2019). “Large deviations and averaging for systems of slow-fast stochastic reaction-diffusion equations”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 7.4, pp. 808–874. ISSN: 2194-0401. DOI: [10.1007/s40072-019-00140-y](https://doi.org/10.1007/s40072-019-00140-y). URL: <https://doi.org/10.1007/s40072-019-00140-y> (cit. on p. 54).
- `hu:01:heat` Hu, Y. (2001). “Heat equations with fractional white noise potentials”. In: *Appl. Math. Optim.* 43.3, pp. 221–243. ISSN: 0095-4616. DOI: [10.1007/s00245-001-0001-2](https://doi.org/10.1007/s00245-001-0001-2). URL: <https://doi.org/10.1007/s00245-001-0001-2> (cit. on p. 54).

- hu:18:schrodinger — (2018). “Schrödinger equation with Gaussian potential”. In: *Teor. uImovr. Mat. Stat.* 98, pp. 109–120. ISSN: 0868-6904. DOI: [10.1090/tpms/1066](https://doi.org/10.1090/tpms/1066). URL: <https://doi.org/10.1090/tpms/1066> (cit. on p. 54).
- hu.kallianpur:98:exponential Hu, Y. and G. Kallianpur (1998). “Exponential integrability and application to stochastic quantization”. In: *Appl. Math. Optim.* 37.3, pp. 295–353. ISSN: 0095-4616. DOI: [10.1007/s002459900078](https://doi.org/10.1007/s002459900078). URL: <https://doi.org/10.1007/s002459900078> (cit. on p. 54).
- hu.kallianpur:00:schrodinger — (2000). “Schrödinger equations with fractional Laplacians”. In: *Appl. Math. Optim.* 42.3, pp. 281–290. ISSN: 0095-4616. DOI: [10.1007/s002450010014](https://doi.org/10.1007/s002450010014). URL: <https://doi.org/10.1007/s002450010014> (cit. on p. 54).
- u.kallianpur.ea:02:approximation Hu, Y., G. Kallianpur, and J. Xiong (2002). “An approximation for the Zakai equation”. In: *Appl. Math. Optim.* 45.1, pp. 23–44. ISSN: 0095-4616. DOI: [10.1007/s00245-001-0024-8](https://doi.org/10.1007/s00245-001-0024-8). URL: <https://doi.org/10.1007/s00245-001-0024-8> (cit. on p. 54).
- hu.nualart:05:some Hu, Y. and D. Nualart (2005). “Some processes associated with fractional Bessel processes”. In: *J. Theoret. Probab.* 18.2, pp. 377–397. ISSN: 0894-9840. DOI: [10.1007/s10959-005-3508-7](https://doi.org/10.1007/s10959-005-3508-7). URL: <https://doi.org/10.1007/s10959-005-3508-7> (cit. on p. 54).
- hu.ustunel.ea:02:tangent Hu, Y., A. S. Üstünel, and M. Zakai (2002). “Tangent processes on Wiener space”. In: *J. Funct. Anal.* 192.1, pp. 234–270. ISSN: 0022-1236. DOI: [10.1006/jfan.2001.3897](https://doi.org/10.1006/jfan.2001.3897). URL: <https://doi.org/10.1006/jfan.2001.3897> (cit. on p. 54).
- hu:86:stochastic Hu, Yao Zhong (1986). “Stochastic analysis of the stochastic functional on the basic space”. In: *Acta Math. Sci. (English Ed.)* 6.1, pp. 67–74. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30534-4](https://doi.org/10.1016/S0252-9602(18)30534-4). URL: [https://doi.org/10.1016/S0252-9602\(18\)30534-4](https://doi.org/10.1016/S0252-9602(18)30534-4) (cit. on p. 54).
- hu:89:some — (1989). “Some notes on multiple Stratonovitch integrals”. In: *Acta Math. Sci. (English Ed.)* 9.4, pp. 453–462. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30371-0](https://doi.org/10.1016/S0252-9602(18)30371-0). URL: [https://doi.org/10.1016/S0252-9602\(18\)30371-0](https://doi.org/10.1016/S0252-9602(18)30371-0) (cit. on p. 54).
- hu:90:symmetric — (1990b). “Symmetric integral and canonical extension for jump process—some combinatorial results”. In: *Acta Math. Sci. (English Ed.)* 10.4, pp. 448–458. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30419-3](https://doi.org/10.1016/S0252-9602(18)30419-3). URL: [https://doi.org/10.1016/S0252-9602\(18\)30419-3](https://doi.org/10.1016/S0252-9602(18)30419-3) (cit. on p. 54).
- hu:93:pathwise — (1993d). “The pathwise solution for a class of quasilinear stochastic equations of evolution in Banach space. III”. In: *Acta Math. Sci. (English Ed.)* 13.1, pp. 13–22. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30186-3](https://doi.org/10.1016/S0252-9602(18)30186-3). URL: [https://doi.org/10.1016/S0252-9602\(18\)30186-3](https://doi.org/10.1016/S0252-9602(18)30186-3) (cit. on p. 54).
- hu:94:pathwise — (1994b). “The pathwise solution for a class of quasilinear stochastic differential equation in Banach spaces. I”. In: *Acta Math. Sci. (English Ed.)* 14.4, pp. 461–474. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30136-X](https://doi.org/10.1016/S0252-9602(18)30136-X). URL: [https://doi.org/10.1016/S0252-9602\(18\)30136-X](https://doi.org/10.1016/S0252-9602(18)30136-X) (cit. on p. 54).
- hu:95:pathwise — (1995a). “The pathwise solution for a class of quasilinear stochastic equations of evolution in Banach space. II”. In: *Acta Math. Sci. (English Ed.)* 15.3, pp. 264–274. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30136-X](https://doi.org/10.1016/S0252-9602(18)30136-X)

- 9602(18) 30048-1. URL: [https://doi.org/10.1016/S0252-9602\(18\)30048-1](https://doi.org/10.1016/S0252-9602(18)30048-1) (cit. on p. 54).
- hu.long:93:symmetric** Hu, Yao Zhong and Hong Wei Long (1993). “Symmetric integral and the approximation theorem of stochastic integral in the plane”. In: *Acta Math. Sci. (English Ed.)* 13.2, pp. 153–166. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30202-9](https://doi.org/10.1016/S0252-9602(18)30202-9). URL: [https://doi.org/10.1016/S0252-9602\(18\)30202-9](https://doi.org/10.1016/S0252-9602(18)30202-9) (cit. on p. 54).
- hu.yan:09:wick** Hu, Yao-zhong and Jia-an Yan (2009). “Wick calculus for nonlinear Gaussian functionals”. In: *Acta Math. Appl. Sin. Engl. Ser.* 25.3, pp. 399–414. ISSN: 0168-9673. DOI: [10.1007/s10255-008-8808-0](https://doi.org/10.1007/s10255-008-8808-0). URL: <https://doi.org/10.1007/s10255-008-8808-0> (cit. on p. 55).
- hu:12:stochastic** Hu, YaoZhong (2012). “Stochastic quantization and ergodic theorem for density of diffusions”. In: *Sci. China Math.* 55.11, pp. 2285–2296. ISSN: 1674-7283. DOI: [10.1007/s11425-012-4523-7](https://doi.org/10.1007/s11425-012-4523-7). URL: <https://doi.org/10.1007/s11425-012-4523-7> (cit. on p. 55).
- hu:96:on** Hu, Yaozhong (1996a). “On the self-intersection local time of Brownian motion-via chaos expansion”. In: *Publ. Mat.* 40.2, pp. 337–350. ISSN: 0214-1493. DOI: [10.5565/PUBLMAT%5C_40296%5C_06](https://doi.org/10.5565/PUBLMAT%5C_40296%5C_06). URL: https://doi.org/10.5565/PUBLMAT%5C_40296%5C_06 (cit. on p. 55).
- hu:97:ito-wiener** — (1997). “Itô-Wiener chaos expansion with exact residual and correlation, variance inequalities”. In: *J. Theoret. Probab.* 10.4, pp. 835–848. ISSN: 0894-9840. DOI: [10.1023/A:1022654314791](https://doi.org/10.1023/A:1022654314791). URL: <https://doi.org/10.1023/A:1022654314791> (cit. on p. 55).
- hu:98:on** Hu, Yaozhong (1998). “On the positivity of the solution of a class of stochastic pressure equations”. In: *Stochastics Stochastics Rep.* 63.1-2, pp. 27–40. ISSN: 1045-1129. DOI: [10.1080/17442509808834141](https://doi.org/10.1080/17442509808834141). URL: <https://doi.org/10.1080/17442509808834141> (cit. on p. 55).
- hu:00:multi-dimensional** — (2000c). “Multi-dimensional geometric Brownian motions, Onsager-Machlup functions, and applications to mathematical finance”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 20.3, pp. 341–358. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(17\)30641-0](https://doi.org/10.1016/S0252-9602(17)30641-0). URL: [https://doi.org/10.1016/S0252-9602\(17\)30641-0](https://doi.org/10.1016/S0252-9602(17)30641-0) (cit. on p. 55).
- hu:00:optimal** — (2000d). “Optimal times to observe in the Kalman-Bucy models”. In: *Stochastics Stochastics Rep.* 69.1-2, pp. 123–140. ISSN: 1045-1129. DOI: [10.1080/17442500008834236](https://doi.org/10.1080/17442500008834236). URL: <https://doi.org/10.1080/17442500008834236> (cit. on p. 55).
- hu:01:self-intersection** — (2001b). “Self-intersection local time of fractional Brownian motions—via chaos expansion”. In: *J. Math. Kyoto Univ.* 41.2, pp. 233–250. ISSN: 0023-608X. DOI: [10.1215/kjm/1250517630](https://doi.org/10.1215/kjm/1250517630). URL: <https://doi.org/10.1215/kjm/1250517630> (cit. on p. 55).
- hu:02:chaos** — (2002a). “Chaos expansion of heat equations with white noise potentials”. In: *Potential Anal.* 16.1, pp. 45–66. ISSN: 0926-2601. DOI: [10.1023/A:1024878703232](https://doi.org/10.1023/A:1024878703232). URL: <https://doi.org/10.1023/A:1024878703232> (cit. on p. 55).
- hu:02:probability** — (2002c). “Probability structure preserving and absolute continuity”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 38.4, pp. 557–580. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(01\)01104-9](https://doi.org/10.1016/S0246-0203(01)01104-9). URL: [https://doi.org/10.1016/S0246-0203\(01\)01104-9](https://doi.org/10.1016/S0246-0203(01)01104-9) (cit. on p. 55).
- hu:05:integral** — (2005). “Integral transformations and anticipative calculus for fractional Brownian motions”. In: *Mem. Amer. Math. Soc.* 175.825, pp. viii+127.

ISSN: 0065-9266. DOI: [10.1090/memo/0825](https://doi.org/10.1090/memo/0825). URL: <https://doi.org/10.1090/memo/0825> (cit. on p. 55).

hu:10:random

— (2010). “A random transport-diffusion equation”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 30.6, pp. 2033–2050. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(10\)60189-0](https://doi.org/10.1016/S0252-9602(10)60189-0). URL: [https://doi.org/10.1016/S0252-9602\(10\)60189-0](https://doi.org/10.1016/S0252-9602(10)60189-0) (cit. on p. 55).

hu:11:enlargement

— (2011). “An enlargement of filtration for Brownian motion”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 31.5, pp. 1671–1678. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(11\)60352-4](https://doi.org/10.1016/S0252-9602(11)60352-4). URL: [https://doi.org/10.1016/S0252-9602\(11\)60352-4](https://doi.org/10.1016/S0252-9602(11)60352-4) (cit. on p. 55).

hu:13:multiple

— (2013). “Multiple integrals and expansion of solutions of differential equations driven by rough paths and by fractional Brownian motions”. In: *Stochastics* 85.5, pp. 859–916. ISSN: 1744-2508. DOI: [10.1080/17442508.2012.673615](https://doi.org/10.1080/17442508.2012.673615). URL: <https://doi.org/10.1080/17442508.2012.673615> (cit. on p. 55).

hu:18:ito

— (2018). “Itô type stochastic differential equations driven by fractional Brownian motions of Hurst parameter $H > 1/2$ ”. In: *Stochastics* 90.5, pp. 720–761. ISSN: 1744-2508. DOI: [10.1080/17442508.2017.1415342](https://doi.org/10.1080/17442508.2017.1415342). URL: <https://doi.org/10.1080/17442508.2017.1415342> (cit. on p. 55).

hu:19:preface

— (2019a). “Preface [Special issue on stochastic partial differential equations]”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 627–628. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0301-8](https://doi.org/10.1007/s10473-019-0301-8). URL: <https://doi.org/10.1007/s10473-019-0301-8> (cit. on p. 55).

hu:19:some

Hu, Yaozhong (2019b). “Some recent progress on stochastic heat equations”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 874–914. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0315-2](https://doi.org/10.1007/s10473-019-0315-2). URL: <https://doi.org/10.1007/s10473-019-0315-2> (cit. on p. 55).

hu.huang.ea:17:stochastic

Hu, Yaozhong, Jingyu Huang, Khoa Lê, et al. (2017). “Stochastic heat equation with rough dependence in space”. In: *Ann. Probab.* 45.6B, pp. 4561–4616. ISSN: 0091-1798. DOI: [10.1214/16-AOP1172](https://doi.org/10.1214/16-AOP1172). URL: <https://doi.org/10.1214/16-AOP1172> (cit. on p. 55).

hu.huang.ea:14:on

Hu, Yaozhong, Jingyu Huang, and David Nualart (2014). “On Hölder continuity of the solution of stochastic wave equations in dimension three”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 2.3, pp. 353–407. ISSN: 2194-0401. DOI: [10.1007/s40072-014-0035-5](https://doi.org/10.1007/s40072-014-0035-5). URL: <https://doi.org/10.1007/s40072-014-0035-5> (cit. on p. 55).

hu.huang.ea:16:on

— (2016). “On the intermittency front of stochastic heat equation driven by colored noises”. In: *Electron. Commun. Probab.* 21, Paper No. 21, 13. DOI: [10.1214/16-ECP4364](https://doi.org/10.1214/16-ECP4364). URL: <https://doi.org/10.1214/16-ECP4364> (cit. on p. 55).

hu.huang.ea:15:smoothness

Hu, Yaozhong, Jingyu Huang, David Nualart, and Xiaobin Sun (2015). “Smoothness of the joint density for spatially homogeneous SPDEs”. In: *J. Math. Soc. Japan* 67.4, pp. 1605–1630. ISSN: 0025-5645. DOI: [10.2969/jmsj/06741605](https://doi.org/10.2969/jmsj/06741605). URL: <https://doi.org/10.2969/jmsj/06741605> (cit. on p. 55).

hu.huang.ea:15:stochastic

Hu, Yaozhong, Jingyu Huang, David Nualart, and Samy Tindel (2015). “Stochastic heat equations with general multiplicative Gaussian noises: Hölder continuity and intermittency”. In: *Electron. J. Probab.* 20, no. 55, 50. DOI: [10.1214/EJP.v20-3316](https://doi.org/10.1214/EJP.v20-3316). URL: <https://doi.org/10.1214/EJP.v20-3316> (cit. on p. 55).

hu.jolis.ea:13:on	Hu, Yaozhong, Maria Jolis, and Samy Tindel (2013). “On Stratonovich and Skorohod stochastic calculus for Gaussian processes”. In: <i>Ann. Probab.</i> 41.3A, pp. 1656–1693. ISSN: 0091-1798. DOI: 10.1214/12-AOP751 . URL: https://doi.org/10.1214/12-AOP751 (cit. on p. 55).
hu.le:13:multiparameter	Hu, Yaozhong and Khoa Le (2013). “A multiparameter Garsia-Rodemich-Rumsey inequality and some applications”. In: <i>Stochastic Process. Appl.</i> 123.9, pp. 3359–3377. ISSN: 0304-4149. DOI: 10.1016/j.spa.2013.04.019 . URL: https://doi.org/10.1016/j.spa.2013.04.019 (cit. on p. 55).
hu.le:17:nonlinear	Hu, Yaozhong and Khoa Lê (2017). “Nonlinear Young integrals and differential systems in Hölder media”. In: <i>Trans. Amer. Math. Soc.</i> 369.3, pp. 1935–2002. ISSN: 0002-9947. DOI: 10.1090/tran/6774 . URL: https://doi.org/10.1090/tran/6774 (cit. on p. 55).
hu.le:19:joint	— (2019). “Joint Hölder continuity of parabolic Anderson model”. In: <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> 39.3, pp. 764–780. ISSN: 0252-9602. DOI: 10.1007/s10473-019-0309-0 . URL: https://doi.org/10.1007/s10473-019-0309-0 (cit. on p. 55).
hu.le:22:asymptotics	— (2022). “Asymptotics of the density of parabolic Anderson random fields”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 58.1, pp. 105–133. ISSN: 0246-0203,1778-7017. DOI: 10.1214/21-aihp1148 . URL: https://doi.org/10.1214/21-aihp1148 (cit. on p. 55).
hu.le.ea:17:stochastic	Hu, Yaozhong, Khoa Lê, and Leonid Mytnik (2017). “Stochastic differential equation for Brox diffusion”. In: <i>Stochastic Process. Appl.</i> 127.7, pp. 2281–2315. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.10.010 . URL: https://doi.org/10.1016/j.spa.2016.10.010 (cit. on p. 55).
hu.lee:13:drift	Hu, Yaozhong and Chihoon Lee (2013). “Drift parameter estimation for a reflected fractional Brownian motion based on its local time”. In: <i>J. Appl. Probab.</i> 50.2, pp. 592–597. ISSN: 0021-9002. DOI: 10.1239/jap/1371648963 . URL: https://doi.org/10.1239/jap/1371648963 (cit. on p. 55).
hu.lee.ea:15:parameter	Hu, Yaozhong, Chihoon Lee, et al. (2015). “Parameter estimation for reflected Ornstein-Uhlenbeck processes with discrete observations”. In: <i>Stat. Inference Stoch. Process.</i> 18.3, pp. 279–291. ISSN: 1387-0874. DOI: 10.1007/s11203-014-9112-7 . URL: https://doi.org/10.1007/s11203-014-9112-7 (cit. on p. 55).
hu.li.ea:23:bsdes	Hu, Yaozhong, Juan Li, and Chao Mi (2023). “BSDEs generated by fractional space-time noise and related SPDEs”. In: <i>Appl. Math. Comput.</i> 450, Paper No. 127979, 30. ISSN: 0096-3003,1873-5649. DOI: 10.1016/j.amc.2023.127979 . URL: https://doi.org/10.1016/j.amc.2023.127979 (cit. on p. 55).
hu.liu.ea:16:rate	Hu, Yaozhong, Yanghui Liu, and David Nualart (2016a). “Rate of convergence and asymptotic error distribution of Euler approximation schemes for fractional diffusions”. In: <i>Ann. Appl. Probab.</i> 26.2, pp. 1147–1207. ISSN: 1050-5164. DOI: 10.1214/15-AAP1114 . URL: https://doi.org/10.1214/15-AAP1114 (cit. on p. 55).
hu.liu.ea:16:taylor	— (2016b). “Taylor schemes for rough differential equations and fractional diffusions”. In: <i>Discrete Contin. Dyn. Syst. Ser. B</i> 21.9, pp. 3115–3162. ISSN: 1531-3492. DOI: 10.3934/dcdsb.2016090 . URL: https://doi.org/10.3934/dcdsb.2016090 (cit. on p. 55).

- hu.liu.ea:21:crank-nicolson — (2021). “Crank-Nicolson scheme for stochastic differential equations driven by fractional Brownian motions”. In: *Ann. Appl. Probab.* 31.1, pp. 39–83. ISSN: 1050-5164. DOI: [10.1214/20-aap1582](https://doi.org/10.1214/20-aap1582). URL: <https://doi.org/10.1214/20-aap1582> (cit. on p. 55).
- hu.liu.ea:19:on Hu, Yaozhong, Yanghui Liu, and Samy Tindel (2019). “On the necessary and sufficient conditions to solve a heat equation with general additive Gaussian noise”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 669–690. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0304-5](https://doi.org/10.1007/s10473-019-0304-5). URL: <https://doi.org/10.1007/s10473-019-0304-5> (cit. on p. 55).
- hu.long:07:parameter Hu, Yaozhong and Hongwei Long (2007). “Parameter estimation for Ornstein-Uhlenbeck processes driven by α -stable Lévy motions”. In: *Commun. Stoch. Anal.* 1.2, pp. 175–192. DOI: [10.31390/cosa.1.2.01](https://doi.org/10.31390/cosa.1.2.01). URL: <https://doi.org/10.31390/cosa.1.2.01> (cit. on p. 55).
- hu.long:09:least — (2009a). “Least squares estimator for Ornstein-Uhlenbeck processes driven by α -stable motions”. In: *Stochastic Process. Appl.* 119.8, pp. 2465–2480. ISSN: 0304-4149. DOI: [10.1016/j.spa.2008.12.006](https://doi.org/10.1016/j.spa.2008.12.006). URL: <https://doi.org/10.1016/j.spa.2008.12.006> (cit. on p. 55).
- hu.long:09:on — (2009b). “On the singularity of least squares estimator for mean-reverting α -stable motions”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 29.3, pp. 599–608. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(09\)60056-4](https://doi.org/10.1016/S0252-9602(09)60056-4). URL: [https://doi.org/10.1016/S0252-9602\(09\)60056-4](https://doi.org/10.1016/S0252-9602(09)60056-4) (cit. on p. 55).
- hu.lu.ea:12:feynman-kac Hu, Yaozhong, Fei Lu, and David Nualart (2012). “Feynman-Kac formula for the heat equation driven by fractional noise with Hurst parameter $H < 1/2$ ”. In: *Ann. Probab.* 40.3, pp. 1041–1068. ISSN: 0091-1798. DOI: [10.1214/11-AOP649](https://doi.org/10.1214/11-AOP649). URL: <https://doi.org/10.1214/11-AOP649> (cit. on p. 56).
- hu.lu.ea:13:holder Hu, Yaozhong, Fei Lu, and David Nualart (2013a). “Hölder continuity of the solutions for a class of nonlinear SPDE’s arising from one dimensional superprocesses”. In: *Probab. Theory Related Fields* 156.1-2, pp. 27–49. ISSN: 0178-8051. DOI: [10.1007/s00440-012-0419-2](https://doi.org/10.1007/s00440-012-0419-2). URL: <https://doi.org/10.1007/s00440-012-0419-2> (cit. on p. 56).
- hu.lu.ea:13:non-degeneracy — (2013b). “Non-degeneracy of some Sobolev pseudo-norms of fractional Brownian motion”. In: *Electron. Commun. Probab.* 18, no. 84, 8. DOI: [10.1214/ECP.v18-2986](https://doi.org/10.1214/ECP.v18-2986). URL: <https://doi.org/10.1214/ECP.v18-2986> (cit. on p. 56).
- hu.lu.ea:14:convergence — (2014). “Convergence of densities of some functionals of Gaussian processes”. In: *J. Funct. Anal.* 266.2, pp. 814–875. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2013.09.024](https://doi.org/10.1016/j.jfa.2013.09.024). URL: <https://doi.org/10.1016/j.jfa.2013.09.024> (cit. on p. 56).
- hu.mohammed.ea:04:discrete-time Hu, Yaozhong, Salah-Eldin A. Mohammed, and Feng Yan (2004). “Discrete-time approximations of stochastic delay equations: the Milstein scheme”. In: *Ann. Probab.* 32.1A, pp. 265–314. ISSN: 0091-1798. DOI: [10.1214/aop/1078415836](https://doi.org/10.1214/aop/1078415836). URL: <https://doi.org/10.1214/aop/1078415836> (cit. on p. 56).
- hu.nualart:98:continuity Hu, Yaozhong and David Nualart (1998). “Continuity of some anticipating integral processes”. In: *Statist. Probab. Lett.* 37.2, pp. 203–211. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(97\)00118-1](https://doi.org/10.1016/S0167-7152(97)00118-1). URL: [https://doi.org/10.1016/S0167-7152\(97\)00118-1](https://doi.org/10.1016/S0167-7152(97)00118-1) (cit. on p. 56).

- hu.nualart:05:renormalized — (2005). “Renormalized self-intersection local time for fractional Brownian motion”. In: *Ann. Probab.* 33.3, pp. 948–983. ISSN: 0091-1798. DOI: [10.1214/009117905000000017](https://doi.org/10.1214/009117905000000017). URL: <https://doi.org/10.1214/009117905000000017> (cit. on p. 56).
- hu.nualart:07:regularity — (2007b). “Regularity of renormalized self-intersection local time for fractional Brownian motion”. In: *Commun. Inf. Syst.* 7.1, pp. 21–30. ISSN: 1526-7555. URL: <http://projecteuclid.org/euclid.cis/1184963896> (cit. on p. 56).
- hu.nualart:09:rough — (2009a). “Rough path analysis via fractional calculus”. In: *Trans. Amer. Math. Soc.* 361.5, pp. 2689–2718. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-08-04631-X](https://doi.org/10.1090/S0002-9947-08-04631-X). URL: <https://doi.org/10.1090/S0002-9947-08-04631-X> (cit. on p. 56).
- hu.nualart:09:stochastic — (2009b). “Stochastic heat equation driven by fractional noise and local time”. In: *Probab. Theory Related Fields* 143.1-2, pp. 285–328. ISSN: 0178-8051. DOI: [10.1007/s00440-007-0127-5](https://doi.org/10.1007/s00440-007-0127-5). URL: <https://doi.org/10.1007/s00440-007-0127-5> (cit. on p. 56).
- hu.nualart:09:stochastic*1 — (2009c). “Stochastic integral representation of the L^2 modulus of Brownian local time and a central limit theorem”. In: *Electron. Commun. Probab.* 14, pp. 529–539. DOI: [10.1214/ECP.v14-1511](https://doi.org/10.1214/ECP.v14-1511). URL: <https://doi.org/10.1214/ECP.v14-1511> (cit. on p. 56).
- hu.nualart:10:central — (2010a). “Central limit theorem for the third moment in space of the Brownian local time increments”. In: *Electron. Commun. Probab.* 15, pp. 396–410. DOI: [10.1214/ECP.v15-1573](https://doi.org/10.1214/ECP.v15-1573). URL: <https://doi.org/10.1214/ECP.v15-1573> (cit. on p. 56).
- hu.nualart:10:parameter — (2010b). “Parameter estimation for fractional Ornstein-Uhlenbeck processes”. In: *Statist. Probab. Lett.* 80.11-12, pp. 1030–1038. ISSN: 0167-7152. DOI: [10.1016/j.spl.2010.02.018](https://doi.org/10.1016/j.spl.2010.02.018). URL: <https://doi.org/10.1016/j.spl.2010.02.018> (cit. on p. 56).
- hu.nualart.ea:08:integral — Hu, Yaozhong, David Nualart, and Jian Song (2008). “Integral representation of renormalized self-intersection local times”. In: *J. Funct. Anal.* 255.9, pp. 2507–2532. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.06.016](https://doi.org/10.1016/j.jfa.2008.06.016). URL: <https://doi.org/10.1016/j.jfa.2008.06.016> (cit. on p. 56).
- hu.nualart.ea:09:fractional — (2009). “Fractional martingales and characterization of the fractional Brownian motion”. In: *Ann. Probab.* 37.6, pp. 2404–2430. ISSN: 0091-1798. DOI: [10.1214/09-AOP464](https://doi.org/10.1214/09-AOP464). URL: <https://doi.org/10.1214/09-AOP464> (cit. on p. 56).
- hu.nualart.ea:11:feynman-kac — (2011). “Feynman-Kac formula for heat equation driven by fractional white noise”. In: *Ann. Probab.* 39.1, pp. 291–326. ISSN: 0091-1798. DOI: [10.1214/10-AOP547](https://doi.org/10.1214/10-AOP547). URL: <https://doi.org/10.1214/10-AOP547> (cit. on p. 56).
- hu.nualart.ea:13:nonlinear — (2013). “A nonlinear stochastic heat equation: Hölder continuity and smoothness of the density of the solution”. In: *Stochastic Process. Appl.* 123.3, pp. 1083–1103. ISSN: 0304-4149. DOI: [10.1016/j.spa.2012.11.004](https://doi.org/10.1016/j.spa.2012.11.004). URL: <https://doi.org/10.1016/j.spa.2012.11.004> (cit. on p. 56).
- hu.nualart.ea:14:43-variation — (2014). “The $\frac{4}{3}$ -variation of the derivative of the self-intersection Brownian local time and related processes”. In: *J. Theoret. Probab.* 27.3, pp. 789–825. ISSN: 0894-9840. DOI: [10.1007/s10959-012-0469-5](https://doi.org/10.1007/s10959-012-0469-5). URL: <https://doi.org/10.1007/s10959-012-0469-5> (cit. on p. 56).

hu.nualart.ea:08:singular	Hu, Yaozhong, David Nualart, and Xiaoming Song (2008). “A singular stochastic differential equation driven by fractional Brownian motion”. In: <i>Statist. Probab. Lett.</i> 78.14, pp. 2075–2085. ISSN: 0167-7152. DOI: 10.1016/j.spl.2008.01.080 . URL: https://doi.org/10.1016/j.spl.2008.01.080 (cit. on p. 56).
hu.nualart.ea:11:malliavin	— (2011). “Malliavin calculus for backward stochastic differential equations and application to numerical solutions”. In: <i>Ann. Appl. Probab.</i> 21.6, pp. 2379–2423. ISSN: 1050-5164. DOI: 10.1214/11-AAP762 . URL: https://doi.org/10.1214/11-AAP762 (cit. on p. 56).
hu.nualart.ea:20:implicit	— (2020). “An implicit numerical scheme for a class of backward doubly stochastic differential equations”. In: <i>Stochastic Process. Appl.</i> 130.6, pp. 3295–3324. ISSN: 0304-4149. DOI: 10.1016/j.spa.2019.09.014 . URL: https://doi.org/10.1016/j.spa.2019.09.014 (cit. on p. 56).
hu.nualart.ea:19:smoothness	Hu, Yaozhong, David Nualart, Xiaobin Sun, et al. (2019). “Smoothness of density for stochastic differential equations with Markovian switching”. In: <i>Discrete Contin. Dyn. Syst. Ser. B</i> 24.8, pp. 3615–3631. ISSN: 1531-3492. DOI: 10.3934/dcdsb.2018307 . URL: https://doi.org/10.3934/dcdsb.2018307 (cit. on p. 56).
hu.nualart.ea:15:density	Hu, Yaozhong, David Nualart, Samy Tindel, et al. (2015). “Density convergence in the Breuer-Major theorem for Gaussian stationary sequences”. In: <i>Bernoulli</i> 21.4, pp. 2336–2350. ISSN: 1350-7265. DOI: 10.3150/14-BEJ646 . URL: https://doi.org/10.3150/14-BEJ646 (cit. on p. 56).
hu.nualart.ea:19:holder	Hu, Yaozhong, David Nualart, and Panqiu Xia (2019). “Hölder continuity of the solutions to a class of SPDE’s arising from branching particle systems in a random environment”. In: <i>Electron. J. Probab.</i> 24, Paper No. 105, 52. DOI: 10.1214/19-ejp357 . URL: https://doi.org/10.1214/19-ejp357 (cit. on p. 56).
hu.nualart.ea:11:exact	Hu, Yaozhong, David Nualart, Weilin Xiao, et al. (2011). “Exact maximum likelihood estimator for drift fractional Brownian motion at discrete observation”. In: <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> 31.5, pp. 1851–1859. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(11)60365-2 . URL: https://doi.org/10.1016/S0252-9602(11)60365-2 (cit. on p. 56).
hu.nualart.ea:14:central	Hu, Yaozhong, David Nualart, and Fangjun Xu (2014). “Central limit theorem for an additive functional of the fractional Brownian motion”. In: <i>Ann. Probab.</i> 42.1, pp. 168–203. ISSN: 0091-1798. DOI: 10.1214/12-AOP825 . URL: https://doi.org/10.1214/12-AOP825 (cit. on p. 56).
hu.nualart.ea:18:large	Hu, Yaozhong, David Nualart, and Tusheng Zhang (2018). “Large deviations for stochastic heat equation with rough dependence in space”. In: <i>Bernoulli</i> 24.1, pp. 354–385. ISSN: 1350-7265. DOI: 10.3150/16-BEJ880 . URL: https://doi.org/10.3150/16-BEJ880 (cit. on p. 56).
hu.nualart.ea:19:drift	Hu, Yaozhong, David Nualart, and Hongjuan Zhou (2019a). “Drift parameter estimation for nonlinear stochastic differential equations driven by fractional Brownian motion”. In: <i>Stochastics</i> 91.8, pp. 1067–1091. ISSN: 1744-2508. DOI: 10.1080/17442508.2018.1563606 . URL: https://doi.org/10.1080/17442508.2018.1563606 (cit. on p. 56).

hu.nualart.ea:19:parameter	— (2019b). “Parameter estimation for fractional Ornstein-Uhlenbeck processes of general Hurst parameter”. In: <i>Stat. Inference Stoch. Process.</i> 22.1, pp. 111–142. ISSN: 1387-0874. DOI: 10.1007/s11203-017-9168-2 . URL: https://doi.org/10.1007/s11203-017-9168-2 (cit. on p. 56).
hu.oksendal:98:optimal	Hu, Yaozhong and Bernt Øksendal (1998). “Optimal time to invest when the price processes are geometric Brownian motions”. In: <i>Finance Stoch.</i> 2.3, pp. 295–310. ISSN: 0949-2984. DOI: 10.1007/s007800050042 . URL: https://doi.org/10.1007/s007800050042 (cit. on p. 56).
hu.oksendal:02:chaos	— (2002). “Chaos expansion of local time of fractional Brownian motions”. In: <i>Stochastic Anal. Appl.</i> 20.4, pp. 815–837. ISSN: 0736-2994. DOI: 10.1081/SAP-120006109 . URL: https://doi.org/10.1081/SAP-120006109 (cit. on p. 56).
hu.oksendal:03:fractional	— (2003). “Fractional white noise calculus and applications to finance”. In: <i>Infin. Dimens. Anal. Quantum Probab. Relat. Top.</i> 6.1, pp. 1–32. ISSN: 0219-0257. DOI: 10.1142/S0219025703001110 . URL: https://doi.org/10.1142/S0219025703001110 (cit. on p. 56).
hu.oksendal:07:optimal	— (2007). “Optimal smooth portfolio selection for an insider”. In: <i>J. Appl. Probab.</i> 44.3, pp. 742–752. ISSN: 0021-9002. DOI: 10.1239/jap/1189717542 . URL: https://doi.org/10.1239/jap/1189717542 (cit. on p. 56).
hu.oksendal:08:partial	— (2008b). “Partial information linear quadratic control for jump diffusions”. In: <i>SIAM J. Control Optim.</i> 47.4, pp. 1744–1761. ISSN: 0363-0129. DOI: 10.1137/060667566 . URL: https://doi.org/10.1137/060667566 (cit. on p. 56).
hu.oksendal:19:linear	— (2019). “Linear Volterra backward stochastic integral equations”. In: <i>Stochastic Process. Appl.</i> 129.2, pp. 626–633. ISSN: 0304-4149. DOI: 10.1016/j.spa.2018.03.016 . URL: https://doi.org/10.1016/j.spa.2018.03.016 (cit. on p. 56).
hu.oksendal.ea:05:weighted	Hu, Yaozhong, Bernt Øksendal, and Donna Mary Salopek (2005). “Weighted local time for fractional Brownian motion and applications to finance”. In: <i>Stoch. Anal. Appl.</i> 23.1, pp. 15–30. ISSN: 0736-2994. DOI: 10.1081/SAP-200044412 . URL: https://doi.org/10.1081/SAP-200044412 (cit. on p. 56).
hu.oksendal.ea:03:optimal	Hu, Yaozhong, Bernt Øksendal, and Agnès Sulem (2003). “Optimal consumption and portfolio in a Black-Scholes market driven by fractional Brownian motion”. In: <i>Infin. Dimens. Anal. Quantum Probab. Relat. Top.</i> 6.4, pp. 519–536. ISSN: 0219-0257. DOI: 10.1142/S0219025703001432 . URL: https://doi.org/10.1142/S0219025703001432 (cit. on p. 56).
hu.oksendal.ea:17:singular	Hu, Yaozhong, Bernt Øksendal, and Agnès Sulem (2017). “Singular mean-field control games”. In: <i>Stoch. Anal. Appl.</i> 35.5, pp. 823–851. ISSN: 0736-2994. DOI: 10.1080/07362994.2017.1325745 . URL: https://doi.org/10.1080/07362994.2017.1325745 (cit. on p. 56).
hu.oksendal.ea:04:general	Hu, Yaozhong, Bernt Øksendal, and Tusheng Zhang (2004). “General fractional multiparameter white noise theory and stochastic partial differential equations”. In: <i>Comm. Partial Differential Equations</i> 29.1-2, pp. 1–23. ISSN: 0360-5302. DOI: 10.1081/PDE-120028841 . URL: https://doi.org/10.1081/PDE-120028841 (cit. on p. 56).
hu.peng:09:backward	Hu, Yaozhong and Shige Peng (2009). “Backward stochastic differential equation driven by fractional Brownian motion”. In: <i>SIAM J. Con-</i>

trol Optim. 48.3, pp. 1675–1700. ISSN: 0363-0129. DOI: [10.1137/070709451](https://doi.org/10.1137/070709451). URL: <https://doi.org/10.1137/070709451> (cit. on p. 56).

hu.perez-abreu:95:on

Hu, Yaozhong and Víctor Pérez-Abreu (1995). “On the continuity of Wiener chaos”. In: *Bol. Soc. Mat. Mexicana (3)* 1.2, pp. 127–135. ISSN: 1405-213X (cit. on p. 56).

hu.rang:14:identification

Hu, Yaozhong and Guanglin Rang (2014). “Identification of the point sources in some stochastic wave equations”. In: *Abstr. Appl. Anal.*, Art. ID 219876, 11. ISSN: 1085-3375. DOI: [10.1155/2014/219876](https://doi.org/10.1155/2014/219876). URL: <https://doi.org/10.1155/2014/219876> (cit. on p. 56).

hu.sharma:23:ergodic

Hu, Yaozhong and Neha Sharma (2023). “Ergodic estimators of double exponential Ornstein-Uhlenbeck processes”. In: *J. Comput. Appl. Math.* 434, Paper No. 115329, 19. ISSN: 0377-0427, 1879-1778. DOI: [10.1016/j.cam.2023.115329](https://doi.org/10.1016/j.cam.2023.115329). URL: <https://doi.org/10.1016/j.cam.2023.115329> (cit. on p. 56).

hu.tindel:13:smooth

Hu, Yaozhong and Samy Tindel (2013). “Smooth density for some nilpotent rough differential equations”. In: *J. Theoret. Probab.* 26.3, pp. 722–749. ISSN: 0894-9840. DOI: [10.1007/s10959-011-0388-x](https://doi.org/10.1007/s10959-011-0388-x). URL: <https://doi.org/10.1007/s10959-011-0388-x> (cit. on p. 57).

hu.wang:10:convergence

Hu, Yaozhong and Baobin Wang (2010). “Convergence rate of an approximation to multiple integral of FBM”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 30.3, pp. 975–992. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(10\)60095-1](https://doi.org/10.1016/S0252-9602(10)60095-1). URL: [https://doi.org/10.1016/S0252-9602\(10\)60095-1](https://doi.org/10.1016/S0252-9602(10)60095-1) (cit. on p. 57).

hu.wang:21:intermittency

Hu, Yaozhong and Xiong Wang (Sept. 2021). “Intermittency properties for a large class of stochastic PDEs driven by fractional space-time noises”. In: *preprint arXiv:2109.03473, to appear in Stoch. Partial Differ. Equ. Anal. Comput.* URL: <https://www.arxiv.org/abs/2109.03473> (cit. on p. 57).

hu.wang:22:matching

— (2022a). “Matching upper and lower moment bounds for a large class of stochastic PDEs driven by general space-time Gaussian noises”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* URL: <https://doi.org/10.1007/s40072-022-00278-2> (cit. on p. 57).

hu.wang:22:stochastic

— (2022b). “Stochastic heat equation with general rough noise”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 58.1, pp. 379–423. ISSN: 0246-0203. DOI: [10.1214/21-aihp1161](https://doi.org/10.1214/21-aihp1161). URL: <https://doi.org/10.1214/21-aihp1161> (cit. on p. 57).

hu.wang.ea:23:moment

Hu, Yaozhong, Xiong Wang, et al. (Mar. 2023). “Moment asymptotics for super-Brownian motions”. In: *preprint arXiv:2303.12994*. URL: <http://arXiv.org/abs/2303.12994> (cit. on p. 57).

hu.watanabe:96:donskers

Hu, Yaozhong and Shinzo Watanabe (1996). “Donsker’s delta functions and approximation of heat kernels by the time discretization methods”. In: *J. Math. Kyoto Univ.* 36.3, pp. 499–518. ISSN: 0023-608X. DOI: [10.1215/kjm/1250518506](https://doi.org/10.1215/kjm/1250518506). URL: <https://doi.org/10.1215/kjm/1250518506> (cit. on p. 57).

hu.xi:21:estimation

Hu, Yaozhong and Yuejuan Xi (2021). “Estimation of all parameters in the reflected Ornstein-Uhlenbeck process from discrete observations”. In: *Statist. Probab. Lett.* 174, Paper No. 109099, 8. ISSN: 0167-7152. DOI: [10.1016/j.spl.2021.109099](https://doi.org/10.1016/j.spl.2021.109099). URL: <https://doi.org/10.1016/j.spl.2021.109099> (cit. on p. 57).

- hu.xi:22:parameter — (2022). “Parameter estimation for threshold Ornstein-Uhlenbeck processes from discrete observations”. In: *J. Comput. Appl. Math.* 411, Paper No. 114264, 17. ISSN: 0377-0427,1879-1778. DOI: [10.1016/j.cam.2022.114264](https://doi.org/10.1016/j.cam.2022.114264). URL: <https://doi.org/10.1016/j.cam.2022.114264> (cit. on p. 57).
- hu.yang:12:optimal Hu, Yaozhong and Changli Yang (2012). “Optimal tracking for bilinear stochastic system driven by fractional Brownian motions”. In: *J. Syst. Sci. Complex.* 25.2, pp. 238–248. ISSN: 1009-6124. DOI: [10.1007/s11424-012-9254-x](https://doi.org/10.1007/s11424-012-9254-x). URL: <https://doi.org/10.1007/s11424-012-9254-x> (cit. on p. 57).
- hu.zhang:22:functional Hu, Yaozhong and Junxi Zhang (2022). “Functional central limit theorems for stick-breaking priors”. In: *Bayesian Anal.* 17.4, pp. 1101–1120. ISSN: 1936-0975,1931-6690. DOI: [10.1214/21-ba1290](https://doi.org/10.1214/21-ba1290). URL: <https://doi.org/10.1214/21-ba1290> (cit. on p. 57).
- hu.zhou:05:stochastic Hu, Yaozhong and Xun Yu Zhou (2005). “Stochastic control for linear systems driven by fractional noises”. In: *SIAM J. Control Optim.* 43.6, pp. 2245–2277. ISSN: 0363-0129. DOI: [10.1137/S0363012903426045](https://doi.org/10.1137/S0363012903426045). URL: <https://doi.org/10.1137/S0363012903426045> (cit. on p. 57).
- hu.matoussi.ea:15:wong-zakai Hu, Ying, Anis Matoussi, and Tusheng Zhang (2015). “Wong-Zakai approximations of backward doubly stochastic differential equations”. In: *Stochastic Process. Appl.* 125.12, pp. 4375–4404. ISSN: 0304-4149. DOI: [10.1016/j.spa.2015.07.003](https://doi.org/10.1016/j.spa.2015.07.003). URL: <https://doi.org/10.1016/j.spa.2015.07.003> (cit. on p. 57).
- hu.khoshnevisan:10:strong Hu, Yueyun and Davar Khoshnevisan (2010). “Strong approximations in a charged-polymer model”. In: *Period. Math. Hungar.* 61.1-2, pp. 213–224. ISSN: 0031-5303. DOI: [10.1007/s10998-010-3213-x](https://doi.org/10.1007/s10998-010-3213-x). URL: <https://doi.org/10.1007/s10998-010-3213-x> (cit. on p. 57).
- hu.khoshnevisan.ea:11:charged Hu, Yueyun, Davar Khoshnevisan, and Marc Wouts (2011). “Charged polymers in the attractive regime: a first-order transition from Brownian scaling to four-point localization”. In: *J. Stat. Phys.* 144.5, pp. 948–977. ISSN: 0022-4715. DOI: [10.1007/s10955-011-0280-1](https://doi.org/10.1007/s10955-011-0280-1). URL: <https://doi.org/10.1007/s10955-011-0280-1> (cit. on p. 57).
- hu.shi:09:minimal Hu, Yueyun and Zhan Shi (2009). “Minimal position and critical martingale convergence in branching random walks, and directed polymers on disordered trees”. In: *Ann. Probab.* 37.2, pp. 742–789. ISSN: 0091-1798. DOI: [10.1214/08-AOP419](https://doi.org/10.1214/08-AOP419). URL: <https://doi.org/10.1214/08-AOP419> (cit. on p. 57).
- huang.kuksin:21:on Huang, Guan and Sergei Kuksin (2021). “On the energy transfer to high frequencies in the damped/driven nonlinear Schrödinger equation”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 9.4, pp. 867–891. ISSN: 2194-0401. DOI: [10.1007/s40072-020-00187-2](https://doi.org/10.1007/s40072-020-00187-2). URL: <https://doi.org/10.1007/s40072-020-00187-2> (cit. on p. 57).
- huang:17:on Huang, Jingyu (2017). “On stochastic heat equation with measure initial data”. In: *Electron. Commun. Probab.* 22, Paper No. 40, 6. DOI: [10.1214/17-ECP71](https://doi.org/10.1214/17-ECP71). URL: <https://doi.org/10.1214/17-ECP71> (cit. on p. 57).
- huang.khoshnevisan:17:on Huang, Jingyu and Davar Khoshnevisan (2017). “On the multifractal local behavior of parabolic stochastic PDEs”. In: *Electron. Commun. Probab.* 22, Paper No. 49, 11. DOI: [10.1214/17-ECP86](https://doi.org/10.1214/17-ECP86). URL: <https://doi.org/10.1214/17-ECP86> (cit. on p. 57).

- huang.khoshnevisan:20:analysis — (2020). “Analysis of a stratified Kraichnan flow”. In: *Electron. J. Probab.* 25, Paper No. 122, 67. DOI: [10.1214/20-ejp524](https://doi.org/10.1214/20-ejp524). URL: <https://doi.org/10.1214/20-ejp524> (cit. on p. 57).
- huang.le:19:spatial Huang, Jingyu and Khoa Lê (2019). “Spatial asymptotic of the stochastic heat equation with compactly supported initial data”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 7.3, pp. 495–539. ISSN: 2194-0401. DOI: [10.1007/s40072-019-00133-x](https://doi.org/10.1007/s40072-019-00133-x). URL: <https://doi.org/10.1007/s40072-019-00133-x> (cit. on p. 57).
- huang.le.ea:17:large Huang, Jingyu, Khoa Lê, and David Nualart (2017a). “Large time asymptotics for the parabolic Anderson model driven by space and time correlated noise”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 5.4, pp. 614–651. ISSN: 2194-0401. DOI: [10.1007/s40072-017-0099-0](https://doi.org/10.1007/s40072-017-0099-0). URL: <https://doi.org/10.1007/s40072-017-0099-0> (cit. on p. 57).
- huang.le.ea:17:large*1 — (2017b). “Large time asymptotics for the parabolic Anderson model driven by spatially correlated noise”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 53.3, pp. 1305–1340. ISSN: 0246-0203. DOI: [10.1214/16-AIHP756](https://doi.org/10.1214/16-AIHP756). URL: <https://doi.org/10.1214/16-AIHP756> (cit. on p. 57).
- huang.nualart.ea:20:central Huang, Jingyu, David Nualart, and Lauri Viitasaari (2020). “A central limit theorem for the stochastic heat equation”. In: *Stochastic Process. Appl.* 130.12, pp. 7170–7184. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.07.010](https://doi.org/10.1016/j.spa.2020.07.010). URL: <https://doi.org/10.1016/j.spa.2020.07.010> (cit. on p. 57).
- huang.nualart.ea:20:gaussian Huang, Jingyu, David Nualart, Lauri Viitasaari, and Guangqu Zheng (2020). “Gaussian fluctuations for the stochastic heat equation with colored noise”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 8.2, pp. 402–421. ISSN: 2194-0401. DOI: [10.1007/s40072-019-00149-3](https://doi.org/10.1007/s40072-019-00149-3). URL: <https://doi.org/10.1007/s40072-019-00149-3> (cit. on p. 57).
- ng.dikin.ea:04:three-dimensional Huang, Z. et al. (2004). “Three-dimensional representation of curved nanowires”. In: *J. Microsc.* 216.3, pp. 206–214. ISSN: 0022-2720. DOI: [10.1111/j.0022-2720.2004.01418.x](https://doi.org/10.1111/j.0022-2720.2004.01418.x). URL: <https://doi.org/10.1111/j.0022-2720.2004.01418.x> (cit. on p. 57).
- hunziker.sigal:00:quantum Hunziker, W. and I. M. Sigal (2000). “The quantum N -body problem”. In: *J. Math. Phys.* 41.6, pp. 3448–3510. ISSN: 0022-2488. DOI: [10.1063/1.533319](https://doi.org/10.1063/1.533319). URL: <https://doi.org/10.1063/1.533319> (cit. on p. 57).
- huse.fisher:84:commensurate Huse, David A. and Michael E. Fisher (1984). “Commensurate melting, domain walls, and dislocations”. In: *Phys. Rev. B (3)* 29.1, pp. 239–270. ISSN: 0163-1829. DOI: [10.1103/physrevb.29.239](https://doi.org/10.1103/physrevb.29.239). URL: <https://doi.org/10.1103/physrevb.29.239> (cit. on p. 57).
- huse.henley:85:pinning Huse, David A. and Christopher L. Henley (June 1985). “Pinning and Roughening of Domain Walls in Ising Systems Due to Random Impurities”. In: *Phys. Rev. Lett.* 54 (25), pp. 2708–2711. DOI: [10.1103/PhysRevLett.54.2708](https://link.aps.org/doi/10.1103/PhysRevLett.54.2708). URL: <https://link.aps.org/doi/10.1103/PhysRevLett.54.2708> (cit. on p. 57).
- hutchcroft:18:hammersley-welsh Hutchcroft, Tom (2018). “The Hammersley-Welsh bound for self-avoiding walk revisited”. In: *Electron. Commun. Probab.* 23, Paper No. 5, 8. DOI: [10.1214/17-ECP94](https://doi.org/10.1214/17-ECP94). URL: <https://doi.org/10.1214/17-ECP94> (cit. on p. 57).

- ibragimov.zeitouni:97:on Ibragimov, Ildar and Ofer Zeitouni (1997). “On roots of random polynomials”. In: *Trans. Amer. Math. Soc.* 349.6, pp. 2427–2441. ISSN: 0002-9947,1088-6850. DOI: [10.1090/S0002-9947-97-01766-2](https://doi.org/10.1090/S0002-9947-97-01766-2). URL: <https://doi.org/10.1090/S0002-9947-97-01766-2> (cit. on p. 57).
- imamura.sasamoto:04:fluctuations Imamura, T. and T. Sasamoto (2004). “Fluctuations of the one-dimensional polynuclear growth model with external sources”. In: *Nuclear Phys. B* 699.3, pp. 503–544. ISSN: 0550-3213. DOI: [10.1016/j.nuclphysb.2004.07.030](https://doi.org/10.1016/j.nuclphysb.2004.07.030). URL: <https://doi.org/10.1016/j.nuclphysb.2004.07.030> (cit. on p. 57).
- imamura.sasamoto:11:replica Imamura, Takashi and Tomohiro Sasamoto (2011). “Replica approach to the KPZ equation with the half Brownian motion initial condition”. In: *J. Phys. A* 44.38, pp. 385001, 29. ISSN: 1751-8113. DOI: [10.1088/1751-8113/44/38/385001](https://doi.org/10.1088/1751-8113/44/38/385001). URL: <https://doi.org/10.1088/1751-8113/44/38/385001> (cit. on p. 57).
- imamura.sasamoto:16:determinantal — (2016). “Determinantal structures in the O’Connell-Yor directed random polymer model”. In: *J. Stat. Phys.* 163.4, pp. 675–713. ISSN: 0022-4715. DOI: [10.1007/s10955-016-1492-1](https://doi.org/10.1007/s10955-016-1492-1). URL: <https://doi.org/10.1007/s10955-016-1492-1> (cit. on p. 57).
- imbrie.spencer:88:diffusion Imbrie, J. Z. and T. Spencer (1988). “Diffusion of directed polymers in a random environment”. In: *J. Statist. Phys.* 52.3-4, pp. 609–626. ISSN: 0022-4715. DOI: [10.1007/BF01019720](https://doi.org/10.1007/BF01019720). URL: <https://doi.org/10.1007/BF01019720> (cit. on p. 57).
- imdad.zhang:14:pricing Imdad, Zaheer and Tusheng Zhang (2014). “Pricing European options in a delay model with jumps”. In: *Int. J. Financ. Eng.* 1.4, pp. 1450032, 13. ISSN: 2424-7863. DOI: [10.1142/s2345768614500329](https://doi.org/10.1142/s2345768614500329). URL: <https://doi.org/10.1142/s2345768614500329> (cit. on p. 57).
- imkeller.nualart:93:continuity Imkeller, Peter and David Nualart (1993). “Continuity of the occupation density for anticipating stochastic integral processes”. In: *Potential Anal.* 2.2, pp. 137–155. ISSN: 0926-2601. DOI: [10.1007/BF01049298](https://doi.org/10.1007/BF01049298). URL: <https://doi.org/10.1007/BF01049298> (cit. on p. 57).
- imkeller.nualart:94:integration — (1994). “Integration by parts on Wiener space and the existence of occupation densities”. In: *Ann. Probab.* 22.1, pp. 469–493. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199401\)22:1%3C469:IBPOWS%3E2.0.CO;2-N%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199401)22:1%3C469:IBPOWS%3E2.0.CO;2-N%5C&origin=MSN) (cit. on p. 57).
- iscoe:88:on Iscoe, I. (1988). “On the supports of measure-valued critical branching Brownian motion”. In: *Ann. Probab.* 16.1, pp. 200–221. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198801\)16:1%3C200:OTSOMC%3E2.0.CO;2-Z%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198801)16:1%3C200:OTSOMC%3E2.0.CO;2-Z%5C&origin=MSN) (cit. on p. 57).
- isogami.matsushita:92:structural Isogami, Sadao and Mitsugu Matsushita (1992). “Structural and Statistical Properties of Self-Avoiding Fractional Brownian Motion”. In: *J. Phys. Soc. Jpn.* 61.5, pp. 1445–1448. DOI: [10.1143/JPSJ.61.1445](https://doi.org/10.1143/JPSJ.61.1445). eprint: <https://doi.org/10.1143/JPSJ.61.1445>. URL: <https://doi.org/10.1143/JPSJ.61.1445> (cit. on p. 57).
- iwata:87:infinite-dimensional Iwata, Koichiro (1987). “An infinite-dimensional stochastic differential equation with state space $C(\mathbf{R})$ ”. In: *Probab. Theory Related Fields* 74.1, pp. 141–159. ISSN: 0178-8051. DOI: [10.1007/BF01845644](https://doi.org/10.1007/BF01845644). URL: <https://doi.org/10.1007/BF01845644> (cit. on p. 58).

jacka.tribe:03:comparisons	Jacka, Saul and Roger Tribe (2003). “Comparisons for measure valued processes with interactions”. In: <i>Ann. Probab.</i> 31.3, pp. 1679–1712. ISSN: 0091-1798. DOI: 10.1214/aop/1055425794 . URL: https://doi.org/10.1214/aop/1055425794 (cit. on p. 58).
jain.mathur:92:world-sheet	Jain, Sanjay and Samir D. Mathur (1992). “World-sheet geometry and baby universes in 2D quantum gravity”. In: <i>Phys. Lett. B</i> 286.3-4, pp. 239–246. ISSN: 0370-2693. DOI: 10.1016/0370-2693(92)91769-6 . URL: https://doi.org/10.1016/0370-2693(92)91769-6 (cit. on p. 58).
jakab.mitrea.ea:07:traces	Jakab, Tünde, Irina Mitrea, and Marius Mitrea (2007). “Traces of functions in Hardy and Besov spaces on Lipschitz domains with applications to compensated compactness and the theory of Hardy and Bergman type spaces”. In: <i>J. Funct. Anal.</i> 246.1, pp. 50–112. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.01.004 . URL: https://doi.org/10.1016/j.jfa.2007.01.004 (cit. on p. 58).
jakubowski.zabczyk:07:exponential	Jakubowski, Jacek and Jerzy Zabczyk (2007). “Exponential moments for HJM models with jumps”. In: <i>Finance Stoch.</i> 11.3, pp. 429–445. ISSN: 0949-2984. DOI: 10.1007/s00780-007-0040-x . URL: https://doi.org/10.1007/s00780-007-0040-x (cit. on p. 58).
jameson:15:simple	Jameson, G. J. O. (2015). “A simple proof of Stirling’s formula for the gamma function”. In: <i>Math. Gaz.</i> 99.544, pp. 68–74. ISSN: 0025-5572. DOI: 10.1017/mag.2014.9 . URL: https://doi.org/10.1017/mag.2014.9 (cit. on p. 58).
janjigian:15:large	Janjigian, Chris (2015). “Large deviations of the free energy in the O’Connell-Yor polymer”. In: <i>J. Stat. Phys.</i> 160.4, pp. 1054–1080. ISSN: 0022-4715. DOI: 10.1007/s10955-015-1269-y . URL: https://doi.org/10.1007/s10955-015-1269-y (cit. on p. 58).
janjigian:19:upper	Janjigian, Christopher (2019). “Upper tail large deviations in Brownian directed percolation”. In: <i>Electron. Commun. Probab.</i> 24, Paper No. 45, 10. DOI: 10.1214/19-ECP249 . URL: https://doi.org/10.1214/19-ECP249 (cit. on p. 58).
jan.rassoul-gha.ea:22:ergodicity	Janjigian, Christopher, Firas Rassoul-Agha, and Timo Seppäläinen (Nov. 2022). “Ergodicity and synchronization of the Kardar-Parisi-Zhang equation”. In: <i>preprint arXiv:2211.06779</i> . URL: http://arXiv.org/abs/2211.06779 (cit. on p. 58).
janvresse.landim.ea:99:relaxation	Janvresse, E. et al. (1999). “Relaxation to equilibrium of conservative dynamics. I. Zero-range processes”. In: <i>Ann. Probab.</i> 27.1, pp. 325–360. ISSN: 0091-1798. DOI: 10.1214/aop/1022677265 . URL: https://doi.org/10.1214/aop/1022677265 (cit. on p. 58).
jamillo.nourdin.ea:21:approximation	Jaramillo, Arturo, Ivan Nourdin, and Giovanni Peccati (2021). “Approximation of fractional local times: zero energy and derivatives”. In: <i>Ann. Appl. Probab.</i> 31.5, pp. 2143–2191. ISSN: 1050-5164. DOI: 10.1214/20-aap1643 . URL: https://doi.org/10.1214/20-aap1643 (cit. on p. 58).
jaramillo.nualart:17:asymptotic	Jaramillo, Arturo and David Nualart (2017). “Asymptotic properties of the derivative of self-intersection local time of fractional Brownian motion”. In: <i>Stochastic Process. Appl.</i> 127.2, pp. 669–700. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.06.023 . URL: https://doi.org/10.1016/j.spa.2016.06.023 (cit. on p. 58).
jaramillo.nualart:19:functional	Jaramillo, Arturo and David Nualart (2019). “Functional limit theorem for the self-intersection local time of the fractional Brownian motion”.

- In: *Ann. Inst. Henri Poincaré Probab. Stat.* 55.1, pp. 480–527. ISSN: 0246-0203. DOI: [10.1214/18-aihp889](https://doi.org/10.1214/18-aihp889). URL: <https://doi.org/10.1214/18-aihp889> (cit. on p. 58).
- `jaramillo.nualart:20:collision` — (2020). “Collision of eigenvalues for matrix-valued processes”. In: *Random Matrices Theory Appl.* 9.4, pp. 2030001, 26. ISSN: 2010-3263. DOI: [10.1142/S2010326320300016](https://doi.org/10.1142/S2010326320300016). URL: <https://doi.org/10.1142/S2010326320300016> (cit. on p. 58).
- `jerison.kenig:95:inhomogeneous` Jerison, David and Carlos E. Kenig (1995). “The inhomogeneous Dirichlet problem in Lipschitz domains”. In: *J. Funct. Anal.* 130.1, pp. 161–219. ISSN: 0022-1236. DOI: [10.1006/jfan.1995.1067](https://doi.org/10.1006/jfan.1995.1067). URL: <https://doi.org/10.1006/jfan.1995.1067> (cit. on p. 58).
- `jerison.kenig:81:neumann` Jerison, David S. and Carlos E. Kenig (1981). “The Neumann problem on Lipschitz domains”. In: *Bull. Amer. Math. Soc. (N.S.)* 4.2, pp. 203–207. ISSN: 0273-0979. DOI: [10.1090/S0273-0979-1981-14884-9](https://doi.org/10.1090/S0273-0979-1981-14884-9). URL: <https://doi.org/10.1090/S0273-0979-1981-14884-9> (cit. on p. 58).
- `johansson:00:shape` Johansson, Kurt (2000a). “Shape fluctuations and random matrices”. In: *Comm. Math. Phys.* 209.2, pp. 437–476. ISSN: 0010-3616. DOI: [10.1007/s002200050027](https://doi.org/10.1007/s002200050027). URL: <https://doi.org/10.1007/s002200050027> (cit. on p. 58).
- `johansson:00:transversal` — (2000b). “Transversal fluctuations for increasing subsequences on the plane”. In: *Probab. Theory Related Fields* 116.4, pp. 445–456. ISSN: 0178-8051. DOI: [10.1007/s004400050258](https://doi.org/10.1007/s004400050258). URL: <https://doi.org/10.1007/s004400050258> (cit. on p. 58).
- `johansson:03:discrete` — (2003). “Discrete polynuclear growth and determinantal processes”. In: *Comm. Math. Phys.* 242.1-2, pp. 277–329. ISSN: 0010-3616. DOI: [10.1007/s00220-003-0945-y](https://doi.org/10.1007/s00220-003-0945-y). URL: <https://doi.org/10.1007/s00220-003-0945-y> (cit. on p. 58).
- `jolis:10:wiener` Jolis, Maria (2010). “The Wiener integral with respect to second order processes with stationary increments”. In: *J. Math. Anal. Appl.* 366.2, pp. 607–620. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2010.01.058](https://doi.org/10.1016/j.jmaa.2010.01.058). URL: <https://doi.org/10.1016/j.jmaa.2010.01.058> (cit. on p. 58).
- `jolis.sanz-sole:92:integrator` Jolis, Maria and Marta Sanz-Solé (1992). “Integrator properties of the Skorohod integral”. In: *Stochastics Stochastics Rep.* 41.3, pp. 163–176. ISSN: 1045-1129. DOI: [10.1080/17442509208833800](https://doi.org/10.1080/17442509208833800). URL: <https://doi.org/10.1080/17442509208833800> (cit. on p. 58).
- `jona-lasinio.mitter:85:on` Jona-Lasinio, G. and P. K. Mitter (1985). “On the stochastic quantization of field theory”. In: *Comm. Math. Phys.* 101.3, pp. 409–436. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104114183> (cit. on p. 58).
- `jones:96:transition` Jones, Owen Dafydd (1996). “Transition probabilities for the simple random walk on the Sierpinski graph”. In: *Stochastic Process. Appl.* 61.1, pp. 45–69. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(95\)00074-7](https://doi.org/10.1016/0304-4149(95)00074-7). URL: [https://doi.org/10.1016/0304-4149\(95\)00074-7](https://doi.org/10.1016/0304-4149(95)00074-7) (cit. on p. 58).
- `jordan.wheeler:76:generalization` Jordan, G. S. and Robert L. Wheeler (1976). “A generalization of the Wiener-Lévy theorem applicable to some Volterra equations”. In: *Proc. Amer. Math. Soc.* 57.1, pp. 109–114. ISSN: 0002-9939. DOI: [10.2307/2040875](https://doi.org/10.2307/2040875). URL: <https://doi.org/10.2307/2040875> (cit. on p. 58).

- joseph.lundgren:72:quasilinear Joseph, D. D. and T. S. Lundgren (1972/73). “Quasilinear Dirichlet problems driven by positive sources”. In: *Arch. Rational Mech. Anal.* 49, pp. 241–269. ISSN: 0003-9527. DOI: [10.1007/BF00250508](https://doi.org/10.1007/BF00250508). URL: <https://doi.org/10.1007/BF00250508> (cit. on p. 58).
- joseph.khoshnevisan.ea:17:strong Joseph, Mathew, Davar Khoshnevisan, and Carl Mueller (2017). “Strong invariance and noise-comparison principles for some parabolic stochastic PDEs”. In: *Ann. Probab.* 45.1, pp. 377–403. ISSN: 0091-1798. DOI: [10.1214/15-AOP1009](https://doi.org/10.1214/15-AOP1009). URL: <https://doi.org/10.1214/15-AOP1009> (cit. on p. 58).
- ju.tao.ea:95:eigenvectors Ju, Guo Xin et al. (1995). “The eigenvectors of q -deformed creation operator a^+_q and their properties”. In: *Modern Phys. Lett. A* 10.8, pp. 669–675. ISSN: 0217-7323. DOI: [10.1142/S0217732395000715](https://doi.org/10.1142/S0217732395000715). URL: <https://doi.org/10.1142/S0217732395000715> (cit. on p. 58).
- julia.nualart:88:distribution Julià, O. and D. Nualart (1988). “The distribution of a double stochastic integral with respect to two independent Brownian sheets”. In: *Stochastics* 25.3, pp. 171–182. ISSN: 0090-9491. DOI: [10.1080/17442508808833538](https://doi.org/10.1080/17442508808833538). URL: <https://doi.org/10.1080/17442508808833538> (cit. on p. 58).
- kac:13:on Kac, Mark (2013). “On certain Toeplitz-like matrices and their relation to the problem of lattice vibrations”. In: *J. Stat. Phys.* 151.5, pp. 785–795. ISSN: 0022-4715. DOI: [10.1007/s10955-012-0675-7](https://doi.org/10.1007/s10955-012-0675-7). URL: <https://doi.org/10.1007/s10955-012-0675-7> (cit. on p. 58).
- kadlec:64:regularity Kadlec, Jan (1964). “The regularity of the solution of the Poisson problem in a domain whose boundary is similar to that of a convex domain”. In: *Czechoslovak Math. J.* 14(89), pp. 386–393. ISSN: 0011-4642 (cit. on p. 58).
- kahane.peyriere:76:sur Kahane, J.-P. and J. Peyrière (1976). “Sur certaines martingales de Benoit Mandelbrot”. In: *Advances in Math.* 22.2, pp. 131–145. ISSN: 0001-8708. DOI: [10.1016/0001-8708\(76\)90151-1](https://doi.org/10.1016/0001-8708(76)90151-1). URL: [https://doi.org/10.1016/0001-8708\(76\)90151-1](https://doi.org/10.1016/0001-8708(76)90151-1) (cit. on p. 58).
- kahane:85:sur Kahane, Jean-Pierre (1985b). “Sur le chaos multiplicatif”. In: *Ann. Sci. Math. Québec* 9.2, pp. 105–150. ISSN: 0707-9109 (cit. on p. 58).
- kahane:86:inegalite — (1986). “Une inégalité du type de Slepian et Gordon sur les processus gaussiens”. In: *Israel J. Math.* 55.1, pp. 109–110. ISSN: 0021-2172. DOI: [10.1007/BF02772698](https://doi.org/10.1007/BF02772698). URL: <https://doi.org/10.1007/BF02772698> (cit. on p. 58).
- kalashnikov:87:some Kalashnikov, A. S. (1987). “Some problems of the qualitative theory of second-order nonlinear degenerate parabolic equations”. In: *Uspekhi Mat. Nauk* 42.2(254), pp. 135–176, 287. ISSN: 0042-1316 (cit. on p. 58).
- kalbasi.mountford:20:on Kalbasi, Kamran and Thomas Mountford (2020). “On the probability distribution of the local times of diagonally operator-self-similar Gaussian fields with stationary increments”. In: *Bernoulli* 26.2, pp. 1504–1534. ISSN: 1350-7265. DOI: [10.3150/19-BEJ1169](https://doi.org/10.3150/19-BEJ1169). URL: <https://doi.org/10.3150/19-BEJ1169> (cit. on p. 58).
- kalbasi.mountford:15:feynman-kac Kalbasi, Kamran and Thomas S. Mountford (2015). “Feynman-Kac representation for the parabolic Anderson model driven by fractional noise”. In: *J. Funct. Anal.* 269.5, pp. 1234–1263. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2015.06.003](https://doi.org/10.1016/j.jfa.2015.06.003). URL: <https://doi.org/10.1016/j.jfa.2015.06.003> (cit. on p. 58).

kalbasi.mountford.ea:18:anderson	Kalbasi, Kamran, Thomas S. Mountford, and Frederi G. Viens (2018). “Anderson polymer in a fractional Brownian environment: asymptotic behavior of the partition function”. In: <i>J. Theoret. Probab.</i> 31.3, pp. 1429–1468. ISSN: 0894-9840. DOI: 10.1007/s10959-017-0756-2 . URL: https://doi.org/10.1007/s10959-017-0756-2 (cit. on p. 58).
kallenberg.sztencel:91:some	Kallenberg, Olav and Rafa Sztencel (1991). “Some dimension-free features of vector-valued martingales”. In: <i>Probab. Theory Related Fields</i> 88.2, pp. 215–247. ISSN: 0178-8051. DOI: 10.1007/BF01212560 . URL: https://doi.org/10.1007/BF01212560 (cit. on p. 58).
kalton.mitrea:98:stability	Kalton, Nigel and Marius Mitrea (1998). “Stability results on interpolation scales of quasi-Banach spaces and applications”. In: <i>Trans. Amer. Math. Soc.</i> 350.10, pp. 3903–3922. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-98-02008-X . URL: https://doi.org/10.1090/S0002-9947-98-02008-X (cit. on p. 59).
kamenev.meerson.ea:16:short-time	Kamenev, Alex, Baruch Meerson, and Pavel V. Sasorov (2016). “Short-time height distribution in the one-dimensional Kardar-Parisi-Zhang equation: starting from a parabola”. In: <i>Phys. Rev. E</i> 94.3, pp. 032108, 9. ISSN: 2470-0045. DOI: 10.1103/physreve.94.032108 . URL: https://doi.org/10.1103/physreve.94.032108 (cit. on p. 59).
kaplan:63:on	Kaplan, Stanley (1963). “On the growth of solutions of quasi-linear parabolic equations”. In: <i>Comm. Pure Appl. Math.</i> 16, pp. 305–330. ISSN: 0010-3640. DOI: 10.1002/cpa.3160160307 . URL: https://doi.org/10.1002/cpa.3160160307 (cit. on p. 59).
karczewska.lizama:07:stochastic	Karczewska, Anna and Carlos Lizama (2007). “Stochastic Volterra equations driven by cylindrical Wiener process”. In: <i>J. Evol. Equ.</i> 7.2, pp. 373–386. ISSN: 1424-3199. DOI: 10.1007/s00028-007-0302-2 . URL: https://doi.org/10.1007/s00028-007-0302-2 (cit. on p. 59).
karczewska.zabczyk:00:regularity	Karczewska, Anna and Jerzy Zabczyk (2000a). “Regularity of solutions to stochastic Volterra equations”. In: <i>Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (9) Mat. Appl.</i> 11.3, 141–154 (2001). ISSN: 1120-6330 (cit. on p. 59).
kardar:87:replica	Kardar, Mehran (1987). “Replica Bethe ansatz studies of two-dimensional interfaces with quenched random impurities”. In: <i>Nuclear Phys. B</i> 290.4, pp. 582–602. ISSN: 0550-3213. DOI: 10.1016/0550-3213(87)90203-3 . URL: https://doi.org/10.1016/0550-3213(87)90203-3 (cit. on p. 59).
kardar.parisi.ea:86:dynamic	Kardar, Mehran, Giorgio Parisi, and Yi-Cheng Zhang (1986). “Dynamic scaling of growing interfaces”. In: <i>Phys. Rev. Lett.</i> 56.9, p. 889. DOI: 10.1103/PhysRevLett.56.889 . URL: https://doi.org/10.1103/PhysRevLett.56.889 (cit. on p. 59).
kardar.zhang:87:scaling	Kardar, Mehran and Yi-Cheng Zhang (May 1987). “Scaling of Directed Polymers in Random Media”. In: <i>Phys. Rev. Lett.</i> 58 (20), pp. 2087–2090. DOI: 10.1103/PhysRevLett.58.2087 . URL: https://link.aps.org/doi/10.1103/PhysRevLett.58.2087 (cit. on p. 59).
kawohl.kersner:92:on	Kawohl, Bernhard and Robert Kersner (1992). “On degenerate diffusion with very strong absorption”. In: <i>Math. Methods Appl. Sci.</i> 15.7, pp. 469–477. ISSN: 0170-4214. DOI: 10.1002/mma.1670150703 . URL: https://doi.org/10.1002/mma.1670150703 (cit. on p. 59).

kazakov.kostov.ea:02:matrix	Kazakov, Vladimir, Ivan K. Kostov, and David Kutasov (2002). “A matrix model for the two-dimensional black hole”. In: <i>Nuclear Phys. B</i> 622.1-2, pp. 141–188. ISSN: 0550-3213. DOI: 10.1016/S0550-3213(01)00606-X . URL: https://doi.org/10.1016/S0550-3213(01)00606-X (cit. on p. 59).
kazdan.warner:74:curvature	Kazdan, Jerry L. and F. W. Warner (1974). “Curvature functions for compact 2-manifolds”. In: <i>Ann. of Math. (2)</i> 99, pp. 14–47. ISSN: 0003-486X. DOI: 10.2307/1971012 . URL: https://doi.org/10.2307/1971012 (cit. on p. 59).
keller:57:on	Keller, J. B. (1957). “On solutions of nonlinear wave equations”. In: <i>Comm. Pure Appl. Math.</i> 10, pp. 523–530. ISSN: 0010-3640. DOI: 10.1002/cpa.3160100404 . URL: https://doi.org/10.1002/cpa.3160100404 (cit. on p. 59).
kemp.nourdin.ea:12:wigner	Kemp, Todd et al. (2012). “Wigner chaos and the fourth moment”. In: <i>Ann. Probab.</i> 40.4, pp. 1577–1635. ISSN: 0091-1798. DOI: 10.1214/11-AOP657 . URL: https://doi.org/10.1214/11-AOP657 (cit. on p. 59).
kenig.pipher:93:neumann	Kenig, Carlos E. and Jill Pipher (1993). “The Neumann problem for elliptic equations with nonsmooth coefficients”. In: <i>Invent. Math.</i> 113.3, pp. 447–509. ISSN: 0020-9910. DOI: 10.1007/BF01244315 . URL: https://doi.org/10.1007/BF01244315 (cit. on p. 59).
kenyon:01:dominos	Kenyon, Richard (2001). “Dominoes and the Gaussian free field”. In: <i>Ann. Probab.</i> 29.3, pp. 1128–1137. ISSN: 0091-1798. DOI: 10.1214/aop/1015345599 . URL: https://doi.org/10.1214/aop/1015345599 (cit. on p. 59).
kerchev.nourdin.ea:21:local	Kerchev, George et al. (2021). “Local times and sample path properties of the Rosenblatt process”. In: <i>Stochastic Process. Appl.</i> 131, pp. 498–522. ISSN: 0304-4149. DOI: 10.1016/j.spa.2020.09.018 . URL: https://doi.org/10.1016/j.spa.2020.09.018 (cit. on p. 59).
kertesz.horvath.ea:93:self-affine	Kertész, János, Viktor k. Horváth, and Ferenc Weber (1993). “Self-affine rupture lines in paper sheets”. In: <i>Fractals</i> 01.01, pp. 67–74. DOI: 10.1142/S0218348X93000101 . eprint: https://doi.org/10.1142/S0218348X93000101 . URL: https://doi.org/10.1142/S0218348X93000101 (cit. on p. 59).
kesten.stigum:66:limit	Kesten, H. and B. P. Stigum (1966). “A limit theorem for multidimensional Galton-Watson processes”. In: <i>Ann. Math. Statist.</i> 37, pp. 1211–1223. ISSN: 0003-4851. DOI: 10.1214/aoms/1177699266 . URL: https://doi.org/10.1214/aoms/1177699266 (cit. on p. 59).
kesten:64:on	Kesten, Harry (1964). “On the number of self-avoiding walks. II”. In: <i>J. Mathematical Phys.</i> 5, pp. 1128–1137. ISSN: 0022-2488. DOI: 10.1063/1.1704216 . URL: https://doi.org/10.1063/1.1704216 (cit. on p. 59).
hasminskii.zeitouni:96:asymptotic	Hasminskii, Rafail and Ofer Zeitouni (1996). “Asymptotic filtering for finite state Markov chains”. In: <i>Stochastic Process. Appl.</i> 63.1, pp. 1–10. ISSN: 0304-4149,1879-209X. DOI: 10.1016/0304-4149(96)00060-9 . URL: https://doi.org/10.1016/0304-4149(96)00060-9 (cit. on p. 59).
khoshnevisan:97:escape	Khoshnevisan, D. (1997). “Escape rates for Lévy processes”. In: <i>Studia Sci. Math. Hungar.</i> 33.1-3, pp. 177–183. ISSN: 0081-6906 (cit. on p. 59).

- khoshnevisan:14:parabolic — (2014). “Parabolic SPDEs and intermittency. 16th Brazilian Summer School of Probability. Recife, Brazil, August 6–11, 2012”. In: *Markov Process. Related Fields* 20.1, pp. 45–80. ISSN: 1024-2953 (cit. on p. 59).
- khoshnevisan.schilling.ea:12:packing Khoshnevisan, D., R. L. Schilling, and Y. Xiao (2012). “Packing dimension profiles and Lévy processes”. In: *Bull. Lond. Math. Soc.* 44.5, pp. 931–943. ISSN: 0024-6093. DOI: [10.1112/blms/bds022](https://doi.org/10.1112/blms/bds022). URL: <https://doi.org/10.1112/blms/bds022> (cit. on p. 59).
- khoshnevisan:92:level Khoshnevisan, Davar (1992a). “Level crossings of the empirical process”. In: *Stochastic Process. Appl.* 43.2, pp. 331–343. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(92\)90066-Y](https://doi.org/10.1016/0304-4149(92)90066-Y). URL: [https://doi.org/10.1016/0304-4149\(92\)90066-Y](https://doi.org/10.1016/0304-4149(92)90066-Y) (cit. on p. 59).
- khoshnevisan:92:local — (1992b). “Local asymptotic laws for the Brownian convex hull”. In: *Probab. Theory Related Fields* 93.3, pp. 377–392. ISSN: 0178-8051. DOI: [10.1007/BF01193057](https://doi.org/10.1007/BF01193057). URL: <https://doi.org/10.1007/BF01193057> (cit. on p. 59).
- khoshnevisan:92:moment Khoshnevisan, Davar (1992c). “Moment inequalities for functionals of the Brownian convex hull”. In: *Ann. Probab.* 20.2, pp. 627–630. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C627:MIFFO7%3E2.0.CO;2-D%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C627:MIFFO7%3E2.0.CO;2-D%5C&origin=MSN) (cit. on p. 59).
- khoshnevisan:93:embedding — (1993). “An embedding of compensated compound Poisson processes with applications to local times”. In: *Ann. Probab.* 21.1, pp. 340–361. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199301\)21:1%3C340:AEQCCP%3E2.0.CO;2-Y%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199301)21:1%3C340:AEQCCP%3E2.0.CO;2-Y%5C&origin=MSN) (cit. on p. 59).
- khoshnevisan:94:discrete — (1994a). “A discrete fractal in \mathbf{Z}_+^1 ”. In: *Proc. Amer. Math. Soc.* 120.2, pp. 577–584. ISSN: 0002-9939. DOI: [10.2307/2159899](https://doi.org/10.2307/2159899). URL: <https://doi.org/10.2307/2159899> (cit. on p. 59).
- khoshnevisan:94:exact — (1994b). “Exact rates of convergence to Brownian local time”. In: *Ann. Probab.* 22.3, pp. 1295–1330. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199407\)22:3%3C1295:EROCTB%3E2.0.CO;2-U%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199407)22:3%3C1295:EROCTB%3E2.0.CO;2-U%5C&origin=MSN) (cit. on p. 59).
- khoshnevisan:95:on — (1995a). “On the distribution of bubbles of the Brownian sheet”. In: *Ann. Probab.* 23.2, pp. 786–805. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C786:OTDOB0%3E2.0.CO;2-P%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199504)23:2%3C786:OTDOB0%3E2.0.CO;2-P%5C&origin=MSN) (cit. on p. 59).
- khoshnevisan:96:deviation — (1996a). “Deviation inequalities for continuous martingales”. In: *Stochastic Process. Appl.* 65.1, pp. 17–30. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(96\)00100-7](https://doi.org/10.1016/S0304-4149(96)00100-7). URL: [https://doi.org/10.1016/S0304-4149\(96\)00100-7](https://doi.org/10.1016/S0304-4149(96)00100-7) (cit. on p. 60).
- khoshnevisan:96:levy — (1996b). “Lévy classes and self-normalization”. In: *Electron. J. Probab.* 1, no. 1, approx. 18 pp. ISSN: 1083-6489. DOI: [10.1214/ejp.v1-1](https://doi.org/10.1214/ejp.v1-1). URL: <https://doi.org/10.1214/ejp.v1-1> (cit. on p. 60).
- khoshnevisan:99:brownian — (1999). “Brownian sheet images and Bessel-Riesz capacity”. In: *Trans. Amer. Math. Soc.* 351.7, pp. 2607–2622. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-99-02408-3](https://doi.org/10.1090/S0002-9947-99-02408-3). URL: <https://doi.org/10.1090/S0002-9947-99-02408-3> (cit. on p. 60).
- khoshnevisan:03:intersections — (2003a). “Intersections of Brownian motions”. In: *Expo. Math.* 21.2, pp. 97–114. ISSN: 0723-0869. DOI: [10.1016/S0723-0869\(03\)80013-0](https://doi.org/10.1016/S0723-0869(03)80013-0). URL: [https://doi.org/10.1016/S0723-0869\(03\)80013-0](https://doi.org/10.1016/S0723-0869(03)80013-0) (cit. on p. 60).

- khoshnevisan.08:dynamical — (2008a). “Dynamical percolation on general trees”. In: *Probab. Theory Related Fields* 140.1-2, pp. 169–193. ISSN: 0178-8051. DOI: [10.1007/s00440-007-0061-6](https://doi.org/10.1007/s00440-007-0061-6). URL: <https://doi.org/10.1007/s00440-007-0061-6> (cit. on p. 60).
- khoshnevisan.kim.15:non-linear Khoshnevisan, Davar and Kunwoo Kim (2015a). “Non-linear noise excitation and intermittency under high disorder”. In: *Proc. Amer. Math. Soc.* 143.9, pp. 4073–4083. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-2015-12517-8](https://doi.org/10.1090/S0002-9939-2015-12517-8). URL: <https://doi.org/10.1090/S0002-9939-2015-12517-8> (cit. on p. 60).
- khoshnevisan.kim.15:nonlinear — (2015b). “Nonlinear noise excitation of intermittent stochastic PDEs and the topology of LCA groups”. In: *Ann. Probab.* 43.4, pp. 1944–1991. ISSN: 0091-1798. DOI: [10.1214/14-AOP925](https://doi.org/10.1214/14-AOP925). URL: <https://doi.org/10.1214/14-AOP925> (cit. on p. 60).
- khoshnevisan.kim.ea.23:dissipation Khoshnevisan, Davar, Kunwoo Kim, and Carl Mueller (2023). “Dissipation in parabolic SPDEs II: Oscillation and decay of the solution”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 59.3, pp. 1610–1641. ISSN: 0246-0203,1778-7017. DOI: [10.1214/22-aihp1289](https://doi.org/10.1214/22-aihp1289). URL: <https://doi.org/10.1214/22-aihp1289> (cit. on p. 60).
- khoshnevisan.kim.ea.20:dissipation Khoshnevisan, Davar, Kunwoo Kim, Carl Mueller, and Shang-Yuan Shiu (2020). “Dissipation in parabolic SPDEs”. In: *J. Stat. Phys.* 179.2, pp. 502–534. ISSN: 0022-4715. DOI: [10.1007/s10955-020-02540-0](https://doi.org/10.1007/s10955-020-02540-0). URL: <https://doi.org/10.1007/s10955-020-02540-0> (cit. on p. 60).
- khoshnevisan.kim.ea.23:phase — (2023). “Phase analysis for a family of stochastic reaction-diffusion equations”. In: *Electron. J. Probab.* 28, Paper No. 101, 66. ISSN: 1083-6489. DOI: [10.1214/23-ejp983](https://doi.org/10.1214/23-ejp983). URL: <https://doi.org/10.1214/23-ejp983> (cit. on p. 60).
- khoshnevisan.kim.ea.17:intermittency Khoshnevisan, Davar, Kunwoo Kim, and Yimin Xiao (2017). “Intermittency and multifractality: a case study via parabolic stochastic PDEs”. In: *Ann. Probab.* 45.6A, pp. 3697–3751. ISSN: 0091-1798. DOI: [10.1214/16-AOP1147](https://doi.org/10.1214/16-AOP1147). URL: <https://doi.org/10.1214/16-AOP1147> (cit. on p. 60).
- khoshnevisan.kim.ea.18:macroscopic — (2018). “A macroscopic multifractal analysis of parabolic stochastic PDEs”. In: *Comm. Math. Phys.* 360.1, pp. 307–346. ISSN: 0010-3616. DOI: [10.1007/s00220-018-3136-6](https://doi.org/10.1007/s00220-018-3136-6). URL: <https://doi.org/10.1007/s00220-018-3136-6> (cit. on p. 60).
- khoshnevisan.levin.ea.05:on Khoshnevisan, Davar, David A. Levin, and Pedro J. Méndez-Hernández (2005). “On dynamical Gaussian random walks”. In: *Ann. Probab.* 33.4, pp. 1452–1478. ISSN: 0091-1798. DOI: [10.1214/009117904000001044](https://doi.org/10.1214/009117904000001044). URL: <https://doi.org/10.1214/009117904000001044> (cit. on p. 60).
- khoshnevisan.levin.ea.06:exceptional — (2006). “Exceptional times and invariance for dynamical random walks”. In: *Probab. Theory Related Fields* 134.3, pp. 383–416. ISSN: 0178-8051. DOI: [10.1007/s00440-005-0435-6](https://doi.org/10.1007/s00440-005-0435-6). URL: <https://doi.org/10.1007/s00440-005-0435-6> (cit. on p. 60).
- khoshnevisan.levin.ea.08:capacities — (2008). “Capacities in Wiener space, quasi-sure lower functions, and Kolmogorov’s ϵ -entropy”. In: *Stochastic Process. Appl.* 118.10, pp. 1723–1737. ISSN: 0304-4149. DOI: [10.1016/j.spa.2007.10.014](https://doi.org/10.1016/j.spa.2007.10.014). URL: <https://doi.org/10.1016/j.spa.2007.10.014> (cit. on p. 60).
- khoshnevisan.levin.ea.05:extreme-value Khoshnevisan, Davar, David A. Levin, and Zhan Shi (2005). “An extreme-value analysis of the LIL for Brownian motion”. In: *Electron. Comm.*

- Probab.* 10, pp. 196–206. ISSN: 1083-589X. DOI: [10.1214/ECP.v10-1154](https://doi.org/10.1214/ECP.v10-1154). URL: <https://doi.org/10.1214/ECP.v10-1154> (cit. on p. 60).
- `khoshnevisan.lewis:95:favorite` Khoshnevisan, Davar and Thomas M. Lewis (1995). “The favorite point of a Poisson process”. In: *Stochastic Process. Appl.* 57.1, pp. 19–38. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(94\)00077-7](https://doi.org/10.1016/0304-4149(94)00077-7). URL: [https://doi.org/10.1016/0304-4149\(94\)00077-7](https://doi.org/10.1016/0304-4149(94)00077-7) (cit. on p. 60).
- `khoshnevisan.lewis:96:chung` — (1996a). “Chung’s law of the iterated logarithm for iterated Brownian motion”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 32.3, pp. 349–359. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1996%5C_%5C_32%5C_3%5C_349%5C_0 (cit. on p. 60).
- `khoshnevisan.lewis:96:uniform` — (1996b). “The uniform modulus of continuity of iterated Brownian motion”. In: *J. Theoret. Probab.* 9.2, pp. 317–333. ISSN: 0894-9840. DOI: [10.1007/BF02214652](https://doi.org/10.1007/BF02214652). URL: <https://doi.org/10.1007/BF02214652> (cit. on p. 60).
- `khoshnevisan.lewis:98:law` — (1998). “A law of the iterated logarithm for stable processes in random scenery”. In: *Stochastic Process. Appl.* 74.1, pp. 89–121. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00105-1](https://doi.org/10.1016/S0304-4149(97)00105-1). URL: [https://doi.org/10.1016/S0304-4149\(97\)00105-1](https://doi.org/10.1016/S0304-4149(97)00105-1) (cit. on p. 60).
- `khoshnevisan.lewis:99:stochastic` Khoshnevisan, Davar and Thomas M. Lewis (1999b). “Stochastic calculus for Brownian motion on a Brownian fractal”. In: *Ann. Appl. Probab.* 9.3, pp. 629–667. ISSN: 1050-5164. DOI: [10.1214/aoap/1029962807](https://doi.org/10.1214/aoap/1029962807). URL: <https://doi.org/10.1214/aoap/1029962807> (cit. on p. 60).
- `khoshnevisan.lewis:03:optimal` — (2003). “Optimal reward on a sparse tree with random edge weights”. In: *J. Appl. Probab.* 40.4, pp. 926–945. ISSN: 0021-9002. DOI: [10.1017/s0021900200020209](https://doi.org/10.1017/s0021900200020209). URL: <https://doi.org/10.1017/s0021900200020209> (cit. on p. 60).
- `khoshnevisan.lewis.ea:94:on` Khoshnevisan, Davar, Thomas M. Lewis, and Wenbo V. Li (1994). “On the future infima of some transient processes”. In: *Probab. Theory Related Fields* 99.3, pp. 337–360. ISSN: 0178-8051. DOI: [10.1007/BF01199896](https://doi.org/10.1007/BF01199896). URL: <https://doi.org/10.1007/BF01199896> (cit. on p. 60).
- `khoshnevisan.lewis.ea:96:on` Khoshnevisan, Davar, Thomas M. Lewis, and Zhan Shi (1996). “On a problem of Erdős and Taylor”. In: *Ann. Probab.* 24.2, pp. 761–787. ISSN: 0091-1798. DOI: [10.1214/aop/1039639361](https://doi.org/10.1214/aop/1039639361). URL: <https://doi.org/10.1214/aop/1039639361> (cit. on p. 60).
- `khoshnevisan.nualart.ea:21:spatial` Khoshnevisan, Davar, David Nualart, and Fei Pu (2021). “Spatial stationarity, ergodicity, and CLT for parabolic Anderson model with delta initial condition in dimension $d \geq 1$ ”. In: *SIAM J. Math. Anal.* 53.2, pp. 2084–2133. ISSN: 0036-1410. DOI: [10.1137/20M1350418](https://doi.org/10.1137/20M1350418). URL: <https://doi.org/10.1137/20M1350418> (cit. on p. 60).
- `khoshnevisan.nualart:08:level` Khoshnevisan, Davar and Eulalia Nualart (2008). “Level sets of the stochastic wave equation driven by a symmetric Lévy noise”. In: *Bernoulli* 14.4, pp. 899–925. ISSN: 1350-7265. DOI: [10.3150/08-BEJ133](https://doi.org/10.3150/08-BEJ133). URL: <https://doi.org/10.3150/08-BEJ133> (cit. on p. 60).
- `khoshnevisan.peres.ea:00:limsup` Khoshnevisan, Davar, Yuval Peres, and Yimin Xiao (2000). “Limsup random fractals”. In: *Electron. J. Probab.* 5, no. 5, 24. ISSN: 1083-6489. DOI: [10.1214/EJP.v5-60](https://doi.org/10.1214/EJP.v5-60). URL: <https://doi.org/10.1214/EJP.v5-60> (cit. on p. 60).
- `khoshnevisan.revesz.ea:04:on` Khoshnevisan, Davar, Pál Révész, and Zhan Shi (2004). “On the explosion of the local times along lines of Brownian sheet”. In: *Ann. Inst.*

- khoshnevisan.revesz.ea:05:level — *H. Poincaré Probab. Statist.* 40.1, pp. 1–24. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(03\)00057-8](https://doi.org/10.1016/S0246-0203(03)00057-8). URL: [https://doi.org/10.1016/S0246-0203\(03\)00057-8](https://doi.org/10.1016/S0246-0203(03)00057-8) (cit. on p. 60).
- khoshnevisan.salminen.ea:06:note — (2005). “Level crossings of a two-parameter random walk”. In: *Stochastic Process. Appl.* 115.3, pp. 359–380. ISSN: 0304-4149. DOI: [10.1016/j.spa.2004.09.010](https://doi.org/10.1016/j.spa.2004.09.010). URL: <https://doi.org/10.1016/j.spa.2004.09.010> (cit. on p. 60).
- khoshnevisan.sanz-sole:22:optimal Khoshnevisan, Davar, Paavo Salminen, and Marc Yor (2006). “A note on a.s. finiteness of perpetual integral functionals of diffusions”. In: *Electron. Comm. Probab.* 11, pp. 108–117. ISSN: 1083-589X. DOI: [10.1214/ECP.v11-1203](https://doi.org/10.1214/ECP.v11-1203). URL: <https://doi.org/10.1214/ECP.v11-1203> (cit. on p. 60).
- khoshnevisan.sarantsev:19:talagrand Khoshnevisan, Davar and Marta Sanz-Solé (Aug. 2022). “Optimal regularity of SPDEs with additive noise”. In: *preprint arXiv:2208.01728*. URL: <http://arXiv.org/abs/2208.01728> (cit. on p. 60).
- khoshnevisan.shi:98:chung Khoshnevisan, Davar and Andrey Sarantsev (2019). “Talagrand concentration inequalities for stochastic partial differential equations”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 7.4, pp. 679–698. ISSN: 2194-0401. DOI: [10.1007/s40072-019-00136-8](https://doi.org/10.1007/s40072-019-00136-8). URL: <https://doi.org/10.1007/s40072-019-00136-8> (cit. on p. 60).
- khoshnevisan.shi:99:brownian Khoshnevisan, Davar and Zhan Shi (1998a). “Chung’s law for integrated Brownian motion”. In: *Trans. Amer. Math. Soc.* 350.10, pp. 4253–4264. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-98-02011-X](https://doi.org/10.1090/S0002-9947-98-02011-X). URL: <https://doi.org/10.1090/S0002-9947-98-02011-X> (cit. on p. 60).
- khoshnevisan.shieh.ea:08:hausdorff — (1999). “Brownian sheet and capacity”. In: *Ann. Probab.* 27.3, pp. 1135–1159. ISSN: 0091-1798. DOI: [10.1214/aop/1022677442](https://doi.org/10.1214/aop/1022677442). URL: <https://doi.org/10.1214/aop/1022677442> (cit. on p. 60).
- khoshnevisan.shieh.ea:09:erratum Khoshnevisan, Davar, Narn-Rueih Shieh, and Yimin Xiao (2008). “Hausdorff dimension of the contours of symmetric additive Lévy processes”. In: *Probab. Theory Related Fields* 140.1-2, pp. 129–167. ISSN: 0178-8051. DOI: [10.1007/s00440-007-0060-7](https://doi.org/10.1007/s00440-007-0060-7). URL: <https://doi.org/10.1007/s00440-007-0060-7> (cit. on p. 60).
- khoshnevisan.swanson.ea:13:weak — (2009). “Erratum: Hausdorff dimension of the contours of symmetric additive Lévy processes [MR2357673]”. In: *Probab. Theory Related Fields* 143.3-4, pp. 665–666. ISSN: 0178-8051. DOI: [10.1007/s00440-008-0184-4](https://doi.org/10.1007/s00440-008-0184-4). URL: <https://doi.org/10.1007/s00440-008-0184-4> (cit. on p. 61).
- khoshnevisan.waymire:17:conversation Khoshnevisan, Davar, Jason Swanson, et al. (Sept. 2013). “Weak existence of a solution to a differential equation driven by a very rough fBm”. In: *preprint arXiv:1309.3613*. URL: <http://arXiv.org/abs/1309.3613> (cit. on p. 61).
- khoshnevisan.wu.ea:06:sectorial Khoshnevisan, Davar and Edward Waymire (2017). “A conversation with Mu-Fa Chen”. In: *Notices Amer. Math. Soc.* 64.6, pp. 616–619. ISSN: 0002-9920. DOI: [10.1090/noti1533](https://doi.org/10.1090/noti1533). URL: <https://doi.org/10.1090/noti1533> (cit. on p. 61).
- khoshnevisan.wu.ea:06:sectorial Khoshnevisan, Davar, Dongsheng Wu, and Yimin Xiao (2006). “Sectorial local non-determinism and the geometry of the Brownian sheet”. In: *Electron. J. Probab.* 11, no. 32, 817–843. ISSN: 1083-6489. DOI: [10.1214/EJP.v11-353](https://doi.org/10.1214/EJP.v11-353). URL: <https://doi.org/10.1214/EJP.v11-353> (cit. on p. 61).

khoshnevisan.xiao:02:level	Khoshnevisan, Davar and Yimin Xiao (2002). “Level sets of additive Lévy processes”. In: <i>Ann. Probab.</i> 30.1, pp. 62–100. ISSN: 0091-1798. DOI: 10.1214/aop/1020107761 . URL: https://doi.org/10.1214/aop/1020107761 (cit. on p. 61).
khoshnevisan.xiao:03:weak	— (2003). “Weak unimodality of finite measures, and an application to potential theory of additive Lévy processes”. In: <i>Proc. Amer. Math. Soc.</i> 131.8, pp. 2611–2616. ISSN: 0002-9939. DOI: 10.1090/S0002-9939-02-06778-3 . URL: https://doi.org/10.1090/S0002-9939-02-06778-3 (cit. on p. 61).
khoshnevisan.xiao:05:levy	— (2005). “Lévy processes: capacity and Hausdorff dimension”. In: <i>Ann. Probab.</i> 33.3, pp. 841–878. ISSN: 0091-1798. DOI: 10.1214/009117904000001026 . URL: https://doi.org/10.1214/009117904000001026 (cit. on p. 61).
khoshnevisan.xiao:07:images	— (2007). “Images of the Brownian sheet”. In: <i>Trans. Amer. Math. Soc.</i> 359.7, pp. 3125–3151. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-07-04073-1 . URL: https://doi.org/10.1090/S0002-9947-07-04073-1 (cit. on p. 61).
khoshnevisan.xiao:08:packing	— (2008a). “Packing dimension of the range of a Lévy process”. In: <i>Proc. Amer. Math. Soc.</i> 136.7, pp. 2597–2607. ISSN: 0002-9939. DOI: 10.1090/S0002-9939-08-09163-6 . URL: https://doi.org/10.1090/S0002-9939-08-09163-6 (cit. on p. 61).
khoshnevisan.xiao:08:packing-dimension	— (2008b). “Packing-dimension profiles and fractional Brownian motion”. In: <i>Math. Proc. Cambridge Philos. Soc.</i> 145.1, pp. 205–213. ISSN: 0305-0041. DOI: 10.1017/S0305004108001394 . URL: https://doi.org/10.1017/S0305004108001394 (cit. on p. 61).
khoshnevisan.xiao:09:harmonic	Khoshnevisan, Davar and Yimin Xiao (2009). “Harmonic analysis of additive Lévy processes”. In: <i>Probab. Theory Related Fields</i> 145.3-4, pp. 459–515. ISSN: 0178-8051. DOI: 10.1007/s00440-008-0175-5 . URL: https://doi.org/10.1007/s00440-008-0175-5 (cit. on p. 61).
khoshnevisan.xiao:15:brownian	— (2015). “Brownian motion and thermal capacity”. In: <i>Ann. Probab.</i> 43.1, pp. 405–434. ISSN: 0091-1798. DOI: 10.1214/14-AOP910 . URL: https://doi.org/10.1214/14-AOP910 (cit. on p. 61).
khoshnevisan.xiao.ea:03:local	Khoshnevisan, Davar, Yimin Xiao, and Yuquan Zhong (2003a). “Local times of additive Lévy processes”. In: <i>Stochastic Process. Appl.</i> 104.2, pp. 193–216. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(02)00237-5 . URL: https://doi.org/10.1016/S0304-4149(02)00237-5 (cit. on p. 61).
khoshnevisan.xiao.ea:03:measuring	— (2003b). “Measuring the range of an additive Lévy process”. In: <i>Ann. Probab.</i> 31.2, pp. 1097–1141. ISSN: 0091-1798. DOI: 10.1214/aop/1048516547 . URL: https://doi.org/10.1214/aop/1048516547 (cit. on p. 61).
kifer:97:burgers	Kifer, Yuri (1997). “The Burgers equation with a random force and a general model for directed polymers in random environments”. In: <i>Probab. Theory Related Fields</i> 108.1, pp. 29–65. ISSN: 0178-8051. DOI: 10.1007/s004400050100 . URL: https://doi.org/10.1007/s004400050100 (cit. on p. 61).
kim:96:on	Kim, Jeong Han (1996). “On increasing subsequences of random permutations”. In: <i>J. Combin. Theory Ser. A</i> 76.1, pp. 148–155. ISSN: 0097-3165. DOI: 10.1006/jcta.1996.0095 . URL: https://doi.org/10.1006/jcta.1996.0095 (cit. on p. 61).

<code>kim:19:on</code>	Kim, Kunwoo (2019). “On the large-scale structure of the tall peaks for stochastic heat equations with fractional Laplacian”. In: <i>Stochastic Process. Appl.</i> 129.6, pp. 2207–2227. ISSN: 0304-4149. DOI: 10.1016/j.spa.2018.07.006 . URL: https://doi.org/10.1016/j.spa.2018.07.006 (cit. on p. 61).
<code>kim.mueller.ea:10:stochastic</code>	Kim, Kunwoo, Carl Mueller, and Richard B. Sowers (2010). “A stochastic moving boundary value problem”. In: <i>Illinois J. Math.</i> 54.3, 927–962 (2012). ISSN: 0019-2082. URL: http://projecteuclid.org/euclid.ijm/1336049982 (cit. on p. 61).
<code>kim.sowers:12:numerical</code>	Kim, Kunwoo and Richard B. Sowers (2012). “Numerical analysis of the stochastic moving boundary problem”. In: <i>Stoch. Anal. Appl.</i> 30.6, pp. 963–996. ISSN: 0736-2994. DOI: 10.1080/07362994.2012.704847 . URL: https://doi.org/10.1080/07362994.2012.704847 (cit. on p. 61).
<code>kim.yi:22:limit</code>	Kim, Kunwoo and Jaeyun Yi (2022). “Limit theorems for time-dependent averages of nonlinear stochastic heat equations”. In: <i>Bernoulli</i> 28.1, pp. 214–238. ISSN: 1350-7265. DOI: 10.3150/21-bej1339 . URL: https://doi.org/10.3150/21-bej1339 (cit. on p. 61).
<code>kim.zheng.ea:12:stochastic</code>	Kim, Kunwoo, Zhi Zheng, and Richard B. Sowers (2012). “A stochastic Stefan problem”. In: <i>J. Theoret. Probab.</i> 25.4, pp. 1040–1080. ISSN: 0894-9840. DOI: 10.1007/s10959-011-0392-1 . URL: https://doi.org/10.1007/s10959-011-0392-1 (cit. on p. 61).
<code>kim:04:on</code>	Kim, Kyeong-Hun (2004). “On stochastic partial differential equations with variable coefficients in C^1 domains”. In: <i>Stochastic Process. Appl.</i> 112.2, pp. 261–283. ISSN: 0304-4149. DOI: 10.1016/j.spa.2004.02.006 . URL: https://doi.org/10.1016/j.spa.2004.02.006 (cit. on p. 61).
<code>kim.lubetzky.ea:23:maximum</code>	Kim, Yujin H., Eyal Lubetzky, and Ofer Zeitouni (2023). “The maximum of branching Brownian motion in \mathbb{R}^d ”. In: <i>Ann. Appl. Probab.</i> 33.2, pp. 1315–1368. ISSN: 1050-5164,2168-8737. DOI: 10.1214/22-aap1848 . URL: https://doi.org/10.1214/22-aap1848 (cit. on p. 61).
<code>kipnis.olla.ea:89:hydrodynamics</code>	Kipnis, C., S. Olla, and S. R. S. Varadhan (1989). “Hydrodynamics and large deviation for simple exclusion processes”. In: <i>Comm. Pure Appl. Math.</i> 42.2, pp. 115–137. ISSN: 0010-3640. DOI: 10.1002/cpa.3160420202 . URL: https://doi.org/10.1002/cpa.3160420202 (cit. on p. 61).
<code>kirane.nane.ea:18:on</code>	Kirane, Mokhtar, Erkan Nane, and Nguyen Huy Tuan (2018). “On a backward problem for multidimensional Ginzburg-Landau equation with random data”. In: <i>Inverse Problems</i> 34.1, pp. 015008, 21. ISSN: 0266-5611. DOI: 10.1088/1361-6420/aa9c2a . URL: https://doi.org/10.1088/1361-6420/aa9c2a (cit. on p. 61).
<code>klebaner.lazar.ea:98:on</code>	Klebaner, Fima C., Justin Lazar, and Ofer Zeitouni (1998). “On the quasi-stationary distribution for some randomly perturbed transformations of an interval”. In: <i>Ann. Appl. Probab.</i> 8.1, pp. 300–315. ISSN: 1050-5164,2168-8737. DOI: 10.1214/aoap/1027961045 . URL: https://doi.org/10.1214/aoap/1027961045 (cit. on p. 61).
<code>klebaner.zeitouni:94:exit</code>	Klebaner, Fima C. and Ofer Zeitouni (1994). “The exit problem for a class of density-dependent branching systems”. In: <i>Ann. Appl. Probab.</i> 4.4, pp. 1188–1205. ISSN: 1050-5164,2168-8737. URL: http://links .

- [jstor.org/sici?sici=1050-5164\(199411\)4:4%3C1188:TEPFAC%3E2.0.CO;2-E%5C&origin=MSN](https://www.jstor.org/sici?sici=1050-5164(199411)4:4%3C1188:TEPFAC%3E2.0.CO;2-E%5C&origin=MSN) (cit. on p. 61).
- `klebanov:95:touching` Klebanov, Igor R. (1995). “Touching random surfaces and Liouville gravity”. In: *Phys. Rev. D* (3) 51.4, pp. 1836–1841. ISSN: 0556-2821. DOI: [10.1103/PhysRevD.51.1836](https://doi.org/10.1103/PhysRevD.51.1836). URL: <https://doi.org/10.1103/PhysRevD.51.1836> (cit. on p. 61).
- `ov.hashimoto:95:non-perturbative` Klebanov, Igor R. and Akikazu Hashimoto (1995). “Non-perturbative solution of matrix models modified by trace-squared terms”. In: *Nuclear Phys. B* 434.1-2, pp. 264–282. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(94\)00518-J](https://doi.org/10.1016/0550-3213(94)00518-J). URL: [https://doi.org/10.1016/0550-3213\(94\)00518-J](https://doi.org/10.1016/0550-3213(94)00518-J) (cit. on p. 61).
- `klenke.mytnik:10:infinite` Klenke, Achim and Leonid Mytnik (2010). “Infinite rate mutually catalytic branching”. In: *Ann. Probab.* 38.4, pp. 1690–1716. ISSN: 0091-1798. DOI: [10.1214/09-AOP520](https://doi.org/10.1214/09-AOP520). URL: <https://doi.org/10.1214/09-AOP520> (cit. on p. 61).
- `klenke.mytnik:12:infinite*1` — (2012a). “Infinite rate mutually catalytic branching in infinitely many colonies: construction, characterization and convergence”. In: *Probab. Theory Related Fields* 154.3-4, pp. 533–584. ISSN: 0178-8051. DOI: [10.1007/s00440-011-0376-1](https://doi.org/10.1007/s00440-011-0376-1). URL: <https://doi.org/10.1007/s00440-011-0376-1> (cit. on p. 61).
- `klenke.mytnik:12:infinite` — (2012b). “Infinite rate mutually catalytic branching in infinitely many colonies: the longtime behavior”. In: *Ann. Probab.* 40.1, pp. 103–129. ISSN: 0091-1798. DOI: [10.1214/10-AOP621](https://doi.org/10.1214/10-AOP621). URL: <https://doi.org/10.1214/10-AOP621> (cit. on p. 61).
- `klenke.mytnik:20:infinite` — (2020). “Infinite rate symbiotic branching on the real line: the tired frogs model”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 56.2, pp. 847–883. ISSN: 0246-0203. DOI: [10.1214/19-AIHP986](https://doi.org/10.1214/19-AIHP986). URL: <https://doi.org/10.1214/19-AIHP986> (cit. on p. 61).
- `knizhnik.polyakov.ea:88:fractal` Knizhnik, V. G., A. M. Polyakov, and A. B. Zamolodchikov (1988). “Fractal structure of 2D-quantum gravity”. In: *Modern Phys. Lett. A* 3.8, pp. 819–826. ISSN: 0217-7323. DOI: [10.1142/S0217732388000982](https://doi.org/10.1142/S0217732388000982). URL: <https://doi.org/10.1142/S0217732388000982> (cit. on p. 61).
- `kobayashi:11:stochastic` Kobayashi, Kei (2011). “Stochastic calculus for a time-changed semimartingale and the associated stochastic differential equations”. In: *J. Theoret. Probab.* 24.3, pp. 789–820. ISSN: 0894-9840. DOI: [10.1007/s10959-010-0320-9](https://doi.org/10.1007/s10959-010-0320-9). URL: <https://doi.org/10.1007/s10959-010-0320-9> (cit. on p. 61).
- `kobayashi.sirao.ea:77:on` Kobayashi, Kusuo, Tunekiti Sirao, and Hiroshi Tanaka (1977). “On the growing up problem for semilinear heat equations”. In: *J. Math. Soc. Japan* 29.3, pp. 407–424. ISSN: 0025-5645. DOI: [10.2969/jmsj/02930407](https://doi.org/10.2969/jmsj/02930407). URL: <https://doi.org/10.2969/jmsj/02930407> (cit. on p. 61).
- `kochubeui:89:cauchy` Kochubei, A. N. (1989). “The Cauchy problem for evolution equations of fractional order”. In: *Differentsial'nye Uravneniya* 25.8, pp. 1359–1368, 1468. ISSN: 0374-0641 (cit. on p. 61).
- `kochubeui:90:diffusion` — (1990). “Diffusion of fractional order”. In: *Differentsial'nye Uravneniya* 26.4, pp. 660–670, 733–734. ISSN: 0374-0641 (cit. on p. 61).
- `arquez-carreras.ea:01:asymptotic` Kohatsu-Higa, A., D. Márquez-Carreras, and M. Sanz-Solé (2001). “Asymptotic behavior of the density in a parabolic SPDE”. In: *J. Theoret. Probab.* 14.2, pp. 427–462. ISSN: 0894-9840. DOI: [10.1023/A:](https://doi.org/10.1023/A:)

1011163714298. URL: <https://doi.org/10.1023/A:1011163714298> (cit. on p. 61).
- (2002). “Logarithmic estimates for the density of hypoelliptic two-parameter diffusions”. In: *J. Funct. Anal.* 190.2, pp. 481–506. ISSN: 0022-1236. DOI: [10.1006/jfan.2001.3865](https://doi.org/10.1006/jfan.2001.3865). URL: <https://doi.org/10.1006/jfan.2001.3865> (cit. on p. 61).
- Kohatsu-Higa, Arturo, Jorge A. León, and David Nualart (1997). “Stochastic differential equations with random coefficients”. In: *Bernoulli* 3.2, pp. 233–245. ISSN: 1350-7265. DOI: [10.2307/3318589](https://doi.org/10.2307/3318589). URL: <https://doi.org/10.2307/3318589> (cit. on p. 61).
- Kohatsu-Higa, Arturo and David Nualart (2021). “Large time asymptotic properties of the stochastic heat equation”. In: *J. Theoret. Probab.* 34.3, pp. 1455–1473. ISSN: 0894-9840. DOI: [10.1007/s10959-020-01007-y](https://doi.org/10.1007/s10959-020-01007-y). URL: <https://doi.org/10.1007/s10959-020-01007-y> (cit. on p. 61).
- Kohatsu-Higa, Arturo, Eulalia Nualart, and Ngoc Khue Tran (2014). “LAN property for a simple Lévy process”. In: *C. R. Math. Acad. Sci. Paris* 352.10, pp. 859–864. ISSN: 1631-073X. DOI: [10.1016/j.crma.2014.08.013](https://doi.org/10.1016/j.crma.2014.08.013). URL: <https://doi.org/10.1016/j.crma.2014.08.013> (cit. on p. 62).
- (2017). “LAN property for an ergodic diffusion with jumps”. In: *Statistics* 51.2, pp. 419–454. ISSN: 0233-1888. DOI: [10.1080/02331888.2016.1239727](https://doi.org/10.1080/02331888.2016.1239727). URL: <https://doi.org/10.1080/02331888.2016.1239727> (cit. on p. 62).
- (2022). “Density estimates for jump diffusion processes”. In: *Appl. Math. Comput.* 420, Paper No. 126814, 10. ISSN: 0096-3003. DOI: [10.1016/j.amc.2021.126814](https://doi.org/10.1016/j.amc.2021.126814). URL: <https://doi.org/10.1016/j.amc.2021.126814> (cit. on p. 62).
- Kohatsu-Higa, Arturo and Marta Sanz-Solé (1997). “Existence and regularity of density for solutions to stochastic differential equations with boundary conditions”. In: *Stochastics Stochastics Rep.* 60.1-2, pp. 1–22. ISSN: 1045-1129. DOI: [10.1080/17442509708834096](https://doi.org/10.1080/17442509708834096). URL: <https://doi.org/10.1080/17442509708834096> (cit. on p. 62).
- Kolokoltsov, Vassili (2000). “Symmetric stable laws and stable-like jump-diffusions”. In: *Proc. London Math. Soc. (3)* 80.3, pp. 725–768. ISSN: 0024-6115. DOI: [10.1112/S0024611500012314](https://doi.org/10.1112/S0024611500012314). URL: <https://doi.org/10.1112/S0024611500012314> (cit. on p. 62).
- Komatsu, Takashi (1984). “On the martingale problem for generators of stable processes with perturbations”. In: *Osaka J. Math.* 21.1, pp. 113–132. ISSN: 0030-6126. URL: <http://projecteuclid.org/euclid.ojm/1200776873> (cit. on p. 62).
- Kondrat’ev, V. A. and S. D. Èuidel’man (1979). “Boundary-surface conditions in the theory of elliptic boundary value problems”. In: *Dokl. Akad. Nauk SSSR* 246.4, pp. 812–815. ISSN: 0002-3264 (cit. on p. 62).
- Konno, N. and T. Shiga (1988). “Stochastic partial differential equations for some measure-valued diffusions”. In: *Probab. Theory Related Fields* 79.2, pp. 201–225. ISSN: 0178-8051. DOI: [10.1007/BF00320919](https://doi.org/10.1007/BF00320919). URL: <https://doi.org/10.1007/BF00320919> (cit. on p. 62).
- Kostov, I. K. (1991). “Loop amplitudes for nonrational string theories”. In: *Phys. Lett. B* 266.3-4, pp. 317–324. ISSN: 0370-2693. DOI: [10.1016/0370-2693\(91\)90000-0](https://doi.org/10.1016/0370-2693(91)90000-0).

- 1016/0370-2693(91)91047-Y. URL: [https://doi.org/10.1016/0370-2693\(91\)91047-Y](https://doi.org/10.1016/0370-2693(91)91047-Y) (cit. on p. 62).
- `kostov:92:strings` Kostov, Ivan K. (1992). “Strings with discrete target space”. In: *Nuclear Phys. B* 376.3, pp. 539–598. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(92\)90120-Z](https://doi.org/10.1016/0550-3213(92)90120-Z). URL: [https://doi.org/10.1016/0550-3213\(92\)90120-Z](https://doi.org/10.1016/0550-3213(92)90120-Z) (cit. on p. 62).
- `stov.staudacher:92:multicritical` Kostov, Ivan K. and Matthias Staudacher (1992). “Multicritical phases of the $O(n)$ model on a random lattice”. In: *Nuclear Phys. B* 384.3, pp. 459–483. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(92\)90576-W](https://doi.org/10.1016/0550-3213(92)90576-W). URL: [https://doi.org/10.1016/0550-3213\(92\)90576-W](https://doi.org/10.1016/0550-3213(92)90576-W) (cit. on p. 62).
- `gina.yilmaz.ea:20:homogenization` Kosygina, Elena, Atilla Yilmaz, and Ofer Zeitouni (2020). “Homogenization of a class of one-dimensional nonconvex viscous Hamilton-Jacobi equations with random potential”. In: *Comm. Partial Differential Equations* 45.1, pp. 32–56. ISSN: 0360-5302,1532-4133. DOI: [10.1080/03605302.2019.1657448](https://doi.org/10.1080/03605302.2019.1657448). URL: <https://doi.org/10.1080/03605302.2019.1657448> (cit. on p. 62).
- `kotelenez:92:comparison` Kotelenez, Peter (1992). “Comparison methods for a class of function valued stochastic partial differential equations”. In: *Probab. Theory Related Fields* 93.1, pp. 1–19. ISSN: 0178-8051. DOI: [10.1007/BF01195385](https://doi.org/10.1007/BF01195385). URL: <https://doi.org/10.1007/BF01195385> (cit. on p. 62).
- `kozma.zeitouni:13:on` Kozma, Gady and Ofer Zeitouni (2013). “On common roots of random Bernoulli polynomials”. In: *Int. Math. Res. Not. IMRN* 18, pp. 4334–4347. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rns164](https://doi.org/10.1093/imrn/rns164). URL: <https://doi.org/10.1093/imrn/rns164> (cit. on p. 62).
- `krageloh:03:two` Krägeloh, Alexander M. (2003). “Two families of functions related to the fractional powers of generators of strongly continuous contraction semigroups”. In: *J. Math. Anal. Appl.* 283.2, pp. 459–467. ISSN: 0022-247X. DOI: [10.1016/S0022-247X\(03\)00269-5](https://doi.org/10.1016/S0022-247X(03)00269-5). URL: [https://doi.org/10.1016/S0022-247X\(03\)00269-5](https://doi.org/10.1016/S0022-247X(03)00269-5) (cit. on p. 62).
- `krajenbrink.le-doussal:18:simple` Krajenbrink, Alexandre and Pierre Le Doussal (2018). “Simple derivation of the $(-\lambda H)^{5/2}$ tail for the 1D KPZ equation”. In: *J. Stat. Mech. Theory Exp.* 6, pp. 063210, 32. DOI: [10.1088/1742-5468/aac90f](https://doi.org/10.1088/1742-5468/aac90f). URL: <https://doi.org/10.1088/1742-5468/aac90f> (cit. on p. 62).
- `rink.le-doussal.ea:18:systematic` Krajenbrink, Alexandre, Pierre Le Doussal, and Sylvain Prohac (2018). “Systematic time expansion for the Kardar-Parisi-Zhang equation, linear statistics of the GUE at the edge and trapped fermions”. In: *Nuclear Phys. B* 936, pp. 239–305. ISSN: 0550-3213. DOI: [10.1016/j.nuclphysb.2018.09.019](https://doi.org/10.1016/j.nuclphysb.2018.09.019). URL: <https://doi.org/10.1016/j.nuclphysb.2018.09.019> (cit. on p. 62).
- `krishnan.quastel:18:tracy-widom` Krishnan, Arjun and Jeremy Quastel (2018). “Tracy-Widom fluctuations for perturbations of the log-gamma polymer in intermediate disorder”. In: *Ann. Appl. Probab.* 28.6, pp. 3736–3764. ISSN: 1050-5164. DOI: [10.1214/18-AAP1404](https://doi.org/10.1214/18-AAP1404). URL: <https://doi.org/10.1214/18-AAP1404> (cit. on p. 62).
- `krishnapur.peres:04:recurrent` Krishnapur, Manjunath and Yuval Peres (2004). “Recurrent graphs where two independent random walks collide finitely often”. In: *Electron. Comm. Probab.* 9, pp. 72–81. ISSN: 1083-589X. DOI: [10.1214/ECP.v9-1111](https://doi.org/10.1214/ECP.v9-1111). URL: <https://doi.org/10.1214/ECP.v9-1111> (cit. on p. 62).
- `krug.spohn:91:kinetic` Krug, J and H Spohn (1991). “Kinetic roughening of growing surfaces”. In: *Solids far from equilibrium*, pp. 479–582 (cit. on p. 62).

- krylov:96:on Krylov, N. V. (1996). “On L_p -theory of stochastic partial differential equations in the whole space”. In: *SIAM J. Math. Anal.* 27.2, pp. 313–340. ISSN: 0036-1410. DOI: [10.1137/S0036141094263317](https://doi.org/10.1137/S0036141094263317). URL: <https://doi.org/10.1137/S0036141094263317> (cit. on p. 62).
- krylov:60:some Krylov, V. Ju. (1960). “Some properties of the distribution corresponding to the equation $\partial u/\partial t = (-1)^{q+1}\partial^{2q}u/\partial x^{2q}$ ”. In: *Soviet Math. Dokl.* 1, pp. 760–763. ISSN: 0197-6788 (cit. on p. 62).
- kuelbs.li.ea:95:small Kuelbs, J., W. V. Li, and Qi Man Shao (1995). “Small ball probabilities for Gaussian processes with stationary increments under Hölder norms”. In: *J. Theoret. Probab.* 8.2, pp. 361–386. ISSN: 0894-9840. DOI: [10.1007/BF02212884](https://doi.org/10.1007/BF02212884). URL: <https://doi.org/10.1007/BF02212884> (cit. on p. 62).
- kuelbs.li:93:metric Kuelbs, James and Wenbo V. Li (1993a). “Metric entropy and the small ball problem for Gaussian measures”. In: *J. Funct. Anal.* 116.1, pp. 133–157. ISSN: 0022-1236. DOI: [10.1006/jfan.1993.1107](https://doi.org/10.1006/jfan.1993.1107). URL: <https://doi.org/10.1006/jfan.1993.1107> (cit. on p. 62).
- kuelbs.li:93:small — (1993b). “Small ball estimates for Brownian motion and the Brownian sheet”. In: *J. Theoret. Probab.* 6.3, pp. 547–577. ISSN: 0894-9840. DOI: [10.1007/BF01066717](https://doi.org/10.1007/BF01066717). URL: <https://doi.org/10.1007/BF01066717> (cit. on p. 62).
- kulkarni.zeitouni:91:can Kulkarni, Sanjeev R. and Ofer Zeitouni (1991). “Can one decide the type of the mean from the empirical measure?” In: *Statist. Probab. Lett.* 12.4, pp. 323–327. ISSN: 0167-7152,1879-2103. DOI: [10.1016/0167-7152\(91\)90100-6](https://doi.org/10.1016/0167-7152(91)90100-6). URL: [https://doi.org/10.1016/0167-7152\(91\)90100-6](https://doi.org/10.1016/0167-7152(91)90100-6) (cit. on p. 62).
- kulkarni.zeitouni:95:general — (1995). “A general classification rule for probability measures”. In: *Ann. Statist.* 23.4, pp. 1393–1407. ISSN: 0090-5364,2168-8966. DOI: [10.1214/aos/1176324714](https://doi.org/10.1214/aos/1176324714). URL: <https://doi.org/10.1214/aos/1176324714> (cit. on p. 62).
- kumagai.zeitouni:13:fluctuations Kumagai, Takashi and Ofer Zeitouni (2013). “Fluctuations of maxima of discrete Gaussian free fields on a class of recurrent graphs”. In: *Electron. Commun. Probab.* 18, no. 75, 12. ISSN: 1083-589X. DOI: [10.1214/ECP.v18-2632](https://doi.org/10.1214/ECP.v18-2632). URL: <https://doi.org/10.1214/ECP.v18-2632> (cit. on p. 62).
- kumar.nane.ea:11:time-changed Kumar, A., Erkan Nane, and P. Vellaisamy (2011). “Time-changed Poisson processes”. In: *Statist. Probab. Lett.* 81.12, pp. 1899–1910. ISSN: 0167-7152. DOI: [10.1016/j.spl.2011.08.002](https://doi.org/10.1016/j.spl.2011.08.002). URL: <https://doi.org/10.1016/j.spl.2011.08.002> (cit. on p. 62).
- kumar.nane:18:on Kumar, Arun and Erkan Nane (2018). “On the infinite divisibility of distributions of some inverse subordinators”. In: *Mod. Stoch. Theory Appl.* 5.4, pp. 509–519. ISSN: 2351-6046. DOI: [10.15559/18-vmsta108](https://doi.org/10.15559/18-vmsta108). URL: <https://doi.org/10.15559/18-vmsta108> (cit. on p. 62).
- kuo.liu.ea:13:free Kuo, Hung-Wen, Tai-Ping Liu, and Li-Cheng Tsai (2013). “Free molecular flow with boundary effect”. In: *Comm. Math. Phys.* 318.2, pp. 375–409. ISSN: 0010-3616. DOI: [10.1007/s00220-013-1662-9](https://doi.org/10.1007/s00220-013-1662-9). URL: <https://doi.org/10.1007/s00220-013-1662-9> (cit. on p. 63).
- kuo.liu.ea:14:equilibrating — (2014). “Equilibrating effects of boundary and collision in rarefied gases”. In: *Comm. Math. Phys.* 328.2, pp. 421–480. ISSN: 0010-3616. DOI: [10.1007/s00220-014-2042-9](https://doi.org/10.1007/s00220-014-2042-9). URL: <https://doi.org/10.1007/s00220-014-2042-9> (cit. on p. 63).

kupiainen:16:renormalization	Kupiainen, Antti (2016). “Renormalization group and stochastic PDEs”. In: <i>Ann. Henri Poincaré</i> 17.3, pp. 497–535. ISSN: 1424-0637. DOI: 10.1007/s00023-015-0408-y . URL: https://doi.org/10.1007/s00023-015-0408-y (cit. on p. 63).
inen.marcozzi:17:renormalization	Kupiainen, Antti and Matteo Marozzi (2017). “Renormalization of generalized KPZ equation”. In: <i>J. Stat. Phys.</i> 166.3-4, pp. 876–902. ISSN: 0022-4715. DOI: 10.1007/s10955-016-1636-3 . URL: https://doi.org/10.1007/s10955-016-1636-3 (cit. on p. 63).
rtz:07:yamada-watanabe-engelbert	Kurtz, Thomas G. (2007). “The Yamada-Watanabe-Engelbert theorem for general stochastic equations and inequalities”. In: <i>Electron. J. Probab.</i> 12, pp. 951–965. ISSN: 1083-6489. DOI: 10.1214/EJP.v12-431 . URL: https://doi.org/10.1214/EJP.v12-431 (cit. on p. 63).
kurtz.xiong:99:particle	Kurtz, Thomas G. and Jie Xiong (1999). “Particle representations for a class of nonlinear SPDEs”. In: <i>Stochastic Process. Appl.</i> 83.1, pp. 103–126. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(99)00024-1 . URL: https://doi.org/10.1016/S0304-4149(99)00024-1 (cit. on p. 63).
kusuoka.stroock:87:applications	Kusuoka, S. and D. Stroock (1987). “Applications of the Malliavin calculus. III”. In: <i>J. Fac. Sci. Univ. Tokyo Sect. IA Math.</i> 34.2, pp. 391–442. ISSN: 0040-8980 (cit. on p. 63).
kuzgun.nualart:19:rate	Kuzgun, Sefika and David Nualart (2019). “Rate of convergence in the Breuer-Major theorem via chaos expansions”. In: <i>Stoch. Anal. Appl.</i> 37.6, pp. 1057–1091. ISSN: 0736-2994. DOI: 10.1080/07362994.2019.1640613 . URL: https://doi.org/10.1080/07362994.2019.1640613 (cit. on p. 63).
kyprianou:98:slow	Kyprianou, A. E. (1998). “Slow variation and uniqueness of solutions to the functional equation in the branching random walk”. In: <i>J. Appl. Probab.</i> 35.4, pp. 795–801. ISSN: 0021-9002. DOI: 10.1239/jap/1032438375 . URL: https://doi.org/10.1239/jap/1032438375 (cit. on p. 63).
labbe:13:quasi-stationary	Labbé, Cyril (2013). “Quasi-stationary distributions associated with explosive CSBP”. In: <i>Electron. Commun. Probab.</i> 18, no. 57, 13. DOI: 10.1214/ECP.v18-2508 . URL: https://doi.org/10.1214/ECP.v18-2508 (cit. on p. 63).
labbe:17:weakly	— (2017). “Weakly asymmetric bridges and the KPZ equation”. In: <i>Comm. Math. Phys.</i> 353.3, pp. 1261–1298. ISSN: 0010-3616. DOI: 10.1007/s00220-017-2875-0 . URL: https://doi.org/10.1007/s00220-017-2875-0 (cit. on p. 63).
labbe:19:continuous	Labbé, Cyril (2019). “The continuous Anderson Hamiltonian in $d \leq 3$ ”. In: <i>J. Funct. Anal.</i> 277.9, pp. 3187–3235. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2019.05.027 . URL: https://doi.org/10.1016/j.jfa.2019.05.027 (cit. on p. 63).
muller-gueudin.ea:14:convergence	Lacaux, Céline et al. (2014). “Convergence and performance of the peeling wavelet denoising algorithm”. In: <i>Metrika</i> 77.4, pp. 509–537. ISSN: 0026-1335. DOI: 10.1007/s00184-013-0451-y . URL: https://doi.org/10.1007/s00184-013-0451-y (cit. on p. 63).
lacey.tzanetis:88:complete	Lacey, A. A. and D. Tzanetis (1988). “Complete blow-up for a semilinear diffusion equation with a sufficiently large initial condition”. In: <i>IMA J. Appl. Math.</i> 41.3, pp. 207–215. ISSN: 0272-4960. DOI: 10.1093/imat/41.3.207 . URL: https://doi.org/10.1093/imat/41.3.207 (cit. on p. 63).

lacey.tzanetis:93:global	Lacey, A. A. and D. E. Tzanetis (1993). “Global, unbounded solutions to a parabolic equation”. In: <i>J. Differential Equations</i> 101.1, pp. 80–102. ISSN: 0022-0396. DOI: 10.1006/jdeq.1993.1006 . URL: https://doi.org/10.1006/jdeq.1993.1006 (cit. on p. 63).
lacey:90:large	Lacey, Michael (1990). “Large deviations for the maximum local time of stable Lévy processes”. In: <i>Ann. Probab.</i> 18.4, pp. 1669–1675. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199010)18:4%3C1669:LDFTML%3E2.0.CO;2-Q%5C&origin=MSN (cit. on p. 63).
lacoïn:10:new	Lacoïn, Hubert (2010). “New bounds for the free energy of directed polymers in dimension $1 + 1$ and $1 + 2$ ”. In: <i>Comm. Math. Phys.</i> 294.2, pp. 471–503. ISSN: 0010-3616. DOI: 10.1007/s00220-009-0957-3 . URL: https://doi.org/10.1007/s00220-009-0957-3 (cit. on p. 63).
lacoïn:11:influence	— (2011). “Influence of spatial correlation for directed polymers”. In: <i>Ann. Probab.</i> 39.1, pp. 139–175. ISSN: 0091-1798. DOI: 10.1214/10-AOP553 . URL: https://doi.org/10.1214/10-AOP553 (cit. on p. 63).
lagendijk.tiggelen.ea:09:fifty	Lagendijk, Ad, Bart van Tiggelen, and Diederik S. Wiersma (Aug. 2009). “Fifty years of Anderson localization”. In: <i>Phys. Today</i> 62.8, pp. 24–29. ISSN: 0031-9228. DOI: 10.1063/1.3206091 . URL: https://doi.org/10.1063/1.3206091 (cit. on p. 63).
lai:74:reproducing	Lai, Tze Leung (1974). “Reproducing kernel Hilbert spaces and the law of the iterated logarithm for Gaussian processes”. In: <i>Z. Wahrscheinlichkeitstheorie und Verw. Gebiete</i> 29, pp. 7–19. DOI: 10.1007/BF00533181 . URL: https://doi.org/10.1007/BF00533181 (cit. on p. 63).
lakhel:03:large	Lakhel, El Hassan (2003). “Large deviation for stochastic Volterra equation in the Besov-Orlicz space and application”. In: <i>Random Oper. Stochastic Equations</i> 11.4, pp. 333–350. ISSN: 0926-6364. DOI: 10.1163/156939703771891860 . URL: https://doi.org/10.1163/156939703771891860 (cit. on p. 63).
landau.shepp:70:on	Landau, H. J. and L. A. Shepp (1970). “On the supremum of a Gaussian process”. In: <i>Sankhyā Ser. A</i> 32, pp. 369–378. ISSN: 0581-572X (cit. on p. 63).
m.quastel.ea:04:superdiffusivity	Landim, C. et al. (2004). “Superdiffusivity of asymmetric exclusion process in dimensions one and two”. In: <i>Comm. Math. Phys.</i> 244.3, pp. 455–481. ISSN: 0010-3616. DOI: 10.1007/s00220-003-1020-4 . URL: https://doi.org/10.1007/s00220-003-1020-4 (cit. on p. 63).
landman.papanicolaou.ea:88:rate	Landman, M. J. et al. (1988). “Rate of blowup for solutions of the nonlinear Schrödinger equation at critical dimension”. In: <i>Phys. Rev. A</i> (3) 38.8, pp. 3837–3843. ISSN: 1050-2947. DOI: 10.1103/PhysRevA.38.3837 . URL: https://doi.org/10.1103/PhysRevA.38.3837 (cit. on p. 63).
lanjri-zadi.nualart:03:smoothness	Lanjri Zadi, Noureddine and David Nualart (2003). “Smoothness of the law of the supremum of the fractional Brownian motion”. In: <i>Electron. Comm. Probab.</i> 8, pp. 102–111. ISSN: 1083-589X. DOI: 10.1214/ECP.v8-1079 . URL: https://doi.org/10.1214/ECP.v8-1079 (cit. on p. 63).
lanjri-zaidi.nualart:02:backward	Lanjri Zaïdi, N. and D. Nualart (2002). “Backward stochastic differential equations in the plane”. In: <i>Potential Anal.</i> 16.4, pp. 373–386. ISSN: 0926-2601. DOI: 10.1023/A:1014878129265 . URL: https://doi.org/10.1023/A:1014878129265 (cit. on p. 63).

lasalle:49:uniqueness	LaSalle, J. (1949). “Uniqueness theorems and successive approximations”. In: <i>Ann. of Math. (2)</i> 50, pp. 722–730. ISSN: 0003-486X. DOI: 10.2307/1969559 . URL: https://doi.org/10.2307/1969559 (cit. on p. 63).
le:16:remark	Lê, Khoa (2016). “A remark on a result of Xia Chen”. In: <i>Statist. Probab. Lett.</i> 118, pp. 124–126. ISSN: 0167-7152. DOI: 10.1016/j.spl.2016.06.004 . URL: https://doi.org/10.1016/j.spl.2016.06.004 (cit. on p. 63).
le-bris.lions:08:existence	Le Bris, C. and P.-L. Lions (2008). “Existence and uniqueness of solutions to Fokker-Planck type equations with irregular coefficients”. In: <i>Comm. Partial Differential Equations</i> 33.7-9, pp. 1272–1317. ISSN: 0360-5302. DOI: 10.1080/03605300801970952 . URL: https://doi.org/10.1080/03605300801970952 (cit. on p. 63).
le-gall:95:brownian	Le Gall, Jean-François (1995). “The Brownian snake and solutions of $\Delta u = u^2$ in a domain”. In: <i>Probab. Theory Related Fields</i> 102.3, pp. 393–432. ISSN: 0178-8051. DOI: 10.1007/BF01192468 . URL: https://doi.org/10.1007/BF01192468 (cit. on p. 63).
le-gall:18:subordination	— (2018). “Subordination of trees and the Brownian map”. In: <i>Probab. Theory Related Fields</i> 171.3-4, pp. 819–864. ISSN: 0178-8051. DOI: 10.1007/s00440-017-0794-9 . URL: https://doi.org/10.1007/s00440-017-0794-9 (cit. on p. 63).
le-gall.mytnik:05:stochastic	Le Gall, Jean-François and Leonid Mytnik (2005). “Stochastic integral representation and regularity of the density for the exit measure of super-Brownian motion”. In: <i>Ann. Probab.</i> 33.1, pp. 194–222. ISSN: 0091-1798. DOI: 10.1214/009117904000000612 . URL: https://doi.org/10.1214/009117904000000612 (cit. on p. 63).
le-gall.rosen:91:range	Le Gall, Jean-François and Jay Rosen (1991). “The range of stable random walks”. In: <i>Ann. Probab.</i> 19.2, pp. 650–705. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199104)19:2%3C650:TROSRW%3E2.0.CO;2-P%5C&origin=MSN (cit. on p. 63).
leandre:87:minoration	Léandre, Rémi (1987). “Minoration en temps petit de la densité d’une diffusion dégénérée”. In: <i>J. Funct. Anal.</i> 74.2, pp. 399–414. ISSN: 0022-1236. DOI: 10.1016/0022-1236(87)90031-0 . URL: https://doi.org/10.1016/0022-1236(87)90031-0 (cit. on p. 63).
leble.serfaty.ea:17:large	Leblé, Thomas, Sylvia Serfaty, and Ofer Zeitouni (2017). “Large deviations for the two-dimensional two-component plasma”. In: <i>Comm. Math. Phys.</i> 350.1, pp. 301–360. ISSN: 0010-3616,1432-0916. DOI: 10.1007/s00220-016-2735-3 . URL: https://doi.org/10.1007/s00220-016-2735-3 (cit. on p. 63).
leble.zeitouni:21:local	Leblé, Thomas and Ofer Zeitouni (2021). “A local CLT for linear statistics of 2D Coulomb gases”. In: <i>Markov Process. Related Fields</i> 27.4, pp. 607–630. ISSN: 1024-2953 (cit. on p. 64).
lebowitz.penrose:66:rigorous	Lebowitz, J. L. and O. Penrose (1966). “Rigorous treatment of the van der Waals-Maxwell theory of the liquid-vapor transition”. In: <i>J. Mathematical Phys.</i> 7, pp. 98–113. ISSN: 0022-2488. DOI: 10.1063/1.1704821 . URL: https://doi.org/10.1063/1.1704821 (cit. on p. 64).
chiheb.nourdin.ea:18:convergence	Lechiheb, Atef et al. (2018). “Convergence of random oscillatory integrals in the presence of long-range dependence and application to homogenization”. In: <i>Probab. Math. Statist.</i> 38.2. [On table of contents: Vol. 33 (2013)], pp. 271–286. ISSN: 0208-4147. DOI: 10.19195/0208-4147 .

38.2.2. URL: <https://doi.org/10.19195/0208-4147.38.2.2> (cit. on p. 64).

ledoux.nourdin.ea:15:steins

Ledoux, Michel, Ivan Nourdin, and Giovanni Peccati (2015). “Stein’s method, logarithmic Sobolev and transport inequalities”. In: *Geom. Funct. Anal.* 25.1, pp. 256–306. ISSN: 1016-443X. DOI: [10.1007/s00039-015-0312-0](https://doi.org/10.1007/s00039-015-0312-0). URL: <https://doi.org/10.1007/s00039-015-0312-0> (cit. on p. 64).

ledoux.nourdin.ea:17:stein

— (2017). “A Stein deficit for the logarithmic Sobolev inequality”. In: *Sci. China Math.* 60.7, pp. 1163–1180. ISSN: 1674-7283. DOI: [10.1007/s11425-016-0134-7](https://doi.org/10.1007/s11425-016-0134-7). URL: <https://doi.org/10.1007/s11425-016-0134-7> (cit. on p. 64).

lee:22:local

Lee, Cheuk Yin (2022a). “Local nondeterminism and local times of the stochastic wave equation driven by fractional-colored noise”. In: *J. Fourier Anal. Appl.* 28.2, Paper No. 26, 38. ISSN: 1069-5869. DOI: [10.1007/s00041-022-09914-w](https://doi.org/10.1007/s00041-022-09914-w). URL: <https://doi.org/10.1007/s00041-022-09914-w> (cit. on p. 64).

lee:22:hausdorff

— (2022b). “The Hausdorff measure of the range and level sets of Gaussian random fields with sectorial local nondeterminism”. In: *Bernoulli* 28.1, pp. 277–306. ISSN: 1350-7265. DOI: [10.3150/21-bej1342](https://doi.org/10.3150/21-bej1342). URL: <https://doi.org/10.3150/21-bej1342> (cit. on p. 64).

lee.xiao:19:local

Lee, Cheuk Yin and Yimin Xiao (2019). “Local nondeterminism and the exact modulus of continuity for stochastic wave equation”. In: *Electron. Commun. Probab.* 24, Paper No. 52, 8. DOI: [10.1214/19-ecp264](https://doi.org/10.1214/19-ecp264). URL: <https://doi.org/10.1214/19-ecp264> (cit. on p. 64).

lee.xiao:22:propagation

— (2022). “Propagation of singularities for the stochastic wave equation”. In: *Stochastic Process. Appl.* 143, pp. 31–54. ISSN: 0304-4149. DOI: [10.1016/j.spa.2021.09.013](https://doi.org/10.1016/j.spa.2021.09.013). URL: <https://doi.org/10.1016/j.spa.2021.09.013> (cit. on p. 64).

lee.xiao:23:chung-type

— (2023). “Chung-type law of the iterated logarithm and exact moduli of continuity for a class of anisotropic Gaussian random fields”. In: *Bernoulli* 29.1, pp. 523–550. ISSN: 1350-7265. DOI: [10.3150/22-bej1467](https://doi.org/10.3150/22-bej1467). URL: <https://doi.org/10.3150/22-bej1467> (cit. on p. 64).

lee.leung:17:norm-attaining

Lee, Cheuk-Yin and Chi-Wai Leung (2017). “Norm-attaining property for a dual pair of Banach spaces”. In: *J. Math. Anal. Appl.* 445.1, pp. 556–563. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2016.07.063](https://doi.org/10.1016/j.jmaa.2016.07.063). URL: <https://doi.org/10.1016/j.jmaa.2016.07.063> (cit. on p. 64).

lee.leung:23:regularity

— (2023). “Regularity of certain commutative Banach rings”. In: *J. Math. Anal. Appl.* 517.1, Paper No. 126589, 10. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2022.126589](https://doi.org/10.1016/j.jmaa.2022.126589). URL: <https://doi.org/10.1016/j.jmaa.2022.126589> (cit. on p. 64).

lee.mueller.ea:20:hitting

Lee, Jong Jun, Carl Mueller, and Eyal Neuman (2020). “Hitting probabilities of a Brownian flow with radial drift”. In: *Ann. Probab.* 48.2, pp. 646–671. ISSN: 0091-1798. DOI: [10.1214/19-AOP1368](https://doi.org/10.1214/19-AOP1368). URL: <https://doi.org/10.1214/19-AOP1368> (cit. on p. 64).

lee.mueller.ea:09:some

Lee, Kijung, Carl Mueller, and Jie Xiong (2009). “Some properties of superprocesses under a stochastic flow”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 45.2, pp. 477–490. ISSN: 0246-0203. DOI: [10.1214/08-AIHP171](https://doi.org/10.1214/08-AIHP171). URL: <https://doi.org/10.1214/08-AIHP171> (cit. on p. 64).

- lehec:13:representation Lehec, Joseph (2013). “Representation formula for the entropy and functional inequalities”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 49.3, pp. 885–899. ISSN: 0246-0203. DOI: [10.1214/11-aihp464](https://doi.org/10.1214/11-aihp464). URL: <https://doi.org/10.1214/11-aihp464> (cit. on p. 64).
- lehec:14:short — (2014). “Short probabilistic proof of the Brascamp-Lieb and Barthe theorems”. In: *Canad. Math. Bull.* 57.3, pp. 585–597. ISSN: 0008-4395. DOI: [10.4153/CMB-2013-040-x](https://doi.org/10.4153/CMB-2013-040-x). URL: <https://doi.org/10.4153/CMB-2013-040-x> (cit. on p. 64).
- lei.nualart:09:decomposition Lei, Pedro and David Nualart (2009). “A decomposition of the bifractional Brownian motion and some applications”. In: *Statist. Probab. Lett.* 79.5, pp. 619–624. ISSN: 0167-7152. DOI: [10.1016/j.spl.2008.10.009](https://doi.org/10.1016/j.spl.2008.10.009). URL: <https://doi.org/10.1016/j.spl.2008.10.009> (cit. on p. 64).
- lei.nualart:12:stochastic — (2012). “Stochastic calculus for Gaussian processes and application to hitting times”. In: *Commun. Stoch. Anal.* 6.3, pp. 379–402 (cit. on p. 64).
- leon.nualart.ea:00:stochastic León, Jorge A., D. Nualart, and Roger Pettersson (2000). “The stochastic Burgers equation: finite moments and smoothness of the density”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 3.3, pp. 363–385. ISSN: 0219-0257. DOI: [10.1016/S0219-0257\(00\)00028-5](https://doi.org/10.1016/S0219-0257(00)00028-5). URL: [https://doi.org/10.1016/S0219-0257\(00\)00028-5](https://doi.org/10.1016/S0219-0257(00)00028-5) (cit. on p. 64).
- leon.nualart:98:stochastic León, Jorge A. and David Nualart (1998). “Stochastic evolution equations with random generators”. In: *Ann. Probab.* 26.1, pp. 149–186. ISSN: 0091-1798. DOI: [10.1214/aop/1022855415](https://doi.org/10.1214/aop/1022855415). URL: <https://doi.org/10.1214/aop/1022855415> (cit. on p. 64).
- leon.nualart:00:anticipating — (2000). “Anticipating integral equations”. In: *Potential Anal.* 13.3, pp. 249–268. ISSN: 0926-2601. DOI: [10.1023/A:1008721318212](https://doi.org/10.1023/A:1008721318212). URL: <https://doi.org/10.1023/A:1008721318212> (cit. on p. 64).
- leon.nualart:05:extension — (2005). “An extension of the divergence operator for Gaussian processes”. In: *Stochastic Process. Appl.* 115.3, pp. 481–492. ISSN: 0304-4149. DOI: [10.1016/j.spa.2004.09.008](https://doi.org/10.1016/j.spa.2004.09.008). URL: <https://doi.org/10.1016/j.spa.2004.09.008> (cit. on p. 64).
- leon.nualart:06:clark-ocone — (2006). “Clark-Ocone formula for fractional Brownian motion with Hurst parameter less than 1/2”. In: *Stoch. Anal. Appl.* 24.2, pp. 427–449. ISSN: 0736-2994. DOI: [10.1080/07362990500522460](https://doi.org/10.1080/07362990500522460). URL: <https://doi.org/10.1080/07362990500522460> (cit. on p. 64).
- leon.nualart.ea:17:young León, Jorge A., David Nualart, and Samy Tindel (2017). “Young differential equations with power type nonlinearities”. In: *Stochastic Process. Appl.* 127.9, pp. 3042–3067. ISSN: 0304-4149. DOI: [10.1016/j.spa.2017.01.007](https://doi.org/10.1016/j.spa.2017.01.007). URL: <https://doi.org/10.1016/j.spa.2017.01.007> (cit. on p. 64).
- leon.tindel:08:itos León, Jorge A. and Samy Tindel (2008). “Itô’s formula for linear fractional PDEs”. In: *Stochastics* 80.5, pp. 427–450. ISSN: 1744-2508. DOI: [10.1080/17442500701661687](https://doi.org/10.1080/17442500701661687). URL: <https://doi.org/10.1080/17442500701661687> (cit. on p. 64).
- leon.tindel:12:malliavin León, Jorge A. and Samy Tindel (2012). “Malliavin calculus for fractional delay equations”. In: *J. Theoret. Probab.* 25.3, pp. 854–889. ISSN: 0894-9840. DOI: [10.1007/s10959-011-0349-4](https://doi.org/10.1007/s10959-011-0349-4). URL: <https://doi.org/10.1007/s10959-011-0349-4> (cit. on p. 64).

- leon.villa:11:osgood León, Jorge A. and José Villa (2011). “An Osgood criterion for integral equations with applications to stochastic differential equations with an additive noise”. In: *Statist. Probab. Lett.* 81.4, pp. 470–477. ISSN: 0167-7152. DOI: [10.1016/j.spl.2010.12.001](https://doi.org/10.1016/j.spl.2010.12.001). URL: <https://doi.org/10.1016/j.spl.2010.12.001> (cit. on p. 64).
- lepin:90:self-similar Lepin, L. A. (1990). “Self-similar solutions of a semilinear heat equation”. In: *Mat. Model.* 2.3, pp. 63–74. ISSN: 0234-0879 (cit. on p. 64).
- lepingle.nualart.ea:89:derivation Lépingle, Dominique, David Nualart, and Marta Sanz (1989). “Dérivation stochastique de diffusions réfléchies”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 25.3, pp. 283–305. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1989%5C_%5C_25%5C_3%5C_283%5C_0 (cit. on p. 64).
- lepingle.ouvrard:73:martingales Lépingle, Dominique and Jean-Yves Ouvrard (1973). “Martingales browniennes hilbertiennes”. In: *C. R. Acad. Sci. Paris Sér. A-B* 276, A1225–A1228. ISSN: 0151-0509 (cit. on p. 64).
- lesigne.volny:01:large Lesigne, Emmanuel and Dalibor Volný (2001). “Large deviations for martingales”. In: *Stochastic Process. Appl.* 96.1, pp. 143–159. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(01\)00112-0](https://doi.org/10.1016/S0304-4149(01)00112-0). URL: [https://doi.org/10.1016/S0304-4149\(01\)00112-0](https://doi.org/10.1016/S0304-4149(01)00112-0) (cit. on p. 64).
- levanony.schwartz.ea:93:uniform Levanony, David, Adam Schwartz, and Ofer Zeitouni (1993). “Uniform decay and equicontinuity for normalized, parameter dependent, Itô integrals”. In: *Stochastics Stochastics Rep.* 43.1-2, pp. 9–28. ISSN: 1045-1129. DOI: [10.1080/17442509308833825](https://doi.org/10.1080/17442509308833825). URL: <https://doi.org/10.1080/17442509308833825> (cit. on p. 64).
- levanony.shwartz.ea:94:recursive Levanony, David, Adam Shwartz, and Ofer Zeitouni (1994). “Recursive identification in continuous-time stochastic processes”. In: *Stochastic Process. Appl.* 49.2, pp. 245–275. ISSN: 0304-4149,1879-209X. DOI: [10.1016/0304-4149\(94\)90137-6](https://doi.org/10.1016/0304-4149(94)90137-6). URL: [https://doi.org/10.1016/0304-4149\(94\)90137-6](https://doi.org/10.1016/0304-4149(94)90137-6) (cit. on p. 64).
- levi.zeituni.ea:09:central Levi, N., O. Zeituni, and Sh. Shamai (2009). “The central limit theorem and large deviations of the fading Wyner cellular model using the methods of the theory of the product of random matrices”. In: *Problemy Peredachi Informatsii* 45.1, pp. 8–26. ISSN: 0555-2923. DOI: [10.1134/S0032946009010025](https://doi.org/10.1134/S0032946009010025). URL: <https://doi.org/10.1134/S0032946009010025> (cit. on p. 64).
- levine:73:some Levine, Howard A. (1973). “Some nonexistence and instability theorems for solutions of formally parabolic equations of the form $Pu_t = -Au + \mathcal{F}(u)$ ”. In: *Arch. Rational Mech. Anal.* 51, pp. 371–386. ISSN: 0003-9527. DOI: [10.1007/BF00263041](https://doi.org/10.1007/BF00263041). URL: <https://doi.org/10.1007/BF00263041> (cit. on p. 64).
- levine:89:quenching — (1989). “Quenching, nonquenching, and beyond quenching for solution of some parabolic equations”. In: *Ann. Mat. Pura Appl. (4)* 155, pp. 243–260. ISSN: 0003-4622. DOI: [10.1007/BF01765943](https://doi.org/10.1007/BF01765943). URL: <https://doi.org/10.1007/BF01765943> (cit. on p. 64).
- levine:90:role — (1990). “The role of critical exponents in blowup theorems”. In: *SIAM Rev.* 32.2, pp. 262–288. ISSN: 0036-1445. DOI: [10.1137/1032046](https://doi.org/10.1137/1032046). URL: <https://doi.org/10.1137/1032046> (cit. on p. 64).
- levine.park.ea:98:global Levine, Howard A., Sang Ro Park, and James Serrin (1998). “Global existence and nonexistence theorems for quasilinear evolution equations of formally parabolic type”. In: *J. Differential Equations* 142.1,

- pp. 212–229. ISSN: 0022-0396. DOI: [10.1006/jdeq.1997.3362](https://doi.org/10.1006/jdeq.1997.3362). URL: <https://doi.org/10.1006/jdeq.1997.3362> (cit. on p. 64).
- `levine.payne:76:nonexistence` Levine, Howard A. and Lawrence E. Payne (1976). “Nonexistence of global weak solutions for classes of nonlinear wave and parabolic equations”. In: *J. Math. Anal. Appl.* 55.2, pp. 329–334. ISSN: 0022-247X. DOI: [10.1016/0022-247X\(76\)90163-3](https://doi.org/10.1016/0022-247X(76)90163-3). URL: [https://doi.org/10.1016/0022-247X\(76\)90163-3](https://doi.org/10.1016/0022-247X(76)90163-3) (cit. on p. 64).
- `levy.somekh.ea:09:on` Levy, Nathan, Oren Somekh, et al. (2009). “On certain large random Hermitian Jacobi matrices with applications to wireless communications”. In: *IEEE Trans. Inform. Theory* 55.4, pp. 1534–1554. ISSN: 0018-9448,1557-9654. DOI: [10.1109/TIT.2009.2013046](https://doi.org/10.1109/TIT.2009.2013046). URL: <https://doi.org/10.1109/TIT.2009.2013046> (cit. on p. 64).
- `levy.zeitouni.ea:10:on` Levy, Nathan, Ofer Zeitouni, and Shlomo Shamai (2010). “On information rates of the fading Wyner cellular model via the Thouless formula for the strip”. In: *IEEE Trans. Inform. Theory* 56.11, pp. 5495–5514. ISSN: 0018-9448,1557-9654. DOI: [10.1109/TIT.2010.2070130](https://doi.org/10.1109/TIT.2010.2070130). URL: <https://doi.org/10.1109/TIT.2010.2070130> (cit. on p. 64).
- `lewin.nam.ea:14:derivation` Lewin, Mathieu, Phan Thành Nam, and Nicolas Rougerie (2014). “Derivation of Hartree’s theory for generic mean-field Bose systems”. In: *Adv. Math.* 254, pp. 570–621. ISSN: 0001-8708. DOI: [10.1016/j.aim.2013.12.010](https://doi.org/10.1016/j.aim.2013.12.010). URL: <https://doi.org/10.1016/j.aim.2013.12.010> (cit. on p. 64).
- `lewis.nualart:18:stochastic` Lewis, Peter and David Nualart (2018). “Stochastic Burgers’ equation on the real line: regularity and moment estimates”. In: *Stochastics* 90.7, pp. 1053–1086. ISSN: 1744-2508. DOI: [10.1080/17442508.2018.1478834](https://doi.org/10.1080/17442508.2018.1478834). URL: <https://doi.org/10.1080/17442508.2018.1478834> (cit. on p. 64).
- `li.chen:19:precise` Li, Heyu and Xia Chen (2019). “Precise moment asymptotics for the stochastic heat equation of a time-derivative Gaussian noise”. In: *Acta Math. Sci. Ser. B (Engl. Ed.)* 39.3, pp. 629–644. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0302-7](https://doi.org/10.1007/s10473-019-0302-7). URL: <https://doi.org/10.1007/s10473-019-0302-7> (cit. on p. 64).
- `li.hu.ea:23:mean` Li, Min, Yaozhong Hu, et al. (2023). “Mean square stability of stochastic theta method for stochastic differential equations driven by fractional Brownian motion”. In: *J. Comput. Appl. Math.* 420, Paper No. 114804, 24. ISSN: 0377-0427,1879-1778. DOI: [10.1016/j.cam.2022.114804](https://doi.org/10.1016/j.cam.2022.114804). URL: <https://doi.org/10.1016/j.cam.2022.114804> (cit. on p. 65).
- `li.huang.ea:21:asymptotic` Li, Min, Chengming Huang, and Yaozhong Hu (2021). “Asymptotic separation for stochastic Volterra integral equations with doubly singular kernels”. In: *Appl. Math. Lett.* 113, Paper No. 106880, 7. ISSN: 0893-9659. DOI: [10.1016/j.aml.2020.106880](https://doi.org/10.1016/j.aml.2020.106880). URL: <https://doi.org/10.1016/j.aml.2020.106880> (cit. on p. 65).
- `li.huang.ea:22:numerical` — (2022). “Numerical methods for stochastic Volterra integral equations with weakly singular kernels”. In: *IMA J. Numer. Anal.* 42.3, pp. 2656–2683. ISSN: 0272-4979,1464-3642. DOI: [10.1093/imanum/drab047](https://doi.org/10.1093/imanum/drab047). URL: <https://doi.org/10.1093/imanum/drab047> (cit. on p. 65).
- `li:06:note` Li, Yuan-Chuan (2006/07). “A note on an identity of the gamma function and Stirling’s formula”. In: *Real Anal. Exchange* 32.1, pp. 267–271.

- ISSN: 0147-1937. URL: <http://projecteuclid.org/euclid.rae/1184700051> (cit. on p. 65).
- `li.mytnik:11:strong` Li, Zenghu and Leonid Mytnik (2011). “Strong solutions for stochastic differential equations with jumps”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 47.4, pp. 1055–1067. ISSN: 0246-0203. DOI: [10.1214/10-AIHP389](https://doi.org/10.1214/10-AIHP389). URL: <https://doi.org/10.1214/10-AIHP389> (cit. on p. 65).
- `li.wang.ea:12:joint` Li, Zenghu, Hao Wang, et al. (2012). “Joint continuity of the solutions to a class of nonlinear SPDEs”. In: *Probab. Theory Related Fields* 153.3-4, pp. 441–469. ISSN: 0178-8051. DOI: [10.1007/s00440-011-0351-x](https://doi.org/10.1007/s00440-011-0351-x). URL: <https://doi.org/10.1007/s00440-011-0351-x> (cit. on p. 65).
- `ea.newman.ea:96:superdiffusivity` Licea, C., C. M. Newman, and M. S. T. Piza (1996). “Superdiffusivity in first-passage percolation”. In: *Probab. Theory Related Fields* 106.4, pp. 559–591. ISSN: 0178-8051. DOI: [10.1007/s004400050075](https://doi.org/10.1007/s004400050075). URL: <https://doi.org/10.1007/s004400050075> (cit. on p. 65).
- `lieb:90:gaussian` Lieb, Elliott H. (1990). “Gaussian kernels have only Gaussian maximizers”. In: *Invent. Math.* 102.1, pp. 179–208. ISSN: 0020-9910. DOI: [10.1007/BF01233426](https://doi.org/10.1007/BF01233426). URL: <https://doi.org/10.1007/BF01233426> (cit. on p. 65).
- `lieb.liniger:63:exact` Lieb, Elliott H. and Werner Liniger (1963). “Exact analysis of an interacting Bose gas. I. The general solution and the ground state”. In: *Phys. Rev. (2)* 130, pp. 1605–1616. ISSN: 0031-899X (cit. on p. 65).
- `lieb.thomas:97:exact` Lieb, Elliott H. and Lawrence E. Thomas (1997). “Exact ground state energy of the strong-coupling polaron”. In: *Comm. Math. Phys.* 183.3, pp. 511–519. ISSN: 0010-3616. DOI: [10.1007/s002200050040](https://doi.org/10.1007/s002200050040). URL: <https://doi.org/10.1007/s002200050040> (cit. on p. 65).
- `lin.seppalainen:12:properties` Lin, Hao and Timo Seppäläinen (2012). “Properties of the limit shape for some last-passage growth models in random environments”. In: *Stochastic Process. Appl.* 122.2, pp. 498–521. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.08.015](https://doi.org/10.1016/j.spa.2011.08.015). URL: <https://doi.org/10.1016/j.spa.2011.08.015> (cit. on p. 65).
- `lin.mueller:19:can` Lin, Kevin and Carl Mueller (2019). “Can the stochastic wave equation with strong drift hit zero?” In: *Electron. J. Probab.* 24, Paper No. 14, 26. DOI: [10.1214/19-EJP279](https://doi.org/10.1214/19-EJP279). URL: <https://doi.org/10.1214/19-EJP279> (cit. on p. 65).
- `lin.tsai:21:short` Lin, Yier and Li-Cheng Tsai (2021). “Short time large deviations of the KPZ equation”. In: *Comm. Math. Phys.* 386.1, pp. 359–393. ISSN: 0010-3616. DOI: [10.1007/s00220-021-04050-w](https://doi.org/10.1007/s00220-021-04050-w). URL: <https://doi.org/10.1007/s00220-021-04050-w> (cit. on p. 65).
- `linde.pic:74:mappings` Linde, V. and A. Pi (1974). “Mappings of Gaussian measures of cylindrical sets in Banach spaces”. In: *Teor. Veroyatnost. i Primenen.* 19, pp. 472–487. ISSN: 0040-361x (cit. on p. 65).
- `liptser.zeitouni:98:robust` Liptser, Robert and Ofer Zeitouni (1998). “Robust diffusion approximation for nonlinear filtering”. In: *J. Math. Systems Estim. Control* 8.1, 22 pp. ISSN: 1052-0600 (cit. on p. 65).
- `liskevich.rockner:98:strong` Liskevich, Vitali and Michael Röckner (1998). “Strong uniqueness for certain infinite-dimensional Dirichlet operators and applications to stochastic quantization”. In: *Ann. Scuola Norm. Sup. Pisa Cl. Sci. (4)* 27.1, 69–91 (1999). ISSN: 0391-173X. URL: <http://www.numdam.>

[org/item?id=ASNSP%5C_1998%5C_4%5C_27%5C_1%5C_69%5C_0](https://doi.org/10.1080/07362994.2014.939544)
(cit. on p. 65).

liu.zhang:14:large

Liu, Kai and Tusheng Zhang (2014). “A large deviation principle of retarded Ornstein-Uhlenbeck processes driven by Lévy noise”. In: *Stoch. Anal. Appl.* 32.5, pp. 889–910. ISSN: 0736-2994. DOI: [10.1080/07362994.2014.939544](https://doi.org/10.1080/07362994.2014.939544). URL: <https://doi.org/10.1080/07362994.2014.939544> (cit. on p. 65).

liu.mueller:89:on

Liu, Li and Carl Mueller (1989). “On the extinction of measure-valued critical branching Brownian motion”. In: *Ann. Probab.* 17.4, pp. 1463–1465. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198910\)17:4%3C1463:OTEDMC%3E2.0.CO;2-N%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198910)17:4%3C1463:OTEDMC%3E2.0.CO;2-N%5C&origin=MSN) (cit. on p. 65).

liu:98:fixed

Liu, Quansheng (1998). “Fixed points of a generalized smoothing transformation and applications to the branching random walk”. In: *Adv. in Appl. Probab.* 30.1, pp. 85–112. ISSN: 0001-8678. DOI: [10.1239/aap/1035227993](https://doi.org/10.1239/aap/1035227993). URL: <https://doi.org/10.1239/aap/1035227993> (cit. on p. 65).

liu.watbled:09:exponential

Liu, Quansheng and Frédérique Watbled (2009). “Exponential inequalities for martingales and asymptotic properties of the free energy of directed polymers in a random environment”. In: *Stochastic Process. Appl.* 119.10, pp. 3101–3132. ISSN: 0304-4149. DOI: [10.1016/j.spa.2009.05.001](https://doi.org/10.1016/j.spa.2009.05.001). URL: <https://doi.org/10.1016/j.spa.2009.05.001> (cit. on p. 65).

liu.hu.ea:22:necessary

Liu, Shuhui, Yaozhong Hu, and Xiong Wang (June 2022a). “Necessary and sufficient conditions to solve parabolic Anderson model with rough noise”. In: *preprint arXiv:2206.02641*. URL: <http://arXiv.org/abs/2206.02641> (cit. on p. 65).

liu.hu.ea:22:nonlinear

— (2022b). “Nonlinear stochastic wave equation driven by rough noise”. In: *J. Differential Equations* 331, pp. 99–161. ISSN: 0022-0396, 1090-2732. DOI: [10.1016/j.jde.2022.05.016](https://doi.org/10.1016/j.jde.2022.05.016). URL: <https://doi.org/10.1016/j.jde.2022.05.016> (cit. on p. 65).

liu.hu.ea:23:stochastic

— (May 2023). “Stochastic wave equation with additive fractional noise: solvability and global Hölder continuity”. In: *preprint arXiv:2305.02425*. URL: <http://arXiv.org/abs/2305.02425> (cit. on p. 65).

liu.foondun.ea:14:mean

Liu, Wei, Mohammud Foondun, and Xuerong Mao (2014). “Mean square polynomial stability of numerical solutions to a class of stochastic differential equations”. In: *Statist. Probab. Lett.* 92, pp. 173–182. ISSN: 0167-7152. DOI: [10.1016/j.spl.2014.06.002](https://doi.org/10.1016/j.spl.2014.06.002). URL: <https://doi.org/10.1016/j.spl.2014.06.002> (cit. on p. 65).

liu.tian.ea:17:on

Liu, Wei, Kuanhou Tian, and Mohammud Foondun (2017). “On some properties of a class of fractional stochastic heat equations”. In: *J. Theoret. Probab.* 30.4, pp. 1310–1333. ISSN: 0894-9840. DOI: [10.1007/s10959-016-0684-6](https://doi.org/10.1007/s10959-016-0684-6). URL: <https://doi.org/10.1007/s10959-016-0684-6> (cit. on p. 65).

liu.nualart.ea:19:lan

Liu, Yanghui, Eulalia Nualart, and Samy Tindel (2019). “LAN property for stochastic differential equations with additive fractional noise and continuous time observation”. In: *Stochastic Process. Appl.* 129.8, pp. 2880–2902. ISSN: 0304-4149. DOI: [10.1016/j.spa.2018.08.008](https://doi.org/10.1016/j.spa.2018.08.008). URL: <https://doi.org/10.1016/j.spa.2018.08.008> (cit. on p. 65).

liu.selk.ea:23:convergence	Liu, Yanghui, Zachary Selk, and Samy Tindel (2023). “Convergence of trapezoid rule to rough integrals”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 59.3, pp. 1434–1462. ISSN: 0246-0203,1778-7017. DOI: 10.1214/22-aihp1282 . URL: https://doi.org/10.1214/22-aihp1282 (cit. on p. 65).
liu.tindel:19:first-order	Liu, Yanghui and Samy Tindel (2019). “First-order Euler scheme for SDEs driven by fractional Brownian motions: the rough case”. In: <i>Ann. Appl. Probab.</i> 29.2, pp. 758–826. ISSN: 1050-5164. DOI: 10.1214/17-AAP1374 . URL: https://doi.org/10.1214/17-AAP1374 (cit. on p. 65).
liu.tindel:20:discrete	Liu, Yanghui and Samy Tindel (2020). “Discrete rough paths and limit theorems”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 56.3, pp. 1730–1774. ISSN: 0246-0203. DOI: 10.1214/19-AIHP1015 . URL: https://doi.org/10.1214/19-AIHP1015 (cit. on p. 65).
liu.honnappa.ea:21:infinite	Liu, Yiran et al. (2021). “Infinite server queues in a random fast oscillatory environment”. In: <i>Queueing Syst.</i> 98.1-2, pp. 145–179. ISSN: 0257-0130. DOI: 10.1007/s11134-021-09704-z . URL: https://doi.org/10.1007/s11134-021-09704-z (cit. on p. 65).
liu:96:existence	Liu, Yue (1996). “Existence and blow up of solutions of a nonlinear Pochhammer-Chree equation”. In: <i>Indiana Univ. Math. J.</i> 45.3, pp. 797–816. ISSN: 0022-2518. DOI: 10.1512/iumj.1996.45.1121 . URL: https://doi.org/10.1512/iumj.1996.45.1121 (cit. on p. 65).
liu.chen:92:wave	Liu, Zixin and Xiaojia Chen (1992). “Wave function in quantum cosmology of Bergmann-Wagoner scalar-tensor gravitational theory”. In: <i>Chinese Phys. Lett.</i> 9.12, pp. 673–676. ISSN: 0256-307X. DOI: 10.1088/0256-307X/9/12/014 . URL: https://doi.org/10.1088/0256-307X/9/12/014 (cit. on p. 65).
loh.sun.ea:21:on	Loh, Wei-Liem, Saifei Sun, and Jun Wen (2021). “On fixed-domain asymptotics, parameter estimation and isotropic Gaussian random fields with Matérn covariance functions”. In: <i>Ann. Statist.</i> 49.6, pp. 3127–3152. ISSN: 0090-5364. DOI: 10.1214/21-aos2077 . URL: https://doi.org/10.1214/21-aos2077 (cit. on p. 65).
lohmman.slade.ea:17:critical	Lohmann, Martin, Gordon Slade, and Benjamin C. Wallace (2017). “Critical two-point function for long-range $O(n)$ models below the upper critical dimension”. In: <i>J. Stat. Phys.</i> 169.6, pp. 1132–1161. ISSN: 0022-4715. DOI: 10.1007/s10955-017-1904-x . URL: https://doi.org/10.1007/s10955-017-1904-x (cit. on p. 65).
lohr.mytnik.ea:20:aldous	Löhr, Wolfgang, Leonid Mytnik, and Anita Winter (2020). “The Aldous chain on cladograms in the diffusion limit”. In: <i>Ann. Probab.</i> 48.5, pp. 2565–2590. ISSN: 0091-1798. DOI: 10.1214/20-AOP1431 . URL: https://doi.org/10.1214/20-AOP1431 (cit. on p. 65).
lorenzi.sinestrari:88:inverse	Lorenzi, A. and E. Sinestrari (1988). “An inverse problem in the theory of materials with memory”. In: <i>Nonlinear Anal.</i> 12.12, pp. 1317–1335. ISSN: 0362-546X. DOI: 10.1016/0362-546X(88)90080-6 . URL: https://doi.org/10.1016/0362-546X(88)90080-6 (cit. on p. 65).
lototsky:17:small	Lototsky, S. V. (2017). “Small ball probabilities for the infinite-dimensional Ornstein-Uhlenbeck process in Sobolev spaces”. In: <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> 5.2, pp. 192–219. ISSN: 2194-0401. DOI: 10.1007/s40072-016-0085-y . URL: https://doi.org/10.1007/s40072-016-0085-y (cit. on p. 65).

- lou.ouyang:16:fractal Lou, Shuwen and Cheng Ouyang (2016). “Fractal dimensions of rough differential equations driven by fractional Brownian motions”. In: *Stochastic Process. Appl.* 126.8, pp. 2410–2429. ISSN: 0304-4149. DOI: [10.1016/j.spa.2016.02.005](https://doi.org/10.1016/j.spa.2016.02.005). URL: <https://doi.org/10.1016/j.spa.2016.02.005> (cit. on p. 65).
- lou.ouyang:17:local — (2017). “Local times of stochastic differential equations driven by fractional Brownian motions”. In: *Stochastic Process. Appl.* 127.11, pp. 3643–3660. ISSN: 0304-4149. DOI: [10.1016/j.spa.2017.03.013](https://doi.org/10.1016/j.spa.2017.03.013). URL: <https://doi.org/10.1016/j.spa.2017.03.013> (cit. on p. 66).
- luan.xiao:10:chungu Luan, Nana and Yimin Xiao (2010). “Chung’s law of the iterated logarithm for anisotropic Gaussian random fields”. In: *Statist. Probab. Lett.* 80.23-24, pp. 1886–1895. ISSN: 0167-7152. DOI: [10.1016/j.spl.2010.08.016](https://doi.org/10.1016/j.spl.2010.08.016). URL: <https://doi.org/10.1016/j.spl.2010.08.016> (cit. on p. 66).
- luan.xiao:12:spectral — (2012). “Spectral conditions for strong local nondeterminism and exact Hausdorff measure of ranges of Gaussian random fields”. In: *J. Fourier Anal. Appl.* 18.1, pp. 118–145. ISSN: 1069-5869. DOI: [10.1007/s00041-011-9193-2](https://doi.org/10.1007/s00041-011-9193-2). URL: <https://doi.org/10.1007/s00041-011-9193-2> (cit. on p. 66).
- lubetzky.thornett.ea:22:maximum Lubetzky, Eyal, Chris Thornett, and Ofer Zeitouni (2022). “Maximum of branching Brownian motion in a periodic environment”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 58.4, pp. 2065–2093. ISSN: 0246-0203,1778-7017. DOI: [10.1214/21-aihp1219](https://doi.org/10.1214/21-aihp1219). URL: <https://doi.org/10.1214/21-aihp1219> (cit. on p. 66).
- luttinger:83:asymptotic Luttinger, J. M. (1983). “The asymptotic evaluation of a class of path integrals. II”. In: *J. Math. Phys.* 24.8, pp. 2070–2073. ISSN: 0022-2488. DOI: [10.1063/1.525949](https://doi.org/10.1063/1.525949). URL: <https://doi.org/10.1063/1.525949> (cit. on p. 66).
- is.zygouras:22:edwards-wilkinson Lygkonis, Dimitris and Nikos Zygouras (2022). “Edwards-Wilkinson fluctuations for the directed polymer in the full L^2 -regime for dimensions $d \geq 3$ ”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 58.1, pp. 65–104. ISSN: 0246-0203. DOI: [10.1214/21-aihp1173](https://doi.org/10.1214/21-aihp1173). URL: <https://doi.org/10.1214/21-aihp1173> (cit. on p. 66).
- lyons:90:random Lyons, Russell (1990). “Random walks and percolation on trees”. In: *Ann. Probab.* 18.3, pp. 931–958. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199007\)18:3%3C931:RWAPOT%3E2.0.CO;2-6%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199007)18:3%3C931:RWAPOT%3E2.0.CO;2-6%5C&origin=MSN) (cit. on p. 66).
- lyons.pemantle.ea:96:biased Lyons, Russell, Robin Pemantle, and Yuval Peres (1996). “Biased random walks on Galton-Watson trees”. In: *Probab. Theory Related Fields* 106.2, pp. 249–264. ISSN: 0178-8051. DOI: [10.1007/s004400050064](https://doi.org/10.1007/s004400050064). URL: <https://doi.org/10.1007/s004400050064> (cit. on p. 66).
- lyons:91:on Lyons, Terry (1991). “On the nonexistence of path integrals”. In: *Proc. Roy. Soc. London Ser. A* 432.1885, pp. 281–290. ISSN: 0962-8444. DOI: [10.1098/rspa.1991.0017](https://doi.org/10.1098/rspa.1991.0017). URL: <https://doi.org/10.1098/rspa.1991.0017> (cit. on p. 66).
- lyons.zeitouni:99:conditional Lyons, Terry and Ofer Zeitouni (1999). “Conditional exponential moments for iterated Wiener integrals”. In: *Ann. Probab.* 27.4, pp. 1738–1749. ISSN: 0091-1798,2168-894X. DOI: [10.1214/aop/1022677546](https://doi.org/10.1214/aop/1022677546). URL: <https://doi.org/10.1214/aop/1022677546> (cit. on p. 66).

lyons:98:differential	Lyons, Terry J. (1998). “Differential equations driven by rough signals”. In: <i>Rev. Mat. Iberoamericana</i> 14.2, pp. 215–310. ISSN: 0213-2230. DOI: 10.4171/RMI/240 . URL: https://doi.org/10.4171/RMI/240 (cit. on p. 66).
ma.nualart:20:rate	Ma, Nicholas and David Nualart (2020). “Rate of convergence for the weighted Hermite variations of the fractional Brownian motion”. In: <i>J. Theoret. Probab.</i> 33.4, pp. 1919–1947. ISSN: 0894-9840. DOI: 10.1007/s10959-019-00940-x . URL: https://doi.org/10.1007/s10959-019-00940-x (cit. on p. 66).
ma.nualart.ea:20:intermittency	Ma, Nicholas, David Nualart, and Panqiu Xia (2020). “Intermittency for the parabolic Anderson model of Skorohod type driven by a rough noise”. In: <i>Electron. Commun. Probab.</i> 25, Paper No. 48, 10. DOI: 10.1214/20-ecp327 . URL: https://doi.org/10.1214/20-ecp327 (cit. on p. 66).
madaule:15:maximum	Madaule, Thomas (2015). “Maximum of a log-correlated Gaussian field”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 51.4, pp. 1369–1431. ISSN: 0246-0203. DOI: 10.1214/14-AIHP633 . URL: https://doi.org/10.1214/14-AIHP633 (cit. on p. 66).
madras:14:lower	Madras, Neal (2014). “A lower bound for the end-to-end distance of the self-avoiding walk”. In: <i>Canad. Math. Bull.</i> 57.1, pp. 113–118. ISSN: 0008-4395. DOI: 10.4153/CMB-2012-022-6 . URL: https://doi.org/10.4153/CMB-2012-022-6 (cit. on p. 66).
magin:10:fractional	Magin, Richard L. (2010). “Fractional calculus models of complex dynamics in biological tissues”. In: <i>Comput. Math. Appl.</i> 59.5, pp. 1586–1593. ISSN: 0898-1221. DOI: 10.1016/j.camwa.2009.08.039 . URL: https://doi.org/10.1016/j.camwa.2009.08.039 (cit. on p. 66).
magnen.seneor:76:infinite	Magnen, J. and R. Sénéor (1976). “The infinite volume limit of the ϕ_3^4 model”. In: <i>Ann. Inst. H. Poincaré Sect. A (N.S.)</i> 24.2, pp. 95–159. ISSN: 0246-0211. DOI: 10.1007/s11245-005-1376-5 . URL: https://doi.org/10.1007/s11245-005-1376-5 (cit. on p. 66).
magnen.unterberger:18:scaling	Magnen, Jacques and Jérémie Unterberger (2018). “The scaling limit of the KPZ equation in space dimension 3 and higher”. In: <i>J. Stat. Phys.</i> 171.4, pp. 543–598. ISSN: 0022-4715. DOI: 10.1007/s10955-018-2014-0 . URL: https://doi.org/10.1007/s10955-018-2014-0 (cit. on p. 66).
mai.nane.ea:22:terminal	Mai, Vinh Quang et al. (2022). “Terminal value problem for nonlinear parabolic equation with Gaussian white noise”. In: <i>Electron. Res. Arch.</i> 30.4, pp. 1374–1413. DOI: 10.3934/era.2022072 . URL: https://doi.org/10.3934/era.2022072 (cit. on p. 66).
maillard.rhodes.ea:16:liouville	Maillard, P. et al. (2016). “Liouville heat kernel: regularity and bounds”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 52.3, pp. 1281–1320. ISSN: 0246-0203, 1778-7017. DOI: 10.1214/15-AIHP676 . URL: https://doi.org/10.1214/15-AIHP676 (cit. on p. 66).
maillard.zeitouni:14:performance	Maillard, Pascal and Ofer Zeitouni (2014). “Performance of the Metropolis algorithm on a disordered tree: the Einstein relation”. In: <i>Ann. Appl. Probab.</i> 24.5, pp. 2070–2090. ISSN: 1050-5164, 2168-8737. DOI: 10.1214/13-AAP972 . URL: https://doi.org/10.1214/13-AAP972 (cit. on p. 66).
maillard.zeitouni:16:slowdown	— (2016). “Slowdown in branching Brownian motion with inhomogeneous variance”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 52.3,

- pp. 1144–1160. ISSN: 0246-0203,1778-7017. DOI: [10.1214/15-AIHP675](https://doi.org/10.1214/15-AIHP675). URL: <https://doi.org/10.1214/15-AIHP675> (cit. on p. 66).
- `mainardi.luchko.ea:01:fundamental` Mainardi, Francesco, Yuri Luchko, and Gianni Pagnini (2001). “The fundamental solution of the space-time fractional diffusion equation”. In: *Fract. Calc. Appl. Anal.* 4.2, pp. 153–192. ISSN: 1311-0454 (cit. on p. 66).
- `mainardi.mura.ea:10:m-wright` Mainardi, Francesco, Antonio Mura, and Gianni Pagnini (2010). “The M -Wright function in time-fractional diffusion processes: a tutorial survey”. In: *Int. J. Differ. Equ.*, Art. ID 104505, 29. ISSN: 1687-9643. DOI: [10.1155/2010/104505](https://doi.org/10.1155/2010/104505). URL: <https://doi.org/10.1155/2010/104505> (cit. on p. 66).
- `majda:93:random` Majda, Andrew J. (1993). “The random uniform shear layer: an explicit example of turbulent diffusion with broad tail probability distributions”. In: *Phys. Fluids A* 5.8, pp. 1963–1970. ISSN: 0899-8213. DOI: [10.1063/1.858823](https://doi.org/10.1063/1.858823). URL: <https://doi.org/10.1063/1.858823> (cit. on p. 66).
- `maleknejad.nouri.ea:09:investigation` Maleknejad, K., K. Nouri, and R. Mollapourasl (2009). “Investigation on the existence of solutions for some nonlinear functional-integral equations”. In: *Nonlinear Anal.* 71.12, e1575–e1578. ISSN: 0362-546X. DOI: [10.1016/j.na.2009.01.207](https://doi.org/10.1016/j.na.2009.01.207). URL: <https://doi.org/10.1016/j.na.2009.01.207> (cit. on p. 66).
- `malicet.nourdin.ea:16:squared` Malicet, Dominique et al. (2016). “Squared chaotic random variables: new moment inequalities with applications”. In: *J. Funct. Anal.* 270.2, pp. 649–670. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2015.10.013](https://doi.org/10.1016/j.jfa.2015.10.013). URL: <https://doi.org/10.1016/j.jfa.2015.10.013> (cit. on p. 66).
- `malliavin.nualart:93:quasi-sure` Malliavin, Paul and David Nualart (1993a). “Quasi-sure analysis and Stratonovich anticipative stochastic differential equations”. In: *Probab. Theory Related Fields* 96.1, pp. 45–55. ISSN: 0178-8051. DOI: [10.1007/BF01195882](https://doi.org/10.1007/BF01195882). URL: <https://doi.org/10.1007/BF01195882> (cit. on p. 66).
- `malliavin.nualart:93:quasi-sure*1` — (1993b). “Quasi-sure analysis of stochastic flows and Banach space valued smooth functionals on the Wiener space”. In: *J. Funct. Anal.* 112.2, pp. 287–317. ISSN: 0022-1236. DOI: [10.1006/jfan.1993.1034](https://doi.org/10.1006/jfan.1993.1034). URL: <https://doi.org/10.1006/jfan.1993.1034> (cit. on p. 66).
- `malliavin.nualart:09:density` Malliavin, Paul and Eulalia Nualart (2009). “Density minoration of a strongly non-degenerated random variable”. In: *J. Funct. Anal.* 256.12, pp. 4197–4214. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.11.016](https://doi.org/10.1016/j.jfa.2008.11.016). URL: <https://doi.org/10.1016/j.jfa.2008.11.016> (cit. on p. 66).
- `mansmann:91:free` Mansmann, Ulrich (1991). “The free energy of the Dirac polaron, an explicit solution”. In: *Stochastics Stochastics Rep.* 34.1-2, pp. 93–125. ISSN: 1045-1129. DOI: [10.1080/17442509108833677](https://doi.org/10.1080/17442509108833677). URL: <https://doi.org/10.1080/17442509108833677> (cit. on p. 66).
- `mao.marion.ea:02:environmental` Mao, Xuerong, Glenn Marion, and Eric Renshaw (2002). “Environmental Brownian noise suppresses explosions in population dynamics”. In: *Stochastic Process. Appl.* 97.1, pp. 95–110. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(01\)00126-0](https://doi.org/10.1016/S0304-4149(01)00126-0). URL: [https://doi.org/10.1016/S0304-4149\(01\)00126-0](https://doi.org/10.1016/S0304-4149(01)00126-0) (cit. on p. 66).
- `march.seppalainen:94:bounds` March, Peter and Timo Seppäläinen (1994). “Bounds for least relative vacancy in a simple mosaic process”. In: *SIAM J. Appl. Math.* 54.2,

- pp. 548–558. ISSN: 0036-1399. DOI: [10.1137/S0036139992233604](https://doi.org/10.1137/S0036139992233604). URL: <https://doi.org/10.1137/S0036139992233604> (cit. on p. 66).
- march.seppalainen:97:large — (1997). “Large deviations from the almost everywhere central limit theorem”. In: *J. Theoret. Probab.* 10.4, pp. 935–965. ISSN: 0894-9840. DOI: [10.1023/A:1022614700678](https://doi.org/10.1023/A:1022614700678). URL: <https://doi.org/10.1023/A:1022614700678> (cit. on p. 66).
- marcus.rosen:94:laws — Marcus, Michael B. and Jay Rosen (1994). “Laws of the iterated logarithm for the local times of symmetric Levy processes and recurrent random walks”. In: *Ann. Probab.* 22.2, pp. 626–658. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199404\)22:2%3C626:L0TILF%3E2.0.CO;2-B%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C626:L0TILF%3E2.0.CO;2-B%5C&origin=MSN) (cit. on p. 66).
- mariani.tweneboah.ea:19:complex — Mariani, Maria C. et al. (2019). “Complex Gleason measures and the Nemytsky operator”. In: *Ann. Math. Sil.* 33.1, pp. 168–209. ISSN: 0860-2107. DOI: [10.2478/amsil-2018-0012](https://doi.org/10.2478/amsil-2018-0012). URL: <https://doi.org/10.2478/amsil-2018-0012> (cit. on p. 66).
- marinelli.nualart.ea:13:existence — Marinelli, Carlo, Eulalia Nualart, and Lluís Quer-Sardanyons (2013). “Existence and regularity of the density for solutions to semilinear dissipative parabolic SPDEs”. In: *Potential Anal.* 39.3, pp. 287–311. ISSN: 0926-2601. DOI: [10.1007/s11118-012-9330-9](https://doi.org/10.1007/s11118-012-9330-9). URL: <https://doi.org/10.1007/s11118-012-9330-9> (cit. on p. 67).
- llli.quer-sardanyons:12:existence — Marinelli, Carlo and Lluís Quer-Sardanyons (2012). “Existence of weak solutions for a class of semilinear stochastic wave equations”. In: *SIAM J. Math. Anal.* 44.2, pp. 906–925. ISSN: 0036-1410. DOI: [10.1137/110826667](https://doi.org/10.1137/110826667). URL: <https://doi.org/10.1137/110826667> (cit. on p. 67).
- carreras.rovira.ea:06:asymptotic — Márquez-Carreras, David, Carles Rovira, and Samy Tindel (2006). “Asymptotic behavior of the magnetization for the perceptron model”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 42.3, pp. 327–342. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2005.04.005](https://doi.org/10.1016/j.anihpb.2005.04.005). URL: <https://doi.org/10.1016/j.anihpb.2005.04.005> (cit. on p. 67).
- ez-carreras.rovira.ea:07:diluted — (2007). “A diluted version of the perceptron model”. In: *Stochastic Process. Appl.* 117.12, pp. 1764–1792. ISSN: 0304-4149. DOI: [10.1016/j.spa.2007.02.008](https://doi.org/10.1016/j.spa.2007.02.008). URL: <https://doi.org/10.1016/j.spa.2007.02.008> (cit. on p. 67).
- quez-carreras.rovira.ea:11:model — (2011). “A model of continuous time polymer on the lattice”. In: *Commun. Stoch. Anal.* 5.1, pp. 103–120. DOI: [10.31390/cosa.5.1.07](https://doi.org/10.31390/cosa.5.1.07). URL: <https://doi.org/10.31390/cosa.5.1.07> (cit. on p. 67).
- quez-carreras.sanz-sole:97:small — Márquez-Carreras, David and Marta Sanz-Solé (1997). “Small perturbations in a hyperbolic stochastic partial differential equation”. In: *Stochastic Process. Appl.* 68.1, pp. 133–154. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(96\)00023-3](https://doi.org/10.1016/S0304-4149(96)00023-3). URL: [https://doi.org/10.1016/S0304-4149\(96\)00023-3](https://doi.org/10.1016/S0304-4149(96)00023-3) (cit. on p. 67).
- carreras.sanz-sole:99:expansion — (1999). “Expansion of the density: a Wiener-chaos approach”. In: *Bernoulli* 5.2, pp. 257–274. ISSN: 1350-7265. DOI: [10.2307/3318435](https://doi.org/10.2307/3318435). URL: <https://doi.org/10.2307/3318435> (cit. on p. 67).
- marquez-carreras.tindel:03:on — Márquez-Carreras, David and Samy Tindel (2003). “On exponential moments for functionals defined on the loop group”. In: *Stochastic Anal. Appl.* 21.6, pp. 1333–1352. ISSN: 0736-2994. DOI: [10.1081/SAP-120026109](https://doi.org/10.1081/SAP-120026109). URL: <https://doi.org/10.1081/SAP-120026109> (cit. on p. 67).

martel:98:complete

Martel, Yvan (1998). “Complete blow up and global behaviour of solutions of $u_t - \Delta u = g(u)$ ”. In: *Ann. Inst. H. Poincaré C Anal. Non Linéaire* 15.6, pp. 687–723. ISSN: 0294-1449. DOI: [10.1016/S0294-1449\(99\)80002-X](https://doi.org/10.1016/S0294-1449(99)80002-X). URL: [https://doi.org/10.1016/S0294-1449\(99\)80002-X](https://doi.org/10.1016/S0294-1449(99)80002-X) (cit. on p. 67).

martin:04:small

Martin, A. (2004). “Small ball asymptotics for the stochastic wave equation”. In: *J. Theoret. Probab.* 17.3, pp. 693–703. ISSN: 0894-9840. DOI: [10.1023/B:JOTP.0000040294.12188.cd](https://doi.org/10.1023/B:JOTP.0000040294.12188.cd). URL: <https://doi.org/10.1023/B:JOTP.0000040294.12188.cd> (cit. on p. 67).

martin.ouyang.ea:18:purposely

Martin, Ryan, Cheng Ouyang, and Francois Domagni (2018). “‘Purposely misspecified’ posterior inference on the volatility of a jump diffusion process”. In: *Statist. Probab. Lett.* 134, pp. 106–113. ISSN: 0167-7152. DOI: [10.1016/j.spl.2017.10.013](https://doi.org/10.1016/j.spl.2017.10.013). URL: <https://doi.org/10.1016/j.spl.2017.10.013> (cit. on p. 67).

martinez.sanz-sole:06:lattice

Martínez, Teresa and Marta Sanz-Solé (2006). “A lattice scheme for stochastic partial differential equations of elliptic type in dimension $d \geq 4$ ”. In: *Appl. Math. Optim.* 54.3, pp. 343–368. ISSN: 0095-4616. DOI: [10.1007/s00245-006-0874-1](https://doi.org/10.1007/s00245-006-0874-1). URL: <https://doi.org/10.1007/s00245-006-0874-1> (cit. on p. 67).

marton:96:measure

Marton, K. (1996a). “A measure concentration inequality for contracting Markov chains”. In: *Geom. Funct. Anal.* 6.3, pp. 556–571. ISSN: 1016-443X. DOI: [10.1007/BF02249263](https://doi.org/10.1007/BF02249263). URL: <https://doi.org/10.1007/BF02249263> (cit. on p. 67).

marton:96:bounding

Marton, K. (1996b). “Bounding \bar{d} -distance by informational divergence: a method to prove measure concentration”. In: *Ann. Probab.* 24.2, pp. 857–866. ISSN: 0091-1798. DOI: [10.1214/aop/1039639365](https://doi.org/10.1214/aop/1039639365). URL: <https://doi.org/10.1214/aop/1039639365> (cit. on p. 67).

marton:98:measure

Marton, Katalin (1998). “Measure concentration for a class of random processes”. In: *Probab. Theory Related Fields* 110.3, pp. 427–439. ISSN: 0178-8051. DOI: [10.1007/s004400050154](https://doi.org/10.1007/s004400050154). URL: <https://doi.org/10.1007/s004400050154> (cit. on p. 67).

maruyama:49:harmonic

Maruyama, Gisiro (1949). “The harmonic analysis of stationary stochastic processes”. In: *Mem. Fac. Sci. Kysy Univ. A* 4, pp. 45–106. ISSN: 0373-6385 (cit. on p. 67).

maslowski.nualart:03:evolution

Maslowski, Bohdan and David Nualart (2003). “Evolution equations driven by a fractional Brownian motion”. In: *J. Funct. Anal.* 202.1, pp. 277–305. ISSN: 0022-1236. DOI: [10.1016/S0022-1236\(02\)00065-4](https://doi.org/10.1016/S0022-1236(02)00065-4). URL: [https://doi.org/10.1016/S0022-1236\(02\)00065-4](https://doi.org/10.1016/S0022-1236(02)00065-4) (cit. on p. 67).

maslowski.seidler:99:on

Maslowski, Bohdan and Jan Seidler (1999). “On sequentially weakly Feller solutions to SPDE’s”. In: *Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (9) Mat. Appl.* 10.2, pp. 69–78. ISSN: 1120-6330 (cit. on p. 67).

masuda:84:analytic

Masuda, Kyua (1984). “Analytic solutions of some nonlinear diffusion equations”. In: *Math. Z.* 187.1, pp. 61–73. ISSN: 0025-5874. DOI: [10.1007/BF01163166](https://doi.org/10.1007/BF01163166). URL: <https://doi.org/10.1007/BF01163166> (cit. on p. 67).

matetski.quastel.ea:21:kpz

Matetski, Konstantin, Jeremy Quastel, and Daniel Remenik (2021). “The KPZ fixed point”. In: *Acta Math.* 227.1, pp. 115–203. ISSN: 0001-5962. DOI: [10.4310/acta.2021.v227.n1.a3](https://doi.org/10.4310/acta.2021.v227.n1.a3). URL: <https://doi.org/10.4310/acta.2021.v227.n1.a3> (cit. on p. 67).

mathieu:06:carne-varopoulos	Mathieu, Pierre (2006). “Carne-Varopoulos bounds for centered random walks”. In: <i>Ann. Probab.</i> 34.3, pp. 987–1011. ISSN: 0091-1798. DOI: 10.1214/0091179060000000052 . URL: https://doi.org/10.1214/0091179060000000052 (cit. on p. 67).
matoussi.sabbagh.ea:17:backward	Matoussi, Anis, Wissal Sabbagh, and Tusheng Zhang (2017). “Backward doubly SDEs and semilinear stochastic PDEs in a convex domain”. In: <i>Stochastic Process. Appl.</i> 127.9, pp. 2781–2815. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.12.010 . URL: https://doi.org/10.1016/j.spa.2016.12.010 (cit. on p. 67).
matoussi.sabbagh.ea:21:large	— (2021). “Large deviation principles of obstacle problems for quasi-linear stochastic PDEs”. In: <i>Appl. Math. Optim.</i> 83.2, pp. 849–879. ISSN: 0095-4616. DOI: 10.1007/s00245-019-09570-5 . URL: https://doi.org/10.1007/s00245-019-09570-5 (cit. on p. 67).
matsumoto.yor:05:exponential	Matsumoto, Hiroyuki and Marc Yor (2005). “Exponential functionals of Brownian motion. II. Some related diffusion processes”. In: <i>Probab. Surv.</i> 2, pp. 348–384. DOI: 10.1214/154957805100000168 . URL: https://doi.org/10.1214/154957805100000168 (cit. on p. 67).
mattingly.pardoux:06:malliavin	Mattingly, Jonathan C. and Étienne Pardoux (2006). “Malliavin calculus for the stochastic 2D Navier-Stokes equation”. In: <i>Comm. Pure Appl. Math.</i> 59.12, pp. 1742–1790. ISSN: 0010-3640. DOI: 10.1002/cpa.20136 . URL: https://doi.org/10.1002/cpa.20136 (cit. on p. 67).
mayboroda.mitrea:04:sharp	Mayboroda, Svitlana and Marius Mitrea (2004). “Sharp estimates for Green potentials on non-smooth domains”. In: <i>Math. Res. Lett.</i> 11.4, pp. 481–492. ISSN: 1073-2780. DOI: 10.4310/MRL.2004.v11.n4.a7 . URL: https://doi.org/10.4310/MRL.2004.v11.n4.a7 (cit. on p. 67).
mayer-wolf.roitershtein.ea:04:limit	Mayer-Wolf, Eddy, Alexander Roitershtein, and Ofer Zeitouni (2004). “Limit theorems for one-dimensional transient random walks in Markov environments”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 40.5, pp. 635–659. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2004.01.003 . URL: https://doi.org/10.1016/j.anihpb.2004.01.003 (cit. on p. 67).
mayer-wolf.zeitouni:93:onsager	Mayer-Wolf, Eddy and Ofer Zeitouni (1993a). “Onsager Machlup functionals for non-trace-class SPDEs”. In: <i>Probab. Theory Related Fields</i> 95.2, pp. 199–216. ISSN: 0178-8051,1432-2064. DOI: 10.1007/BF01192270 . URL: https://doi.org/10.1007/BF01192270 (cit. on p. 67).
mayer-wolf.zeitouni:93:probability	— (1993b). “The probability of small Gaussian ellipsoids and associated conditional moments”. In: <i>Ann. Probab.</i> 21.1, pp. 14–24. ISSN: 0091-1798,2168-894X. URL: http://links.jstor.org/sici?sici=0091-1798(199301)21:1%3C14:TPOSGE%3E2.0.CO;2-N%5C&origin=MSN (cit. on p. 67).
mayer-wolf.zeitouni.ea:02:asymptotics	Mayer-Wolf, Eddy, Ofer Zeitouni, and Martin P. W. Zerner (2002). “Asymptotics of certain coagulation-fragmentation processes and invariant Poisson-Dirichlet measures”. In: <i>Electron. J. Probab.</i> 7, no. 8, 25. ISSN: 1083-6489. DOI: 10.1214/EJP.v7-107 . URL: https://doi.org/10.1214/EJP.v7-107 (cit. on p. 67).
mayorcas.singh:23:singular	Mayorcas, Avi and Harprit Singh (Jan. 2023). “Singular SPDEs on Homogeneous Lie Groups”. In: <i>preprint arXiv:2301.05121</i> . URL: http://arXiv.org/abs/2301.05121 (cit. on p. 67).
mazya.mitrea.ea:10:dirichlet	Maz’ya, V., M. Mitrea, and T. Shaposhnikova (2010). “The Dirichlet problem in Lipschitz domains for higher order elliptic systems with rough coefficients”. In: <i>J. Anal. Math.</i> 110, pp. 167–239. ISSN: 0021-

7670. DOI: [10.1007/s11854-010-0005-4](https://doi.org/10.1007/s11854-010-0005-4). URL: <https://doi.org/10.1007/s11854-010-0005-4> (cit. on p. 67).

mazya:09:boundedness

Maz'ya, Vladimir (2009). “Boundedness of the gradient of a solution to the Neumann-Laplace problem in a convex domain”. In: *C. R. Math. Acad. Sci. Paris* 347.9-10, pp. 517–520. ISSN: 1631-073X. DOI: [10.1016/j.crma.2009.03.001](https://doi.org/10.1016/j.crma.2009.03.001). URL: <https://doi.org/10.1016/j.crma.2009.03.001> (cit. on p. 67).

maz-ja:67:solvability

Maz'ja, V. G. (1967). “Solvability in \dot{W}_2^2 of the Dirichlet problem in a region with a smooth irregular boundary”. In: *Vestnik Leningrad. Univ.* 22.7, pp. 87–95. ISSN: 0146-924x (cit. on p. 67).

maz-ja:73:coercivity

— (1973). “The coercivity of the Dirichlet problem in a domain with irregular boundary”. In: *Izv. Vys. Uebn. Zaved. Matematika* 4(131), pp. 64–76. ISSN: 0021-3446 (cit. on p. 67).

mazliak.nourdin:08:optimal

Mazliak, Laurent and Ivan Nourdin (2008). “Optimal control for rough differential equations”. In: *Stoch. Dyn.* 8.1, pp. 23–33. ISSN: 0219-4937. DOI: [10.1142/S021949370800224X](https://doi.org/10.1142/S021949370800224X). URL: <https://doi.org/10.1142/S021949370800224X> (cit. on p. 67).

mazziotto.stettner.ea:88:on

Mazziotto, G. et al. (1988). “On impulse control with partial observation”. In: *SIAM J. Control Optim.* 26.4, pp. 964–984. ISSN: 0363-0129. DOI: [10.1137/0326052](https://doi.org/10.1137/0326052). URL: <https://doi.org/10.1137/0326052> (cit. on p. 67).

mccoy.tracy.ea:77:connection

McCoy, Barry M., Craig A. Tracy, and Tai Tsun Wu (1977a). “Connection between the KdV equation and the two-dimensional Ising model”. In: *Phys. Lett. A* 61.5, pp. 283–284. ISSN: 0375-9601. DOI: [10.1016/0375-9601\(77\)90613-2](https://doi.org/10.1016/0375-9601(77)90613-2). URL: [https://doi.org/10.1016/0375-9601\(77\)90613-2](https://doi.org/10.1016/0375-9601(77)90613-2) (cit. on p. 67).

mccoy.tracy.ea:77:painleve

McCoy, Barry M., Craig A. Tracy, and Tai Tsun Wu (1977b). “Painlevé functions of the third kind”. In: *J. Mathematical Phys.* 18.5, pp. 1058–1092. ISSN: 0022-2488. DOI: [10.1063/1.523367](https://doi.org/10.1063/1.523367). URL: <https://doi.org/10.1063/1.523367> (cit. on p. 67).

mckane:80:reformulation

McKane, A. J. (1980). “Reformulation of $n \rightarrow 0$ models using anti-commuting scalar fields”. In: *Phys. Lett. A* 76.1, pp. 22–24. ISSN: 0375-9601. DOI: [10.1016/0375-9601\(80\)90136-X](https://doi.org/10.1016/0375-9601(80)90136-X). URL: [https://doi.org/10.1016/0375-9601\(80\)90136-X](https://doi.org/10.1016/0375-9601(80)90136-X) (cit. on p. 68).

mckean:94:limit

McKean, H. P. (1994). “A limit law for the ground state of Hill’s equation”. In: *J. Statist. Phys.* 74.5-6, pp. 1227–1232. ISSN: 0022-4715. DOI: [10.1007/BF02188225](https://doi.org/10.1007/BF02188225). URL: <https://doi.org/10.1007/BF02188225> (cit. on p. 68).

mckean:63:brownian

McKean Jr., H. P. (1963). “Brownian motion with a several-dimensional time”. In: *Teor. Veroyatnost. i Primenen.* 8, pp. 357–378. ISSN: 0040-361x (cit. on p. 68).

mckean:67:exponential

— (1967). “An exponential formula for solving Boltmann’s equation for a Maxwellian gas”. In: *J. Combinatorial Theory* 2, pp. 358–382. ISSN: 0021-9800 (cit. on p. 68).

meakin.jullien:89:spatially

Meakin, P. and R. Jullien (May 1989). “Spatially Correlated Ballistic Deposition”. In: *Europhysics Letters* 9.1, p. 71. DOI: [10.1209/0295-5075/9/1/013](https://dx.doi.org/10.1209/0295-5075/9/1/013). URL: <https://dx.doi.org/10.1209/0295-5075/9/1/013> (cit. on p. 68).

meakin.jullien:90:spatially

Meakin, Paul and Remi Jullien (Jan. 1990). “Spatially correlated ballistic deposition on one- and two-dimensional surfaces”. In: *Phys. Rev. A*

- 41 (2), pp. 983–993. DOI: [10.1103/PhysRevA.41.983](https://doi.org/10.1103/PhysRevA.41.983). URL: <https://link.aps.org/doi/10.1103/PhysRevA.41.983> (cit. on p. 68).
- `meakin.ramanlal.ea:86:ballistic` Meakin, Paul, P. Ramanlal, et al. (Dec. 1986). “Ballistic deposition on surfaces”. In: *Phys. Rev. A* 34 (6), pp. 5091–5103. DOI: [10.1103/PhysRevA.34.5091](https://doi.org/10.1103/PhysRevA.34.5091). URL: <https://link.aps.org/doi/10.1103/PhysRevA.34.5091> (cit. on p. 68).
- `medina.hwa.ea:89:burgers` Medina, Ernesto et al. (1989). “Burgers’ equation with correlated noise: renormalization-group analysis and applications to directed polymers and interface growth”. In: *Phys. Rev. A* (3) 39.6, pp. 3053–3075. ISSN: 1050-2947. DOI: [10.1103/PhysRevA.39.3053](https://doi.org/10.1103/PhysRevA.39.3053). URL: <https://doi.org/10.1103/PhysRevA.39.3053> (cit. on p. 68).
- `meerschaert.straka:13:inverse` Meerschaert, M. M. and P. Straka (2013). “Inverse stable subordinators”. In: *Math. Model. Nat. Phenom.* 8.2, pp. 1–16. ISSN: 0973-5348. DOI: [10.1051/mmnp/20138201](https://doi.org/10.1051/mmnp/20138201). URL: <https://doi.org/10.1051/mmnp/20138201> (cit. on p. 68).
- `meerschaert.benson.ea:02:stochastic` Meerschaert, Mark M., David A. Benson, et al. (2002). “Stochastic solution of space-time fractional diffusion equations”. In: *Phys. Rev. E* (3) 65.4, pp. 041103, 4. ISSN: 1539-3755. DOI: [10.1103/PhysRevE.65.041103](https://doi.org/10.1103/PhysRevE.65.041103). URL: <https://doi.org/10.1103/PhysRevE.65.041103> (cit. on p. 68).
- `meerschaert.nane.ea:09:fractional` Meerschaert, Mark M., Erkan Nane, and P. Vellaisamy (2009). “Fractional Cauchy problems on bounded domains”. In: *Ann. Probab.* 37.3, pp. 979–1007. ISSN: 0091-1798. DOI: [10.1214/08-AOP426](https://doi.org/10.1214/08-AOP426). URL: <https://doi.org/10.1214/08-AOP426> (cit. on p. 68).
- `meerschaert.nane.ea:11:distributed-order` — (2011a). “Distributed-order fractional diffusions on bounded domains”. In: *J. Math. Anal. Appl.* 379.1, pp. 216–228. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2010.12.056](https://doi.org/10.1016/j.jmaa.2010.12.056). URL: <https://doi.org/10.1016/j.jmaa.2010.12.056> (cit. on p. 68).
- `meerschaert.nane.ea:11:fractional` Meerschaert, Mark M., Erkan Nane, and P. Vellaisamy (2011b). “The fractional Poisson process and the inverse stable subordinator”. In: *Electron. J. Probab.* 16, no. 59, 1600–1620. DOI: [10.1214/EJP.v16-920](https://doi.org/10.1214/EJP.v16-920). URL: <https://doi.org/10.1214/EJP.v16-920> (cit. on p. 68).
- `meerschaert.nane.ea:13:transient` — (2013). “Transient anomalous sub-diffusion on bounded domains”. In: *Proc. Amer. Math. Soc.* 141.2, pp. 699–710. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-2012-11362-0](https://doi.org/10.1090/S0002-9939-2012-11362-0). URL: <https://doi.org/10.1090/S0002-9939-2012-11362-0> (cit. on p. 68).
- `meerschaert.nane.ea:08:large` Meerschaert, Mark M., Erkan Nane, and Yimin Xiao (2008). “Large deviations for local time fractional Brownian motion and applications”. In: *J. Math. Anal. Appl.* 346.2, pp. 432–445. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2008.05.087](https://doi.org/10.1016/j.jmaa.2008.05.087). URL: <https://doi.org/10.1016/j.jmaa.2008.05.087> (cit. on p. 68).
- `meerschaert.nane.ea:09:correlated` — (2009). “Correlated continuous time random walks”. In: *Statist. Probab. Lett.* 79.9, pp. 1194–1202. ISSN: 0167-7152. DOI: [10.1016/j.spl.2009.01.007](https://doi.org/10.1016/j.spl.2009.01.007). URL: <https://doi.org/10.1016/j.spl.2009.01.007> (cit. on p. 68).
- `meerschaert.nane.ea:13:fractal` — (2013). “Fractal dimension results for continuous time random walks”. In: *Statist. Probab. Lett.* 83.4, pp. 1083–1093. ISSN: 0167-7152. DOI: [10.1016/j.spl.2013.01.001](https://doi.org/10.1016/j.spl.2013.01.001). URL: <https://doi.org/10.1016/j.spl.2013.01.001> (cit. on p. 68).
- `meerschaert.scheffler:04:limit` Meerschaert, Mark M. and Hans-Peter Scheffler (2004). “Limit theorems for continuous-time random walks with infinite mean waiting times”.

- In: *J. Appl. Probab.* 41.3, pp. 623–638. ISSN: 0021-9002. DOI: [10.1239/jap/1091543414](https://doi.org/10.1239/jap/1091543414). URL: <https://doi.org/10.1239/jap/1091543414> (cit. on p. 68).
- `haert.schilling.ea:15:stochastic` Meerschaert, Mark M., René L. Schilling, and Alla Sikorskii (2015). “Stochastic solutions for fractional wave equations”. In: *Nonlinear Dynam.* 80.4, pp. 1685–1695. ISSN: 0924-090X. DOI: [10.1007/s11071-014-1299-z](https://doi.org/10.1007/s11071-014-1299-z). URL: <https://doi.org/10.1007/s11071-014-1299-z> (cit. on p. 68).
- `schaert.wang.ea:13:fernique-type` Meerschaert, Mark M., Wensheng Wang, and Yimin Xiao (2013). “Fernique-type inequalities and moduli of continuity for anisotropic Gaussian random fields”. In: *Trans. Amer. Math. Soc.* 365.2, pp. 1081–1107. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-2012-05678-9](https://doi.org/10.1090/S0002-9947-2012-05678-9). URL: <https://doi.org/10.1090/S0002-9947-2012-05678-9> (cit. on p. 68).
- `meerson.katzav.ea:16:large` Meerson, Baruch, Eytan Katzav, and Arkady Vilenkin (2016). “Large deviations of surface height in the Kardar-Parisi-Zhang equation”. In: *Phys. Rev. Lett.* 116.7, pp. 070601, 5. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.116.070601](https://doi.org/10.1103/PhysRevLett.116.070601). URL: <https://doi.org/10.1103/PhysRevLett.116.070601> (cit. on p. 68).
- `mejane:04:upper` Mejane, Olivier (2004). “Upper bound of a volume exponent for directed polymers in a random environment”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 40.3, pp. 299–308. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(03\)00072-4](https://doi.org/10.1016/S0246-0203(03)00072-4). URL: [https://doi.org/10.1016/S0246-0203\(03\)00072-4](https://doi.org/10.1016/S0246-0203(03)00072-4) (cit. on p. 68).
- `melo.poonen.ea:15:work` Melo, Welington de et al. (2015). “The work of the 2014 Fields medalists”. In: *Notices Amer. Math. Soc.* 62.11, pp. 1334–1349. ISSN: 0002-9920. DOI: [10.1090/noti1317](https://doi.org/10.1090/noti1317). URL: <https://doi.org/10.1090/noti1317> (cit. on p. 68).
- `memin.mishura.ea:01:inequalities` Mémin, Jean, Yulia Mishura, and Esko Valkeila (2001). “Inequalities for the moments of Wiener integrals with respect to a fractional Brownian motion”. In: *Statist. Probab. Lett.* 51.2, pp. 197–206. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(00\)00157-7](https://doi.org/10.1016/S0167-7152(00)00157-7). URL: [https://doi.org/10.1016/S0167-7152\(00\)00157-7](https://doi.org/10.1016/S0167-7152(00)00157-7) (cit. on p. 68).
- `mendez.mitrea:00:banach` Mendez, Osvaldo and Marius Mitrea (2000). “The Banach envelopes of Besov and Triebel-Lizorkin spaces and applications to partial differential equations”. In: *J. Fourier Anal. Appl.* 6.5, pp. 503–531. ISSN: 1069-5869. DOI: [10.1007/BF02511543](https://doi.org/10.1007/BF02511543). URL: <https://doi.org/10.1007/BF02511543> (cit. on p. 68).
- `meng.nane:20:space-time` Meng, Xiangqian and Erkan Nane (2020). “Space-time fractional stochastic partial differential equations with Lévy noise”. In: *Fract. Calc. Appl. Anal.* 23.1, pp. 224–249. ISSN: 1311-0454. DOI: [10.1515/fca-2020-0009](https://doi.org/10.1515/fca-2020-0009). URL: <https://doi.org/10.1515/fca-2020-0009> (cit. on p. 68).
- `.meyer-brandis.ea:13:variational` Menoukeu-Pamen, Olivier et al. (2013). “A variational approach to the construction and Malliavin differentiability of strong solutions of SDE’s”. In: *Math. Ann.* 357.2, pp. 761–799. ISSN: 0025-5831. DOI: [10.1007/s00208-013-0916-3](https://doi.org/10.1007/s00208-013-0916-3). URL: <https://doi.org/10.1007/s00208-013-0916-3> (cit. on p. 68).
- `men-shikov:86:coincidence` Men’shikov, M. V. (1986). “Coincidence of critical points in percolation problems”. In: *Dokl. Akad. Nauk SSSR* 288.6, pp. 1308–1311. ISSN: 0002-3264 (cit. on p. 68).

- merle.zaag:98:optimal Merle, Frank and Hatem Zaag (1998). “Optimal estimates for blowup rate and behavior for nonlinear heat equations”. In: *Comm. Pure Appl. Math.* 51.2, pp. 139–196. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199802\)51:2<139::AID-CPA2>3.0.CO;2-C](https://doi.org/10.1002/(SICI)1097-0312(199802)51:2<139::AID-CPA2>3.0.CO;2-C). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199802\)51:2%3C139::AID-CPA2%3E3.0.CO;2-C](https://doi.org/10.1002/(SICI)1097-0312(199802)51:2%3C139::AID-CPA2%3E3.0.CO;2-C) (cit. on p. 68).
- merzbach.nualart:85:different Merzbach, Ely and David Nualart (1985). “Different kinds of two-parameter martingales”. In: *Israel J. Math.* 52.3, pp. 193–208. ISSN: 0021-2172. DOI: [10.1007/BF02786515](https://doi.org/10.1007/BF02786515). URL: <https://doi.org/10.1007/BF02786515> (cit. on p. 68).
- merzbach.nualart:86:characterization — (1986). “A characterization of the spatial Poisson process and changing time”. In: *Ann. Probab.* 14.4, pp. 1380–1390. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198610\)14:4%3C1380:ACOTSP%3E2.0.CO;2-S%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198610)14:4%3C1380:ACOTSP%3E2.0.CO;2-S%5C&origin=MSN) (cit. on p. 68).
- merzbach.nualart:88:martingale — (1988). “A martingale approach to point processes in the plane”. In: *Ann. Probab.* 16.1, pp. 265–274. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198801\)16:1%3C265:AMATPP%3E2.0.CO;2-8%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198801)16:1%3C265:AMATPP%3E2.0.CO;2-8%5C&origin=MSN) (cit. on p. 68).
- merzbach.nualart:89:generalized — (1989). “Generalized holomorphic processes and differentiability”. In: *J. Theoret. Probab.* 2.4, pp. 419–432. ISSN: 0894-9840. DOI: [10.1007/BF01051875](https://doi.org/10.1007/BF01051875). URL: <https://doi.org/10.1007/BF01051875> (cit. on p. 68).
- merzbach.nualart:90:markov — (1990). “Markov properties for point processes on the plane”. In: *Ann. Probab.* 18.1, pp. 342–358. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199001\)18:1%3C342:MPFPP%3E2.0.CO;2-Q%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199001)18:1%3C342:MPFPP%3E2.0.CO;2-Q%5C&origin=MSN) (cit. on p. 68).
- metzler.klafter:04:restaurant Metzler, Ralf and Joseph Klafter (2004). “The restaurant at the end of the random walk: recent developments in the description of anomalous transport by fractional dynamics”. In: *J. Phys. A* 37.31, R161–R208. ISSN: 0305-4470. DOI: [10.1088/0305-4470/37/31/R01](https://doi.org/10.1088/0305-4470/37/31/R01). URL: <https://doi.org/10.1088/0305-4470/37/31/R01> (cit. on p. 68).
- mezard.parisi.ea:84:replica Mézard, M. et al. (1984). “Replica symmetry breaking and the nature of the spin glass phase”. In: *J. Physique* 45.5, pp. 843–854. ISSN: 0302-0738. DOI: [10.1051/jphys:01984004505084300](https://doi.org/10.1051/jphys:01984004505084300). URL: <https://doi.org/10.1051/jphys:01984004505084300> (cit. on p. 68).
- michels:02:p-sets Michels, Carsten (2002). “ $\Lambda(p)$ -sets and the limit order of operator ideals”. In: *Math. Nachr.* 239/240, pp. 170–176. ISSN: 0025-584X. DOI: [10.1002/1522-2616\(200206\)239:1<170::AID-MANA170>3.0.CO;2-#](https://doi.org/10.1002/1522-2616(200206)239:1<170::AID-MANA170>3.0.CO;2-#). URL: [https://doi.org/10.1002/1522-2616\(200206\)239:1%3C170::AID-MANA170%3E3.0.CO;2-%5C#](https://doi.org/10.1002/1522-2616(200206)239:1%3C170::AID-MANA170%3E3.0.CO;2-%5C#) (cit. on p. 68).
- mijena.nane:14:correlation Mijena, Jebessa B. and Erkan Nane (2014a). “Correlation structure of time-changed Pearson diffusions”. In: *Statist. Probab. Lett.* 90, pp. 68–77. ISSN: 0167-7152. DOI: [10.1016/j.spl.2014.03.020](https://doi.org/10.1016/j.spl.2014.03.020). URL: <https://doi.org/10.1016/j.spl.2014.03.020> (cit. on p. 68).
- mijena.nane:14:strong — (2014b). “Strong analytic solutions of fractional Cauchy problems”. In: *Proc. Amer. Math. Soc.* 142.5, pp. 1717–1731. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-2014-11905-8](https://doi.org/10.1090/S0002-9939-2014-11905-8). URL: <https://doi.org/10.1090/S0002-9939-2014-11905-8> (cit. on p. 68).
- mijena.nane:15:space-time — (2015). “Space-time fractional stochastic partial differential equations”. In: *Stochastic Process. Appl.* 125.9, pp. 3301–3326. ISSN: 0304-

4149. DOI: [10.1016/j.spa.2015.04.008](https://doi.org/10.1016/j.spa.2015.04.008). URL: <https://doi.org/10.1016/j.spa.2015.04.008> (cit. on p. 68).
- mijena.nane:16:intermittence — (2016). “Intermittence and space-time fractional stochastic partial differential equations”. In: *Potential Anal.* 44.2, pp. 295–312. ISSN: 0926-2601. DOI: [10.1007/s11118-015-9512-3](https://doi.org/10.1007/s11118-015-9512-3). URL: <https://doi.org/10.1007/s11118-015-9512-3> (cit. on p. 68).
- mikulevicius.rozovskii:01:note Mikulevicius, R. and B. Rozovskii (2001). “A note on Krylov’s L_p -theory for systems of SPDEs”. In: *Electron. J. Probab.* 6, no. 12, 35. ISSN: 1083-6489. DOI: [10.1214/EJP.v6-85](https://doi.org/10.1214/EJP.v6-85). URL: <https://doi.org/10.1214/EJP.v6-85> (cit. on p. 68).
- levicius.rozovskii:04:stochastic Mikulevicius, R. and B. L. Rozovskii (2004). “Stochastic Navier-Stokes equations for turbulent flows”. In: *SIAM J. Math. Anal.* 35.5, pp. 1250–1310. ISSN: 0036-1410. DOI: [10.1137/S0036141002409167](https://doi.org/10.1137/S0036141002409167). URL: <https://doi.org/10.1137/S0036141002409167> (cit. on p. 68).
- milian:02:comparison Milian, Anna (2002). “Comparison theorems for stochastic evolution equations”. In: *Stoch. Stoch. Rep.* 72.1-2, pp. 79–108. ISSN: 1045-1129. DOI: [10.1080/10451120290008566](https://doi.org/10.1080/10451120290008566). URL: <https://doi.org/10.1080/10451120290008566> (cit. on p. 68).
- millet.nualart.ea:89:integration Millet, A., D. Nualart, and M. Sanz (1989). “Integration by parts and time reversal for diffusion processes”. In: *Ann. Probab.* 17.1, pp. 208–238. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198901\)17:1%3C208:IBPATR%3E2.0.CO;2-2%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198901)17:1%3C208:IBPATR%3E2.0.CO;2-2%5C&origin=MSN) (cit. on p. 69).
- millet.nualart.ea:92:large — (1992). “Large deviations for a class of anticipating stochastic differential equations”. In: *Ann. Probab.* 20.4, pp. 1902–1931. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199210\)20:4%3C1902:LDFAC0%3E2.0.CO;2-G%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199210)20:4%3C1902:LDFAC0%3E2.0.CO;2-G%5C&origin=MSN) (cit. on p. 69).
- millet.morien:01:on Millet, Annie and Pierre-Luc Morien (2001). “On a nonlinear stochastic wave equation in the plane: existence and uniqueness of the solution”. In: *Ann. Appl. Probab.* 11.3, pp. 922–951. ISSN: 1050-5164. DOI: [10.1214/aoap/1015345353](https://doi.org/10.1214/aoap/1015345353). URL: <https://doi.org/10.1214/aoap/1015345353> (cit. on p. 69).
- millet.nualart:91:theoreme Millet, Annie and David Nualart (1991). “Théorème de support pour une classe d’équations différentielles stochastiques anticipantes”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 312.10, pp. 743–746. ISSN: 0764-4442 (cit. on p. 69).
- millet.nualart:92:support — (1992). “Support theorems for a class of anticipating stochastic differential equations”. In: *Stochastics Stochastics Rep.* 39.1, pp. 1–24. ISSN: 1045-1129. DOI: [10.1080/17442509208833760](https://doi.org/10.1080/17442509208833760). URL: <https://doi.org/10.1080/17442509208833760> (cit. on p. 69).
- millet.nualart.ea:89:time Millet, Annie, David Nualart, and Marta Sanz (1989). “Time reversal for infinite-dimensional diffusions”. In: *Probab. Theory Related Fields* 82.3, pp. 315–347. ISSN: 0178-8051. DOI: [10.1007/BF00339991](https://doi.org/10.1007/BF00339991). URL: <https://doi.org/10.1007/BF00339991> (cit. on p. 69).
- millet.sanz-sole:92:theoreme Millet, Annie and Marta Sanz-Solé (1992). “Un théorème de support pour une équation aux dérivées partielles stochastique hyperbolique”. In: *C. R. Acad. Sci. Paris Sér. I Math.* 315.5, pp. 615–618. ISSN: 0764-4442 (cit. on p. 69).
- millet.sanz-sole:94:support — (1994b). “The support of the solution to a hyperbolic SPDE”. In: *Probab. Theory Related Fields* 98.3, pp. 361–387. ISSN: 0178-8051.

- DOI: [10.1007/BF01192259](https://doi.org/10.1007/BF01192259). URL: <https://doi.org/10.1007/BF01192259> (cit. on p. 69).
- millet.sanz-sole:97:points — (1997). “Points of positive density for the solution to a hyperbolic SPDE”. In: *Potential Anal.* 7.3, pp. 623–659. ISSN: 0926-2601. DOI: [10.1023/A:1008695929633](https://doi.org/10.1023/A:1008695929633). URL: <https://doi.org/10.1023/A:1008695929633> (cit. on p. 69).
- millet.sanz-sole:99:stochastic — (1999). “A stochastic wave equation in two space dimension: smoothness of the law”. In: *Ann. Probab.* 27.2, pp. 803–844. ISSN: 0091-1798. DOI: [10.1214/aop/1022677387](https://doi.org/10.1214/aop/1022677387). URL: <https://doi.org/10.1214/aop/1022677387> (cit. on p. 69).
- millet.sanz-sole:00:approximation — (2000). “Approximation and support theorem for a wave equation in two space dimensions”. In: *Bernoulli* 6.5, pp. 887–915. ISSN: 1350-7265. DOI: [10.2307/3318761](https://doi.org/10.2307/3318761). URL: <https://doi.org/10.2307/3318761> (cit. on p. 69).
- millet.sanz-sole:06:large — (2006). “Large deviations for rough paths of the fractional Brownian motion”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 42.2, pp. 245–271. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2005.04.003](https://doi.org/10.1016/j.anihpb.2005.04.003). URL: <https://doi.org/10.1016/j.anihpb.2005.04.003> (cit. on p. 69).
- millet.sanz-sole:21:global — (2021). “Global solutions to stochastic wave equations with super-linear coefficients”. In: *Stochastic Process. Appl.* 139, pp. 175–211. ISSN: 0304-4149. DOI: [10.1016/j.spa.2021.05.002](https://doi.org/10.1016/j.spa.2021.05.002). URL: <https://doi.org/10.1016/j.spa.2021.05.002> (cit. on p. 69).
- mishura.nualart:04:weak — Mishura, Yu. and D. Nualart (2004). “Weak solutions for stochastic differential equations with additive fractional noise”. In: *Statist. Probab. Lett.* 70.4, pp. 253–261. ISSN: 0167-7152. DOI: [10.1016/j.spl.2004.10.011](https://doi.org/10.1016/j.spl.2004.10.011). URL: <https://doi.org/10.1016/j.spl.2004.10.011> (cit. on p. 69).
- ats.stanzhytskyi.ea:16:existence — Misiats, Oleksandr, Oleksandr Stanzhytskyi, and Nung Kwan Yip (2016). “Existence and uniqueness of invariant measures for stochastic reaction-diffusion equations in unbounded domains”. In: *J. Theoret. Probab.* 29.3, pp. 996–1026. ISSN: 0894-9840. DOI: [10.1007/s10959-015-0606-z](https://doi.org/10.1007/s10959-015-0606-z). URL: <https://doi.org/10.1007/s10959-015-0606-z> (cit. on p. 69).
- ats.stanzhytskyi.ea:20:invariant — (2020). “Invariant measures for stochastic reaction-diffusion equations with weakly dissipative nonlinearities”. In: *Stochastics* 92.8, pp. 1197–1222. ISSN: 1744-2508. DOI: [10.1080/17442508.2019.1691212](https://doi.org/10.1080/17442508.2019.1691212). URL: <https://doi.org/10.1080/17442508.2019.1691212> (cit. on p. 69).
- mitoma:83:tightness — Mitoma, Itaru (1983). “Tightness of probabilities on $C([0, 1]; \mathcal{S}')$ and $D([0, 1]; \mathcal{S}')$ ”. In: *Ann. Probab.* 11.4, pp. 989–999. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198311\)11:4%3C989:TOPOA%3E2.0.CO;2-P%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198311)11:4%3C989:TOPOA%3E2.0.CO;2-P%5C&origin=MSN) (cit. on p. 69).
- mitoma:85:infy-dimensional — (1985). “An *infy*-dimensional inhomogeneous Langevin’s equation”. In: *J. Funct. Anal.* 61.3, pp. 342–359. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(85\)90027-8](https://doi.org/10.1016/0022-1236(85)90027-8). URL: [https://doi.org/10.1016/0022-1236\(85\)90027-8](https://doi.org/10.1016/0022-1236(85)90027-8) (cit. on p. 69).
- mitrea:08:generalization — Mitrea, Dorina (2008). “A generalization of Dahlberg’s theorem concerning the regularity of harmonic Green potentials”. In: *Trans. Amer. Math. Soc.* 360.7, pp. 3771–3793. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-08-04384-5](https://doi.org/10.1090/S0002-9947-08-04384-5). URL: <https://doi.org/10.1090/S0002-9947-08-04384-5> (cit. on p. 69).

mitrea.mitrea:03:on

Mitrea, Dorina and Irina Mitrea (2003). “On the Besov regularity of conformal maps and layer potentials on nonsmooth domains”. In: *J. Funct. Anal.* 201.2, pp. 380–429. ISSN: 0022-1236. DOI: [10.1016/S0022-1236\(03\)00086-7](https://doi.org/10.1016/S0022-1236(03)00086-7). URL: [https://doi.org/10.1016/S0022-1236\(03\)00086-7](https://doi.org/10.1016/S0022-1236(03)00086-7) (cit. on p. 69).

mitrea.mitrea.ea:08:poisson

Mitrea, Dorina, Marius Mitrea, and Sylvie Monniaux (2008). “The Poisson problem for the exterior derivative operator with Dirichlet boundary condition in nonsmooth domains”. In: *Commun. Pure Appl. Anal.* 7.6, pp. 1295–1333. ISSN: 1534-0392. DOI: [10.3934/cpaa.2008.7.1295](https://doi.org/10.3934/cpaa.2008.7.1295). URL: <https://doi.org/10.3934/cpaa.2008.7.1295> (cit. on p. 69).

mitrea.mitrea.ea:10:boundary

Mitrea, Dorina, Marius Mitrea, and Lixin Yan (2010). “Boundary value problems for the Laplacian in convex and semiconvex domains”. In: *J. Funct. Anal.* 258.8, pp. 2507–2585. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2010.01.012](https://doi.org/10.1016/j.jfa.2010.01.012). URL: <https://doi.org/10.1016/j.jfa.2010.01.012> (cit. on p. 69).

mitrea:01:dirichlet

Mitrea, Marius (2001). “Dirichlet integrals and Gaffney-Friedrichs inequalities in convex domains”. In: *Forum Math.* 13.4, pp. 531–567. ISSN: 0933-7741. DOI: [10.1515/form.2001.021](https://doi.org/10.1515/form.2001.021). URL: <https://doi.org/10.1515/form.2001.021> (cit. on p. 69).

mitrea.taylor:00:potential

Mitrea, Marius and Michael Taylor (2000). “Potential theory on Lipschitz domains in Riemannian manifolds: Sobolev-Besov space results and the Poisson problem”. In: *J. Funct. Anal.* 176.1, pp. 1–79. ISSN: 0022-1236. DOI: [10.1006/jfan.2000.3619](https://doi.org/10.1006/jfan.2000.3619). URL: <https://doi.org/10.1006/jfan.2000.3619> (cit. on p. 69).

mitter:17:erratum

Mitter, P. K. (2017). “Erratum to: On a finite range decomposition of the resolvent of a fractional power of the Laplacian [MR3493191]”. In: *J. Stat. Phys.* 166.2, pp. 453–455. ISSN: 0022-4715. DOI: [10.1007/s10955-016-1687-5](https://doi.org/10.1007/s10955-016-1687-5). URL: <https://doi.org/10.1007/s10955-016-1687-5> (cit. on p. 69).

mitter.scoppola:08:global

Mitter, P. K. and B. Scoppola (2008). “The global renormalization group trajectory in a critical supersymmetric field theory on the lattice \mathbb{Z}^3 ”. In: *J. Stat. Phys.* 133.5, pp. 921–1011. ISSN: 0022-4715. DOI: [10.1007/s10955-008-9626-8](https://doi.org/10.1007/s10955-008-9626-8). URL: <https://doi.org/10.1007/s10955-008-9626-8> (cit. on p. 69).

miyachi:90:hp

Miyachi, Akihiko (1990a). “ H^p spaces over open subsets of \mathbf{R}^n ”. In: *Studia Math.* 95.3, pp. 205–228. ISSN: 0039-3223. DOI: [10.4064/sm-95-3-205-228](https://doi.org/10.4064/sm-95-3-205-228). URL: <https://doi.org/10.4064/sm-95-3-205-228> (cit. on p. 69).

miyachi:90:hardy-sobolev

— (1990b). “Hardy-Sobolev spaces and maximal functions”. In: *J. Math. Soc. Japan* 42.1, pp. 73–90. ISSN: 0025-5645. DOI: [10.2969/jmsj/04210073](https://doi.org/10.2969/jmsj/04210073). URL: <https://doi.org/10.2969/jmsj/04210073> (cit. on p. 69).

mocioalca.viens:05:skorohod

Mocioalca, Oana and Frederi Viens (2005). “Skorohod integration and stochastic calculus beyond the fractional Brownian scale”. In: *J. Funct. Anal.* 222.2, pp. 385–434. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2004.07.013](https://doi.org/10.1016/j.jfa.2004.07.013). URL: <https://doi.org/10.1016/j.jfa.2004.07.013> (cit. on p. 69).

mohammed.zhang:09:anticipating

Mohammed, Salah and Tusheng Zhang (2009). “Anticipating stochastic differential systems with memory”. In: *Stochastic Process. Appl.* 119.9, pp. 2773–2802. ISSN: 0304-4149. DOI: [10.1016/j.spa.2009.02.005](https://doi.org/10.1016/j.spa.2009.02.005).

- URL: <https://doi.org/10.1016/j.spa.2009.02.005> (cit. on p. 69).
- `mohammed.zhang:10:dynamics` — (2010). “Dynamics of stochastic 2D Navier-Stokes equations”. In: *J. Funct. Anal.* 258.10, pp. 3543–3591. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2009.11.007](https://doi.org/10.1016/j.jfa.2009.11.007). URL: <https://doi.org/10.1016/j.jfa.2009.11.007> (cit. on p. 69).
- `mohammed.zhang:12:burgers` — (2012). “The Burgers equation with affine linear noise: dynamics and stability”. In: *Stochastic Process. Appl.* 122.4, pp. 1887–1916. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.12.002](https://doi.org/10.1016/j.spa.2011.12.002). URL: <https://doi.org/10.1016/j.spa.2011.12.002> (cit. on p. 69).
- `mohammed.zhang:13:anticipating` — (2013). “Anticipating stochastic 2D Navier-Stokes equations”. In: *J. Funct. Anal.* 264.6, pp. 1380–1408. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2013.01.002](https://doi.org/10.1016/j.jfa.2013.01.002). URL: <https://doi.org/10.1016/j.jfa.2013.01.002> (cit. on p. 69).
- `mohammed.zhang:06:large` Mohammed, Salah-Eldin A. and Tusheng Zhang (2006). “Large deviations for stochastic systems with memory”. In: *Discrete Contin. Dyn. Syst. Ser. B* 6.4, pp. 881–893. ISSN: 1531-3492. DOI: [10.3934/dcdsb.2006.6.881](https://doi.org/10.3934/dcdsb.2006.6.881). URL: <https://doi.org/10.3934/dcdsb.2006.6.881> (cit. on p. 69).
- `mohammed.zhang:07:substitution` — (2007). “The substitution theorem for semilinear stochastic partial differential equations”. In: *J. Funct. Anal.* 253.1, pp. 122–157. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2007.03.033](https://doi.org/10.1016/j.jfa.2007.03.033). URL: <https://doi.org/10.1016/j.jfa.2007.03.033> (cit. on p. 69).
- `mohammed.zhang:13:stochastic` — (2013). “Stochastic Burgers equation with random initial velocities: a Malliavin calculus approach”. In: *SIAM J. Math. Anal.* 45.4, pp. 2396–2420. ISSN: 0036-1410. DOI: [10.1137/120871882](https://doi.org/10.1137/120871882). URL: <https://doi.org/10.1137/120871882> (cit. on p. 69).
- `mohammed.zhang.ea:08:stable` Mohammed, Salah-Eldin A., Tusheng Zhang, and Huaizhong Zhao (2008). “The stable manifold theorem for semilinear stochastic evolution equations and stochastic partial differential equations”. In: *Mem. Amer. Math. Soc.* 196.917, pp. vi+105. ISSN: 0065-9266. DOI: [10.1090/memo/0917](https://doi.org/10.1090/memo/0917). URL: <https://doi.org/10.1090/memo/0917> (cit. on p. 69).
- `molchanov:91:ideas` Molchanov, Stanislav A. (1991). “Ideas in the theory of random media”. In: *Acta Appl. Math.* 22.2-3, pp. 139–282. ISSN: 0167-8019. DOI: [10.1007/BF00580850](https://doi.org/10.1007/BF00580850). URL: <https://doi.org/10.1007/BF00580850> (cit. on p. 69).
- `monrad.rootzen:95:small` Monrad, Ditlev and Holger Rootzén (1995). “Small values of Gaussian processes and functional laws of the iterated logarithm”. In: *Probab. Theory Related Fields* 101.2, pp. 173–192. ISSN: 0178-8051. DOI: [10.1007/BF01375823](https://doi.org/10.1007/BF01375823). URL: <https://doi.org/10.1007/BF01375823> (cit. on p. 70).
- `montanari.reichman.ea:17:on` Montanari, Andrea, Daniel Reichman, and Ofer Zeitouni (2017). “On the limitation of spectral methods: from the Gaussian hidden clique problem to rank one perturbations of Gaussian tensors”. In: *IEEE Trans. Inform. Theory* 63.3, pp. 1572–1579. ISSN: 0018-9448, 1557-9654. DOI: [10.1109/TIT.2016.2637959](https://doi.org/10.1109/TIT.2016.2637959). URL: <https://doi.org/10.1109/TIT.2016.2637959> (cit. on p. 70).
- `no-flores.quastel.ea:13:endpoint` Moreno Flores, Gregorio, Jeremy Quastel, and Daniel Remenik (2013). “Endpoint distribution of directed polymers in 1 + 1 dimensions”. In: *Comm. Math. Phys.* 317.2, pp. 363–380. ISSN: 0010-3616. DOI:

- 10.1007/s00220-012-1583-z. URL: <https://doi.org/10.1007/s00220-012-1583-z> (cit. on p. 70).
- moreno-flores:14:on Moreno Flores, Gregorio R. (2014). “On the (strict) positivity of solutions of the stochastic heat equation”. In: *Ann. Probab.* 42.4, pp. 1635–1643. ISSN: 0091-1798. DOI: 10.1214/14-AOP911. URL: <https://doi.org/10.1214/14-AOP911> (cit. on p. 70).
- es.seppalainen.ea:14:fluctuation Moreno Flores, Gregorio R., Timo Seppäläinen, and Benedek Valkó (2014). “Fluctuation exponents for directed polymers in the intermediate disorder regime”. In: *Electron. J. Probab.* 19, no. 89, 28. DOI: 10.1214/EJP.v19-3307. URL: <https://doi.org/10.1214/EJP.v19-3307> (cit. on p. 70).
- moret.nualart:00:quadratic Moret, S. and D. Nualart (2000). “Quadratic covariation and Itô’s formula for smooth nondegenerate martingales”. In: *J. Theoret. Probab.* 13.1, pp. 193–224. ISSN: 0894-9840. DOI: 10.1023/A:1007791027791. URL: <https://doi.org/10.1023/A:1007791027791> (cit. on p. 70).
- moret.nualart:01:generalization — (2001). “Generalization of Itô’s formula for smooth nondegenerate martingales”. In: *Stochastic Process. Appl.* 91.1, pp. 115–149. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(00)00058-2. URL: [https://doi.org/10.1016/S0304-4149\(00\)00058-2](https://doi.org/10.1016/S0304-4149(00)00058-2) (cit. on p. 70).
- moret.nualart:01:exponential Moret, Silvia and David Nualart (2001). “Exponential inequalities for two-parameter martingales”. In: *Statist. Probab. Lett.* 54.1, pp. 13–19. ISSN: 0167-7152. DOI: 10.1016/S0167-7152(00)00245-5. URL: [https://doi.org/10.1016/S0167-7152\(00\)00245-5](https://doi.org/10.1016/S0167-7152(00)00245-5) (cit. on p. 70).
- moret.nualart:02:onsager-machlup — (2002). “Onsager-Machlup functional for the fractional Brownian motion”. In: *Probab. Theory Related Fields* 124.2, pp. 227–260. ISSN: 0178-8051. DOI: 10.1007/s004400200211. URL: <https://doi.org/10.1007/s004400200211> (cit. on p. 70).
- moriarty.oconnell:07:on Moriarty, J. and N. O’Connell (2007). “On the free energy of a directed polymer in a Brownian environment”. In: *Markov Process. Related Fields* 13.2, pp. 251–266. ISSN: 1024-2953 (cit. on p. 70).
- morien:99:holder Morien, Pierre-Luc (1999). “The Hölder and the Besov regularity of the density for the solution of a parabolic stochastic partial differential equation”. In: *Bernoulli* 5.2, pp. 275–298. ISSN: 1350-7265. DOI: 10.2307/3318436. URL: <https://doi.org/10.2307/3318436> (cit. on p. 70).
- motoo:58:proof Motoo, Minoru (1958). “Proof of the law of iterated logarithm through diffusion equation”. In: *Ann. Inst. Statist. Math.* 10, pp. 21–28. ISSN: 0020-3157. DOI: 10.1007/BF02883984. URL: <https://doi.org/10.1007/BF02883984> (cit. on p. 70).
- mountford.nualart:04:level Mountford, Thomas S. and Eulalia Nualart (2004). “Level sets of multiparameter Brownian motions”. In: *Electron. J. Probab.* 9, no. 20, 594–614. ISSN: 1083-6489. DOI: 10.1214/EJP.v9-169. URL: <https://doi.org/10.1214/EJP.v9-169> (cit. on p. 70).
- mourrat.weber:17:convergence Mourrat, Jean-Christophe and Hendrik Weber (2017a). “Convergence of the two-dimensional dynamic Ising-Kac model to Φ_2^4 ”. In: *Comm. Pure Appl. Math.* 70.4, pp. 717–812. ISSN: 0010-3640. DOI: 10.1002/cpa.21655. URL: <https://doi.org/10.1002/cpa.21655> (cit. on p. 70).
- mourrat.weber:17:global — (2017b). “Global well-posedness of the dynamic Φ^4 model in the plane”. In: *Ann. Probab.* 45.4, pp. 2398–2476. ISSN: 0091-1798. DOI:

- 10.1214/16-AOP1116. URL: <https://doi.org/10.1214/16-AOP1116> (cit. on p. 70).
- `mourrat.weber:17:dynamic` — (2017c). “The dynamic Φ_3^4 model comes down from infinity”. In: *Comm. Math. Phys.* 356.3, pp. 673–753. ISSN: 0010-3616. DOI: 10.1007/s00220-017-2997-4. URL: <https://doi.org/10.1007/s00220-017-2997-4> (cit. on p. 70).
- `mueller:93:modulus` Mueller, C. (1993). “A modulus for the 3-dimensional wave equation with noise: dealing with a singular kernel”. In: *Canad. J. Math.* 45.6, pp. 1263–1275. ISSN: 0008-414X. DOI: 10.4153/CJM-1993-071-7. URL: <https://doi.org/10.4153/CJM-1993-071-7> (cit. on p. 70).
- `mueller.mytnik.ea:08:small` Mueller, C., L. Mytnik, and J. Quastel (2008). “Small noise asymptotics of traveling waves”. In: *Markov Process. Related Fields* 14.3, pp. 333–342. ISSN: 1024-2953 (cit. on p. 70).
- `mueller.perkins:00:extinction` Mueller, C. and E. Perkins (2000). “Extinction for two parabolic stochastic PDE’s on the lattice”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 36.3, pp. 301–338. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(00)00128-X. URL: [https://doi.org/10.1016/S0246-0203\(00\)00128-X](https://doi.org/10.1016/S0246-0203(00)00128-X) (cit. on p. 70).
- `mueller.stan:05:heisenberg` Mueller, C. and A. Stan (2005). “A Heisenberg inequality for stochastic integrals”. In: *J. Theoret. Probab.* 18.2, pp. 291–315. ISSN: 0894-9840. DOI: 10.1007/s10959-004-2605-3. URL: <https://doi.org/10.1007/s10959-004-2605-3> (cit. on p. 70).
- `mueller.tribe:97:finite` Mueller, C. and R. Tribe (1997). “Finite width for a random stationary interface”. In: *Electron. J. Probab.* 2, no. 7, 27. ISSN: 1083-6489. DOI: 10.1214/EJP.v2-21. URL: <https://doi.org/10.1214/EJP.v2-21> (cit. on p. 70).
- `mueller.tribe:02:hitting` — (2002b). “Hitting properties of a random string”. In: *Electron. J. Probab.* 7, no. 10, 29. ISSN: 1083-6489. DOI: 10.1214/EJP.v7-109. URL: <https://doi.org/10.1214/EJP.v7-109> (cit. on p. 70).
- `mueller:81:unification` Mueller, Carl (1981). “A unification of Strassen’s law and Lévy’s modulus of continuity”. In: *Z. Wahrsch. Verw. Gebiete* 56.2, pp. 163–179. ISSN: 0044-3719. DOI: 10.1007/BF00535739. URL: <https://doi.org/10.1007/BF00535739> (cit. on p. 70).
- `mueller:82:characterization` — (1982a). “A characterization of BMO and BMO_ρ ”. In: *Studia Math.* 72.1, pp. 47–57. ISSN: 0039-3223. DOI: 10.4064/sm-72-1-47-57. URL: <https://doi.org/10.4064/sm-72-1-47-57> (cit. on p. 70).
- `mueller:83:strassens` — (1983). “Strassen’s law for local time”. In: *Z. Wahrsch. Verw. Gebiete* 63.1, pp. 29–41. ISSN: 0044-3719. DOI: 10.1007/BF00534174. URL: <https://doi.org/10.1007/BF00534174> (cit. on p. 70).
- `mueller:89:probability` — (1989). “Probability and the equivalence of generalized H^p spaces”. In: *Indiana Univ. Math. J.* 38.4, pp. 999–1025. ISSN: 0022-2518. DOI: 10.1512/iumj.1989.38.38046. URL: <https://doi.org/10.1512/iumj.1989.38.38046> (cit. on p. 70).
- `mueller:91:connection` — (1991a). “A connection between Strassen’s and Donsker-Varadhan’s laws of the iterated logarithm”. In: *Probab. Theory Related Fields* 87.3, pp. 365–388. ISSN: 0178-8051. DOI: 10.1007/BF01312216. URL: <https://doi.org/10.1007/BF01312216> (cit. on p. 70).
- `mueller:91:limit` Mueller, Carl (1991b). “Limit results for two stochastic partial differential equations”. In: *Stochastics Stochastics Rep.* 37.3, pp. 175–199. ISSN: 1045-1129. DOI: 10.1080/17442509108833734. URL: <https://doi.org/10.1080/17442509108833734> (cit. on p. 70).

- `mueller:91:long` — (1991c). “Long time existence for the heat equation with a noise term”. In: *Probab. Theory Related Fields* 90.4, pp. 505–517. ISSN: 0178-8051. DOI: [10.1007/BF01192141](https://doi.org/10.1007/BF01192141). URL: <https://doi.org/10.1007/BF01192141> (cit. on p. 70).
- `mueller:91:on` — (1991d). “On the support of solutions to the heat equation with noise”. In: *Stochastics Stochastics Rep.* 37.4, pp. 225–245. ISSN: 1045-1129. DOI: [10.1080/17442509108833738](https://doi.org/10.1080/17442509108833738). URL: <https://doi.org/10.1080/17442509108833738> (cit. on p. 70).
- `mueller:93:coupling` — (1993). “Coupling and invariant measures for the heat equation with noise”. In: *Ann. Probab.* 21.4, pp. 2189–2199. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199310\)21:4%3C2189:CAIMFT%3E2.0.CO;2-L%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199310)21:4%3C2189:CAIMFT%3E2.0.CO;2-L%5C&origin=MSN) (cit. on p. 70).
- `mueller:96:singular` — (1996). “Singular initial conditions for the heat equation with a noise term”. In: *Ann. Probab.* 24.1, pp. 377–398. ISSN: 0091-1798. DOI: [10.1214/aop/1042644721](https://doi.org/10.1214/aop/1042644721). URL: <https://doi.org/10.1214/aop/1042644721> (cit. on p. 70).
- `mueller:97:long` — (1997). “Long time existence for the wave equation with a noise term”. In: *Ann. Probab.* 25.1, pp. 133–151. ISSN: 0091-1798. DOI: [10.1214/aop/1024404282](https://doi.org/10.1214/aop/1024404282). URL: <https://doi.org/10.1214/aop/1024404282> (cit. on p. 70).
- `mueller:98:long-time` — (1998a). “Long-time existence for signed solutions of the heat equation with a noise term”. In: *Probab. Theory Related Fields* 110.1, pp. 51–68. ISSN: 0178-8051. DOI: [10.1007/s004400050144](https://doi.org/10.1007/s004400050144). URL: <https://doi.org/10.1007/s004400050144> (cit. on p. 70).
- `mueller:98:heat` — (1998b). “The heat equation with Lévy noise”. In: *Stochastic Process. Appl.* 74.1, pp. 67–82. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00120-8](https://doi.org/10.1016/S0304-4149(97)00120-8). URL: [https://doi.org/10.1016/S0304-4149\(97\)00120-8](https://doi.org/10.1016/S0304-4149(97)00120-8) (cit. on p. 70).
- `mueller:00:critical` — (2000). “The critical parameter for the heat equation with a noise term to blow up in finite time”. In: *Ann. Probab.* 28.4, pp. 1735–1746. ISSN: 0091-1798. DOI: [10.1214/aop/1019160505](https://doi.org/10.1214/aop/1019160505). URL: <https://doi.org/10.1214/aop/1019160505> (cit. on p. 70).
- `mueller.lee:09:on` — Mueller, Carl and Kijung Lee (2009). “On the discrete heat equation taking values on a tree”. In: *Proc. Amer. Math. Soc.* 137.4, pp. 1467–1478. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-08-09748-7](https://doi.org/10.1090/S0002-9939-08-09748-7). URL: <https://doi.org/10.1090/S0002-9939-08-09748-7> (cit. on p. 70).
- `mueller.mytnik.ea:14:nonuniqueness` — Mueller, Carl, Leonid Mytnik, and Edwin Perkins (2014). “Nonuniqueness for a parabolic SPDE with $\frac{3}{4}-\epsilon$ -Hölder diffusion coefficients”. In: *Ann. Probab.* 42.5, pp. 2032–2112. ISSN: 0091-1798. DOI: [10.1214/13-AOP870](https://doi.org/10.1214/13-AOP870). URL: <https://doi.org/10.1214/13-AOP870> (cit. on p. 70).
- `mueller.mytnik.ea:17:on` — (2017). “On the boundary of the support of super-Brownian notion”. In: *Ann. Probab.* 45.6A, pp. 3481–3534. ISSN: 0091-1798. DOI: [10.1214/16-AOP1141](https://doi.org/10.1214/16-AOP1141). URL: <https://doi.org/10.1214/16-AOP1141> (cit. on p. 70).
- `mueller.mytnik.ea:11:effect` — Mueller, Carl, Leonid Mytnik, and Jeremy Quastel (2011). “Effect of noise on front propagation in reaction-diffusion equations of KPP type”. In: *Invent. Math.* 184.2, pp. 405–453. ISSN: 0020-9910. DOI: [10.1007/s00222-010-0292-5](https://doi.org/10.1007/s00222-010-0292-5). URL: <https://doi.org/10.1007/s00222-010-0292-5> (cit. on p. 70).

<code>mueller.mytnik.ea:21:speed</code>	Mueller, Carl, Leonid Mytnik, and Lenya Ryzhik (2021). “The speed of a random front for stochastic reaction-diffusion equations with strong noise”. In: <i>Comm. Math. Phys.</i> 384.2, pp. 699–732. ISSN: 0010-3616. DOI: 10.1007/s00220-021-04084-0 . URL: https://doi.org/10.1007/s00220-021-04084-0 (cit. on p. 71).
<code>mueller.mytnik.ea:06:heat</code>	Mueller, Carl, Leonid Mytnik, and Aurel Stan (2006). “The heat equation with time-independent multiplicative stable Lévy noise”. In: <i>Stochastic Process. Appl.</i> 116.1, pp. 70–100. ISSN: 0304-4149. DOI: 10.1016/j.spa.2005.08.001 . URL: https://doi.org/10.1016/j.spa.2005.08.001 (cit. on p. 71).
<code>mueller.neuman:20:scaling</code>	Mueller, Carl and Eyal Neuman (June 2020). “Scaling Properties of a Moving Polymer”. In: <i>preprint arXiv:2006.07189</i> . URL: http://arXiv.org/abs/2006.07189 (cit. on p. 71).
<code>mueller.neuman:22:scaling</code>	— (2022a). “Scaling properties of a moving polymer”. In: <i>Ann. Appl. Probab.</i> 32.6, pp. 4251–4278. ISSN: 1050-5164, 2168-8737. DOI: 10.1214/22-aap1785 . URL: https://doi.org/10.1214/22-aap1785 (cit. on p. 71).
<code>mueller.neuman:22:self-repelling</code>	— (2022b). “Self-repelling elastic manifolds with low dimensional range”. In: <i>J. Stoch. Anal.</i> 3.2, Art. 1, 16 (cit. on p. 71).
<code>mueller.neuman:23:radius</code>	— (June 2023). “The radius of a self-repelling star polymer”. In: <i>preprint arXiv:2306.01537</i> . URL: http://arXiv.org/abs/2306.01537 (cit. on p. 71).
<code>mueller.neuman.ea:20:improved</code>	Mueller, Carl, Eyal Neuman, et al. (2020). “An improved uniqueness result for a system of SDE related to the stochastic wave equation”. In: <i>J. Stoch. Anal.</i> 1.2, Art. 1, 7. DOI: 10.31390/josa.1.2.01 . URL: https://doi.org/10.31390/josa.1.2.01 (cit. on p. 71).
<code>mueller.nualart:08:regularity</code>	Mueller, Carl and David Nualart (2008). “Regularity of the density for the stochastic heat equation”. In: <i>Electron. J. Probab.</i> 13, no. 74, 2248–2258. DOI: 10.1214/EJP.v13-589 . URL: https://doi.org/10.1214/EJP.v13-589 (cit. on p. 71).
<code>mueller.perkins:92:compact</code>	Mueller, Carl and Edwin A. Perkins (1992). “The compact support property for solutions to the heat equation with noise”. In: <i>Probab. Theory Related Fields</i> 93.3, pp. 325–358. ISSN: 0178-8051. DOI: 10.1007/BF01193055 . URL: https://doi.org/10.1007/BF01193055 (cit. on p. 71).
<code>mueller.rudin:91:proper</code>	Mueller, Carl and Walter Rudin (1991). “Proper holomorphic self-maps of plane regions”. In: <i>Complex Variables Theory Appl.</i> 17.1-2, pp. 113–121. ISSN: 0278-1077. DOI: 10.1080/17476939108814502 . URL: https://doi.org/10.1080/17476939108814502 (cit. on p. 71).
<code>mueller.sowers:93:blowup</code>	Mueller, Carl and Richard Sowers (1993). “Blowup for the heat equation with a noise term”. In: <i>Probab. Theory Related Fields</i> 97.3, pp. 287–320. ISSN: 0178-8051. DOI: 10.1007/BF01195068 . URL: https://doi.org/10.1007/BF01195068 (cit. on p. 71).
<code>mueller.sowers:95:random</code>	Mueller, Carl and Richard B. Sowers (1995). “Random travelling waves for the KPP equation with noise”. In: <i>J. Funct. Anal.</i> 128.2, pp. 439–498. ISSN: 0022-1236. DOI: 10.1006/jfan.1995.1038 . URL: https://doi.org/10.1006/jfan.1995.1038 (cit. on p. 71).
<code>mueller.starr:13:length</code>	Mueller, Carl and Shannon Starr (2013). “The length of the longest increasing subsequence of a random Mallows permutation”. In: <i>J. Theoret. Probab.</i> 26.2, pp. 514–540. ISSN: 0894-9840. DOI: 10.1007/

- s10959-011-0364-5. URL: <https://doi.org/10.1007/s10959-011-0364-5> (cit. on p. 71).
- `mueller.tribe:94:phase` Mueller, Carl and Roger Tribe (1994a). “A phase transition for a stochastic PDE related to the contact process”. In: *Probab. Theory Related Fields* 100.2, pp. 131–156. ISSN: 0178-8051. DOI: [10.1007/BF01199262](https://doi.org/10.1007/BF01199262). URL: <https://doi.org/10.1007/BF01199262> (cit. on p. 71).
- `mueller.tribe:04:singular` — (2004). “A singular parabolic Anderson model”. In: *Electron. J. Probab.* 9, no. 5, 98–144. ISSN: 1083-6489. DOI: [10.1214/EJP.v9-189](https://doi.org/10.1214/EJP.v9-189). URL: <https://doi.org/10.1214/EJP.v9-189> (cit. on p. 71).
- `mueller.tribe:11:phase` — (2011). “A phase diagram for a stochastic reaction diffusion system”. In: *Probab. Theory Related Fields* 149.3-4, pp. 561–637. ISSN: 0178-8051. DOI: [10.1007/s00440-010-0265-z](https://doi.org/10.1007/s00440-010-0265-z). URL: <https://doi.org/10.1007/s00440-010-0265-z> (cit. on p. 71).
- `mueller.truong:20:uniqueness` Mueller, Carl and Giang Truong (2020). “Uniqueness of a three-dimensional stochastic differential equation”. In: *Involve* 13.3, pp. 433–444. ISSN: 1944-4176. DOI: [10.2140/involve.2020.13.433](https://doi.org/10.2140/involve.2020.13.433). URL: <https://doi.org/10.2140/involve.2020.13.433> (cit. on p. 71).
- `mueller.wu:09:connection` Mueller, Carl and Zhixin Wu (2009). “A connection between the stochastic heat equation and fractional Brownian motion, and a simple proof of a result of Talagrand”. In: *Electron. Commun. Probab.* 14, pp. 55–65. DOI: [10.1214/ECP.v14-1403](https://doi.org/10.1214/ECP.v14-1403). URL: <https://doi.org/10.1214/ECP.v14-1403> (cit. on p. 71).
- `mueller.wu:12:erratum` — (2012). “Erratum: A connection between the stochastic heat equation and fractional Brownian motion and a simple proof of a result of Talagrand [MR2481666]”. In: *Electron. Commun. Probab.* 17, no. 8, 10. DOI: [10.1214/ECP.v17-1774](https://doi.org/10.1214/ECP.v17-1774). URL: <https://doi.org/10.1214/ECP.v17-1774> (cit. on p. 71).
- `r.weissler:82:hypercontractivity` Mueller, Carl E. and Fred B. Weissler (1982). “Hypercontractivity for the heat semigroup for ultraspherical polynomials and on the n -sphere”. In: *J. Functional Analysis* 48.2, pp. 252–283. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(82\)90069-6](https://doi.org/10.1016/0022-1236(82)90069-6). URL: [https://doi.org/10.1016/0022-1236\(82\)90069-6](https://doi.org/10.1016/0022-1236(82)90069-6) (cit. on p. 71).
- `mueller.weissler:85:single` — (1985). “Single point blow-up for a general semilinear heat equation”. In: *Indiana Univ. Math. J.* 34.4, pp. 881–913. ISSN: 0022-2518. DOI: [10.1512/iumj.1985.34.34049](https://doi.org/10.1512/iumj.1985.34.34049). URL: <https://doi.org/10.1512/iumj.1985.34.34049> (cit. on p. 71).
- `mukherjee.shamov.ea:16:weak` Mukherjee, Chiranjib, Alexander Shamov, and Ofer Zeitouni (2016). “Weak and strong disorder for the stochastic heat equation and continuous directed polymers in $d \geq 3$ ”. In: *Electron. Commun. Probab.* 21, Paper No. 61, 12. DOI: [10.1214/16-ECP18](https://doi.org/10.1214/16-ECP18). URL: <https://doi.org/10.1214/16-ECP18> (cit. on p. 71).
- `mukherjee.varadhan:16:brownian` Mukherjee, Chiranjib and S. R. S. Varadhan (2016). “Brownian occupation measures, compactness and large deviations”. In: *Ann. Probab.* 44.6, pp. 3934–3964. ISSN: 0091-1798. DOI: [10.1214/15-AOP1065](https://doi.org/10.1214/15-AOP1065). URL: <https://doi.org/10.1214/15-AOP1065> (cit. on p. 71).
- `muller.tribe:95:stochastic` Müller, C. and R. Tribe (1995). “Stochastic p.d.e.’s arising from the long range contact and long range voter processes”. In: *Probab. Theory Related Fields* 102.4, pp. 519–545. ISSN: 0178-8051. DOI: [10.1007/BF01198848](https://doi.org/10.1007/BF01198848). URL: <https://doi.org/10.1007/BF01198848> (cit. on p. 71).

mytnik.villa:07:self-intersection	Mytnik, L. and J. Villa (2007). “Self-intersection local time of (α, d, β) -superprocess”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 43.4, pp. 481–507. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2006.07.005 . URL: https://doi.org/10.1016/j.anihpb.2006.07.005 (cit. on p. 71).
mytnik.xiang:04:tanaka	Mytnik, L. and K.-N. Xiang (2004). “Tanaka formulae for (α, d, β) -superprocesses”. In: <i>J. Theoret. Probab.</i> 17.2, pp. 483–502. ISSN: 0894-9840. DOI: 10.1023/B:JOTP.0000020704.68569.25 . URL: https://doi.org/10.1023/B:JOTP.0000020704.68569.25 (cit. on p. 71).
mytnik:96:superprocesses	Mytnik, Leonid (1996). “Superprocesses in random environments”. In: <i>Ann. Probab.</i> 24.4, pp. 1953–1978. ISSN: 0091-1798. DOI: 10.1214/aop/1041903212 . URL: https://doi.org/10.1214/aop/1041903212 (cit. on p. 71).
mytnik:98:collision	— (1998a). “Collision measure and collision local time for (α, d, β) superprocesses”. In: <i>J. Theoret. Probab.</i> 11.3, pp. 733–763. ISSN: 0894-9840. DOI: 10.1023/A:1022606715641 . URL: https://doi.org/10.1023/A:1022606715641 (cit. on p. 71).
mytnik:98:uniqueness	— (1998b). “Uniqueness for a mutually catalytic branching model”. In: <i>Probab. Theory Related Fields</i> 112.2, pp. 245–253. ISSN: 0178-8051. DOI: 10.1007/s004400050189 . URL: https://doi.org/10.1007/s004400050189 (cit. on p. 71).
mytnik:98:weak	— (1998c). “Weak uniqueness for the heat equation with noise”. In: <i>Ann. Probab.</i> 26.3, pp. 968–984. ISSN: 0091-1798. DOI: 10.1214/aop/1022855740 . URL: https://doi.org/10.1214/aop/1022855740 (cit. on p. 71).
mytnik:99:uniqueness	— (1999). “Uniqueness for a competing species model”. In: <i>Canad. J. Math.</i> 51.2, pp. 372–448. ISSN: 0008-414X. DOI: 10.4153/CJM-1999-019-x . URL: https://doi.org/10.4153/CJM-1999-019-x (cit. on p. 71).
mytnik:02:stochastic	— (2002). “Stochastic partial differential equation driven by stable noise”. In: <i>Probab. Theory Related Fields</i> 123.2, pp. 157–201. ISSN: 0178-8051. DOI: 10.1007/s004400100180 . URL: https://doi.org/10.1007/s004400100180 (cit. on p. 71).
mytnik.adler:95:bisexual	Mytnik, Leonid and Robert J. Adler (1995). “Bisexual branching diffusions”. In: <i>Adv. in Appl. Probab.</i> 27.4, pp. 980–1018. ISSN: 0001-8678. DOI: 10.2307/1427932 . URL: https://doi.org/10.2307/1427932 (cit. on p. 71).
mytnik.neuman:12:sample	Mytnik, Leonid and Eyal Neuman (2012). “Sample path properties of Volterra processes”. In: <i>Commun. Stoch. Anal.</i> 6.3, pp. 359–377 (cit. on p. 71).
mytnik.neuman:15:pathwise	— (2015). “Pathwise uniqueness for the stochastic heat equation with Hölder continuous drift and noise coefficients”. In: <i>Stochastic Process. Appl.</i> 125.9, pp. 3355–3372. ISSN: 0304-4149. DOI: 10.1016/j.spa.2015.04.009 . URL: https://doi.org/10.1016/j.spa.2015.04.009 (cit. on p. 71).
mytnik.perkins:03:regularity	Mytnik, Leonid and Edwin Perkins (2003). “Regularity and irregularity of $(1 + \beta)$ -stable super-Brownian motion”. In: <i>Ann. Probab.</i> 31.3, pp. 1413–1440. ISSN: 0091-1798. DOI: 10.1214/aop/1055425785 . URL: https://doi.org/10.1214/aop/1055425785 (cit. on p. 71).
mytnik.perkins:11:pathwise	— (2011). “Pathwise uniqueness for stochastic heat equations with Hölder continuous coefficients: the white noise case”. In: <i>Probab. Theory Related Fields</i> 149.1-2, pp. 1–96. ISSN: 0178-8051. DOI: 10.1007/s00440-

- 009-0241-7. URL: <https://doi.org/10.1007/s00440-009-0241-7> (cit. on p. 71).
- mytnik.perkins:19:dimension — (2019). “The dimension of the boundary of super-Brownian motion”. In: *Probab. Theory Related Fields* 174.3-4, pp. 821–885. ISSN: 0178-8051. DOI: [10.1007/s00440-018-0866-5](https://doi.org/10.1007/s00440-018-0866-5). URL: <https://doi.org/10.1007/s00440-018-0866-5> (cit. on p. 71).
- mytnik.perkins.ea:06:on Mytnik, Leonid, Edwin Perkins, and Anja Sturm (2006). “On pathwise uniqueness for stochastic heat equations with non-Lipschitz coefficients”. In: *Ann. Probab.* 34.5, pp. 1910–1959. ISSN: 0091-1798. DOI: [10.1214/009117906000000331](https://doi.org/10.1214/009117906000000331). URL: <https://doi.org/10.1214/009117906000000331> (cit. on p. 71).
- mytnik.roquejoffre.ea:22:fisher-kpp Mytnik, Leonid, Jean-Michel Roquejoffre, and Lenya Ryzhik (2022). “Fisher-KPP equation with small data and the extremal process of branching Brownian motion”. In: *Adv. Math.* 396, Paper No. 108106, 58. ISSN: 0001-8708. DOI: [10.1016/j.aim.2021.108106](https://doi.org/10.1016/j.aim.2021.108106). URL: <https://doi.org/10.1016/j.aim.2021.108106> (cit. on p. 71).
- mytnik.shlomov:21:general Mytnik, Leonid and Segev Shlomov (2021). “General contact process with rapid stirring”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 18.1, pp. 17–33. DOI: [10.30757/alea.v18-02](https://doi.org/10.30757/alea.v18-02). URL: <https://doi.org/10.30757/alea.v18-02> (cit. on p. 71).
- mytnik.wachtel:15:multifractal Mytnik, Leonid and Vitali Wachtel (2015). “Multifractal analysis of superprocesses with stable branching in dimension one”. In: *Ann. Probab.* 43.5, pp. 2763–2809. ISSN: 0091-1798. DOI: [10.1214/14-AOP951](https://doi.org/10.1214/14-AOP951). URL: <https://doi.org/10.1214/14-AOP951> (cit. on p. 71).
- mytnik.xiong:07:local Mytnik, Leonid and Jie Xiong (2007). “Local extinction for superprocesses in random environments”. In: *Electron. J. Probab.* 12, no. 50, 1349–1378. ISSN: 1083-6489. DOI: [10.1214/EJP.v12-457](https://doi.org/10.1214/EJP.v12-457). URL: <https://doi.org/10.1214/EJP.v12-457> (cit. on p. 71).
- mytnik.xiong:15:well-posedness — (2015). “Well-posedness of the martingale problem for superprocess with interaction”. In: *Illinois J. Math.* 59.2, pp. 485–497. ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1462450710> (cit. on p. 71).
- mytnik.xiong.ea:11:snake Mytnik, Leonid, Jie Xiong, and Ofer Zeitouni (2011). “Snake representation of a superprocess in random environment”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 8, pp. 335–378 (cit. on p. 72).
- naddaf.spencer:97:on Naddaf, Ali and Thomas Spencer (1997). “On homogenization and scaling limit of some gradient perturbations of a massless free field”. In: *Comm. Math. Phys.* 183.1, pp. 55–84. ISSN: 0010-3616. DOI: [10.1007/BF02509796](https://doi.org/10.1007/BF02509796). URL: <https://doi.org/10.1007/BF02509796> (cit. on p. 72).
- nahmod.oh.ea:12:invariant Nahmod, Andrea R. et al. (2012). “Invariant weighted Wiener measures and almost sure global well-posedness for the periodic derivative NLS”. In: *J. Eur. Math. Soc. (JEMS)* 14.4, pp. 1275–1330. ISSN: 1435-9855. DOI: [10.4171/JEMS/333](https://doi.org/10.4171/JEMS/333). URL: <https://doi.org/10.4171/JEMS/333> (cit. on p. 72).
- kajima.nakashima:23:fluctuations Nakajima, Shuta and Makoto Nakashima (2023). “Fluctuations of two-dimensional stochastic heat equation and KPZ equation in subcritical regime for general initial conditions”. In: *Electron. J. Probab.* 28, Paper No. 1, 38. DOI: [10.1214/22-ejp885](https://doi.org/10.1214/22-ejp885). URL: <https://doi.org/10.1214/22-ejp885> (cit. on p. 72).

<code>nakayama:04:liouville</code>	Nakayama, Yu (2004). “Liouville field theory: a decade after the revolution”. In: <i>Internat. J. Modern Phys. A</i> 19.17-18, pp. 2771–2930. ISSN: 0217-751X. DOI: 10.1142/S0217751X04019500 . URL: https://doi.org/10.1142/S0217751X04019500 (cit. on p. 72).
<code>nane:06:iterated</code>	Nane, Erkan (2006a). “Iterated Brownian motion in bounded domains in \mathbb{R}^n ”. In: <i>Stochastic Process. Appl.</i> 116.6, pp. 905–916. ISSN: 0304-4149. DOI: 10.1016/j.spa.2005.10.007 . URL: https://doi.org/10.1016/j.spa.2005.10.007 (cit. on p. 72).
<code>nane:06:iterated*1</code>	— (2006b). “Iterated Brownian motion in parabola-shaped domains”. In: <i>Potential Anal.</i> 24.2, pp. 105–123. ISSN: 0926-2601. DOI: 10.1007/s11118-005-2611-9 . URL: https://doi.org/10.1007/s11118-005-2611-9 (cit. on p. 72).
<code>nane:06:laws</code>	Nane, Erkan (2006d). “Laws of the iterated logarithm for α -time Brownian motion”. In: <i>Electron. J. Probab.</i> 11, no. 18, 434–459. ISSN: 1083-6489. DOI: 10.1214/EJP.v11-327 . URL: https://doi.org/10.1214/EJP.v11-327 (cit. on p. 72).
<code>nane:07:lifetime</code>	— (2007). “Lifetime asymptotics of iterated Brownian motion in \mathbb{R}^n ”. In: <i>ESAIM Probab. Stat.</i> 11, pp. 147–160. ISSN: 1292-8100. DOI: 10.1051/ps:2007012 . URL: https://doi.org/10.1051/ps:2007012 (cit. on p. 72).
<code>nane:08:higher</code>	— (2008a). “Higher order PDE’s and iterated processes”. In: <i>Trans. Amer. Math. Soc.</i> 360.5, pp. 2681–2692. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-07-04437-6 . URL: https://doi.org/10.1090/S0002-9947-07-04437-6 (cit. on p. 72).
<code>nane:08:isoperimetric-type</code>	— (2008b). “Isoperimetric-type inequalities for iterated Brownian motion in \mathbb{R}^n ”. In: <i>Statist. Probab. Lett.</i> 78.1, pp. 90–95. ISSN: 0167-7152. DOI: 10.1016/j.spl.2007.05.007 . URL: https://doi.org/10.1016/j.spl.2007.05.007 (cit. on p. 72).
<code>nane:08:symmetric</code>	— (2008c). “Symmetric α -stable subordinators and Cauchy problems”. In: <i>Int. J. Pure Appl. Math.</i> 42.2, pp. 217–225. ISSN: 1311-8080 (cit. on p. 72).
<code>nane:09:laws</code>	— (2009). “Laws of the iterated logarithm for a class of iterated processes”. In: <i>Statist. Probab. Lett.</i> 79.16, pp. 1744–1751. ISSN: 0167-7152. DOI: 10.1016/j.spl.2009.04.013 . URL: https://doi.org/10.1016/j.spl.2009.04.013 (cit. on p. 72).
<code>nane:10:stochastic</code>	— (2010). “Stochastic solutions of a class of higher order Cauchy problems in \mathbb{R}^d ”. In: <i>Stoch. Dyn.</i> 10.3, pp. 341–366. ISSN: 0219-4937. DOI: 10.1142/S021949371000298X . URL: https://doi.org/10.1142/S021949371000298X (cit. on p. 72).
<code>nane.ni:16:stochastic</code>	Nane, Erkan and Yinan Ni (2016). “Stochastic solution of fractional Fokker-Planck equations with space-time-dependent coefficients”. In: <i>J. Math. Anal. Appl.</i> 442.1, pp. 103–116. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2016.03.033 . URL: https://doi.org/10.1016/j.jmaa.2016.03.033 (cit. on p. 72).
<code>nane.ni:17:stability</code>	— (2017). “Stability of the solution of stochastic differential equation driven by time-changed Lévy noise”. In: <i>Proc. Amer. Math. Soc.</i> 145.7, pp. 3085–3104. ISSN: 0002-9939. DOI: 10.1090/proc/13447 . URL: https://doi.org/10.1090/proc/13447 (cit. on p. 72).
<code>nane.ni:18:path</code>	— (2018). “Path stability of stochastic differential equations driven by time-changed Lévy noises”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i>

- 15.1, pp. 479–507. DOI: [10.30757/alea.v15-20](https://doi.org/10.30757/alea.v15-20). URL: <https://doi.org/10.30757/alea.v15-20> (cit. on p. 72).
- `nane.nwaeze.ea:20:asymptotic` Nane, Erkan, Eze R. Nwaeze, and McSylvester Ejighikeme Omaba (2020). “Asymptotic behaviour of solution and non-existence of global solution to a class of conformable time-fractional stochastic equation”. In: *Statist. Probab. Lett.* 163, pp. 108792, 10. ISSN: 0167-7152. DOI: [10.1016/j.spl.2020.108792](https://doi.org/10.1016/j.spl.2020.108792). URL: <https://doi.org/10.1016/j.spl.2020.108792> (cit. on p. 72).
- `nane.tuan.ea:18:random` Nane, Erkan, Nguyen Hoang Tuan, and Nguyen Huy Tuan (2018). “A random regularized approximate solution of the inverse problem for Burgers’ equation”. In: *Statist. Probab. Lett.* 132, pp. 46–54. ISSN: 0167-7152. DOI: [10.1016/j.spl.2017.08.014](https://doi.org/10.1016/j.spl.2017.08.014). URL: <https://doi.org/10.1016/j.spl.2017.08.014> (cit. on p. 72).
- `nane.tuan:18:approximate` Nane, Erkan and Nguyen Huy Tuan (2018). “Approximate solutions of inverse problems for nonlinear space fractional diffusion equations with randomly perturbed data”. In: *SIAM/ASA J. Uncertain. Quantif.* 6.1, pp. 302–338. DOI: [10.1137/17M1111139](https://doi.org/10.1137/17M1111139). URL: <https://doi.org/10.1137/17M1111139> (cit. on p. 72).
- `nane.wu.ea:12:-time` Nane, Erkan, Dongsheng Wu, and Yimin Xiao (2012). “ α -time fractional Brownian motion: PDE connections and local times”. In: *ESAIM Probab. Stat.* 16, pp. 1–24. ISSN: 1292-8100. DOI: [10.1051/ps/2011103](https://doi.org/10.1051/ps/2011103). URL: <https://doi.org/10.1051/ps/2011103> (cit. on p. 72).
- `nane.xiao.ea:10:strong` Nane, Erkan, Yimin Xiao, and Aklilu Zeleke (2010). “A strong law of large numbers with applications to self-similar stable processes”. In: *Acta Sci. Math. (Szeged)* 76.3-4, pp. 697–711. ISSN: 0001-6969 (cit. on p. 72).
- `nane.xiao.ea:20:strong` — (2020). “Strong laws of large numbers for arrays of random variables and stable random fields”. In: *J. Math. Anal. Appl.* 484.1, pp. 123737, 20. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2019.123737](https://doi.org/10.1016/j.jmaa.2019.123737). URL: <https://doi.org/10.1016/j.jmaa.2019.123737> (cit. on p. 72).
- `narayanan.tracy:90:holonomic` Narayanan, Rajamani and Craig A. Tracy (1990). “Holonomic quantum field theory of bosons in the Poincaré disk and the zero curvature limit”. In: *Nuclear Phys. B* 340.2-3, pp. 568–594. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(90\)90459-Q](https://doi.org/10.1016/0550-3213(90)90459-Q). URL: [https://doi.org/10.1016/0550-3213\(90\)90459-Q](https://doi.org/10.1016/0550-3213(90)90459-Q) (cit. on p. 72).
- `nawa:99:asymptotic` Nawa, Hayato (1999). “Asymptotic and limiting profiles of blowup solutions of the nonlinear Schrödinger equation with critical power”. In: *Comm. Pure Appl. Math.* 52.2, pp. 193–270. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199902\)52:2<193::AID-CPA2>3.0.CO;2-3](https://doi.org/10.1002/(SICI)1097-0312(199902)52:2<193::AID-CPA2>3.0.CO;2-3). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199902\)52:2%3C193::AID-CPA2%3E3.0.CO;2-3](https://doi.org/10.1002/(SICI)1097-0312(199902)52:2%3C193::AID-CPA2%3E3.0.CO;2-3) (cit. on p. 72).
- `neerven.zabczyk:99:norm` Neerven, J. M. A. M. van and J. Zabczyk (1999). “Norm discontinuity of Ornstein-Uhlenbeck semigroups”. In: *Semigroup Forum* 59.3, pp. 389–403. ISSN: 0037-1912. DOI: [10.1007/s002339900058](https://doi.org/10.1007/s002339900058). URL: <https://doi.org/10.1007/s002339900058> (cit. on p. 72).
- `netrusov.safarov:05:weyl` Netrusov, Yu. and Yu. Safarov (2005). “Weyl asymptotic formula for the Laplacian on domains with rough boundaries”. In: *Comm. Math. Phys.* 253.2, pp. 481–509. ISSN: 0010-3616. DOI: [10.1007/s00220-004-1158-8](https://doi.org/10.1007/s00220-004-1158-8). URL: <https://doi.org/10.1007/s00220-004-1158-8> (cit. on p. 72).

neuenkirch.nourdin.ea:09:trees	Neuenkirch, A., I. Nourdin, A. Rössler, et al. (2009). “Trees and asymptotic expansions for fractional stochastic differential equations”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 45.1, pp. 157–174. ISSN: 0246-0203. DOI: 10.1214/07-AIHP159 . URL: https://doi.org/10.1214/07-AIHP159 (cit. on p. 72).
neuenkirch.nourdin.ea:08:delay	Neuenkirch, A., I. Nourdin, and S. Tindel (2008). “Delay equations driven by rough paths”. In: <i>Electron. J. Probab.</i> 13, no. 67, 2031–2068. DOI: 10.1214/EJP.v13-575 . URL: https://doi.org/10.1214/EJP.v13-575 (cit. on p. 72).
neuenkirch.tindel.ea:10:discretizing	Neuenkirch, A., S. Tindel, and J. Unterberger (2010). “Discretizing the fractional Lévy area”. In: <i>Stochastic Process. Appl.</i> 120.2, pp. 223–254. ISSN: 0304-4149. DOI: 10.1016/j.spa.2009.10.007 . URL: https://doi.org/10.1016/j.spa.2009.10.007 (cit. on p. 72).
neuenkirch.nourdin:07:exact	Neuenkirch, Andreas and Ivan Nourdin (2007). “Exact rate of convergence of some approximation schemes associated to SDEs driven by a fractional Brownian motion”. In: <i>J. Theoret. Probab.</i> 20.4, pp. 871–899. ISSN: 0894-9840. DOI: 10.1007/s10959-007-0083-0 . URL: https://doi.org/10.1007/s10959-007-0083-0 (cit. on p. 72).
neuenkirch.tindel:14:least	Neuenkirch, Andreas and Samy Tindel (2014). “A least square-type procedure for parameter estimation in stochastic differential equations with additive fractional noise”. In: <i>Stat. Inference Stoch. Process.</i> 17.1, pp. 99–120. ISSN: 1387-0874. DOI: 10.1007/s11203-013-9084-z . URL: https://doi.org/10.1007/s11203-013-9084-z (cit. on p. 72).
newman.piza:95:divergence	Newman, Charles M. and Marcelo S. T. Piza (1995). “Divergence of shape fluctuations in two dimensions”. In: <i>Ann. Probab.</i> 23.3, pp. 977–1005. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199507)23:3%3C977:DOSFIT%3E2.0.CO;2-V%5C&origin=MSN (cit. on p. 72).
nguetseng:89:general	Nguetseng, Gabriel (1989). “A general convergence result for a functional related to the theory of homogenization”. In: <i>SIAM J. Math. Anal.</i> 20.3, pp. 608–623. ISSN: 0036-1410. DOI: 10.1137/0520043 . URL: https://doi.org/10.1137/0520043 (cit. on p. 72).
ni.sacks.ea:84:on	Ni, Wei-Ming, Paul E. Sacks, and John Tavantzis (1984). “On the asymptotic behavior of solutions of certain quasilinear parabolic equations”. In: <i>J. Differential Equations</i> 54.1, pp. 97–120. ISSN: 0022-0396. DOI: 10.1016/0022-0396(84)90145-1 . URL: https://doi.org/10.1016/0022-0396(84)90145-1 (cit. on p. 72).
nica.quastel.ea:20:one-sided	Nica, Mihai, Jeremy Quastel, and Daniel Remenik (2020a). “One-sided reflected Brownian motions and the KPZ fixed point”. In: <i>Forum Math. Sigma</i> 8, Paper No. e63, 16. DOI: 10.1017/fms.2020.56 . URL: https://doi.org/10.1017/fms.2020.56 (cit. on p. 72).
nica.quastel.ea:20:solution	— (2020b). “Solution of the Kolmogorov equation for TASEP”. In: <i>Ann. Probab.</i> 48.5, pp. 2344–2358. ISSN: 0091-1798. DOI: 10.1214/20-AOP1425 . URL: https://doi.org/10.1214/20-AOP1425 (cit. on p. 72).
nienhuis:82:exact	Nienhuis, Bernard (1982). “Exact critical point and critical exponents of $O(n)$ models in two dimensions”. In: <i>Phys. Rev. Lett.</i> 49.15, pp. 1062–1065. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.49.1062 . URL: https://doi.org/10.1103/PhysRevLett.49.1062 (cit. on p. 72).

- niu.li:14:numerical Niu, Jing and Ping Li (2014). “Numerical algorithm for the third-order partial differential equation with three-point boundary value problem”. In: *Abstr. Appl. Anal.*, Art. ID 630671, 7. ISSN: 1085-3375. DOI: [10.1155/2014/630671](https://doi.org/10.1155/2014/630671). URL: <https://doi.org/10.1155/2014/630671> (cit. on p. 72).
- noble:97:evolution Noble, J. M. (1997). “Evolution equation with Gaussian potential”. In: *Nonlinear Anal.* 28.1, pp. 103–135. ISSN: 0362-546X. DOI: [10.1016/0362-546X\(95\)00037-V](https://doi.org/10.1016/0362-546X(95)00037-V). URL: [https://doi.org/10.1016/0362-546X\(95\)00037-V](https://doi.org/10.1016/0362-546X(95)00037-V) (cit. on p. 72).
- noredidine.nourdin:11:on Noredidine, Salim and Ivan Nourdin (2011). “On the Gaussian approximation of vector-valued multiple integrals”. In: *J. Multivariate Anal.* 102.6, pp. 1008–1017. ISSN: 0047-259X. DOI: [10.1016/j.jmva.2011.02.001](https://doi.org/10.1016/j.jmva.2011.02.001). URL: <https://doi.org/10.1016/j.jmva.2011.02.001> (cit. on p. 72).
- norros.valkeila.ea:99:elementary Norros, Ilkka, Esko Valkeila, and Jorma Virtamo (1999). “An elementary approach to a Girsanov formula and other analytical results on fractional Brownian motions”. In: *Bernoulli* 5.4, pp. 571–587. ISSN: 1350-7265. DOI: [10.2307/3318691](https://doi.org/10.2307/3318691). URL: <https://doi.org/10.2307/3318691> (cit. on p. 73).
- nourdin:08:asymptotic Nourdin, Ivan (2008b). “Asymptotic behavior of weighted quadratic and cubic variations of fractional Brownian motion”. In: *Ann. Probab.* 36.6, pp. 2159–2175. ISSN: 0091-1798. DOI: [10.1214/07-AOP385](https://doi.org/10.1214/07-AOP385). URL: <https://doi.org/10.1214/07-AOP385> (cit. on p. 73).
- nourdin:09:change Nourdin, Ivan (2009). “A change of variable formula for the 2D fractional Brownian motion of Hurst index bigger or equal to $1/4$ ”. In: *J. Funct. Anal.* 256.7, pp. 2304–2320. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.10.005](https://doi.org/10.1016/j.jfa.2008.10.005). URL: <https://doi.org/10.1016/j.jfa.2008.10.005> (cit. on p. 73).
- nourdin:11:yet — (2011). “Yet another proof of the Nualart-Peccati criterion”. In: *Electron. Commun. Probab.* 16, pp. 467–481. DOI: [10.1214/ECP.v16-1642](https://doi.org/10.1214/ECP.v16-1642). URL: <https://doi.org/10.1214/ECP.v16-1642> (cit. on p. 73).
- nourdin.nualart:10:central Nourdin, Ivan and David Nualart (2010). “Central limit theorems for multiple Skorokhod integrals”. In: *J. Theoret. Probab.* 23.1, pp. 39–64. ISSN: 0894-9840. DOI: [10.1007/s10959-009-0258-y](https://doi.org/10.1007/s10959-009-0258-y). URL: <https://doi.org/10.1007/s10959-009-0258-y> (cit. on p. 73).
- nourdin.nualart:16:fisher — (2016). “Fisher information and the fourth moment theorem”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 52.2, pp. 849–867. ISSN: 0246-0203. DOI: [10.1214/14-AIHP656](https://doi.org/10.1214/14-AIHP656). URL: <https://doi.org/10.1214/14-AIHP656> (cit. on p. 73).
- nourdin.nualart:20:functional — (2020). “The functional Breuer-Major theorem”. In: *Probab. Theory Related Fields* 176.1-2, pp. 203–218. ISSN: 0178-8051. DOI: [10.1007/s00440-019-00917-1](https://doi.org/10.1007/s00440-019-00917-1). URL: <https://doi.org/10.1007/s00440-019-00917-1> (cit. on p. 73).
- nourdin.nualart.ea:16:quantitative Nourdin, Ivan, David Nualart, and Giovanni Peccati (2016a). “Quantitative stable limit theorems on the Wiener space”. In: *Ann. Probab.* 44.1, pp. 1–41. ISSN: 0091-1798. DOI: [10.1214/14-AOP965](https://doi.org/10.1214/14-AOP965). URL: <https://doi.org/10.1214/14-AOP965> (cit. on p. 73).
- nourdin.nualart.ea:16:strong — (2016b). “Strong asymptotic independence on Wiener chaos”. In: *Proc. Amer. Math. Soc.* 144.2, pp. 875–886. ISSN: 0002-9939. DOI: [10.1090/](https://doi.org/10.1090/)

- `nourdin.nualart.ea:21:breuer-major` — [proc12769](https://doi.org/10.1090/proc12769). URL: <https://doi.org/10.1090/proc12769> (cit. on p. 73).
- `nourdin.nualart.ea:13:absolute` — (2021). “The Breuer-Major theorem in total variation: improved rates under minimal regularity”. In: *Stochastic Process. Appl.* 131, pp. 1–20. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.08.007](https://doi.org/10.1016/j.spa.2020.08.007). URL: <https://doi.org/10.1016/j.spa.2020.08.007> (cit. on p. 73).
- `nourdin.nualart.ea:10:central` — Nourdin, Ivan, David Nualart, and Guillaume Poly (2013). “Absolute continuity and convergence of densities for random vectors on Wiener chaos”. In: *Electron. J. Probab.* 18, no. 22, 19. DOI: [10.1214/EJP.v18-2181](https://doi.org/10.1214/EJP.v18-2181). URL: <https://doi.org/10.1214/EJP.v18-2181> (cit. on p. 73).
- `nourdin.nualart.ea:16:multivariate` — Nourdin, Ivan, David Nualart, and Ciprian A. Tudor (2010). “Central and non-central limit theorems for weighted power variations of fractional Brownian motion”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 46.4, pp. 1055–1079. ISSN: 0246-0203. DOI: [10.1214/09-AIHP342](https://doi.org/10.1214/09-AIHP342). URL: <https://doi.org/10.1214/09-AIHP342> (cit. on p. 73).
- `nourdin.peccati:08:weighted` — Nourdin, Ivan, David Nualart, and Rola Zintout (2016). “Multivariate central limit theorems for averages of fractional Volterra processes and applications to parameter estimation”. In: *Stat. Inference Stoch. Process.* 19.2, pp. 219–234. ISSN: 1387-0874. DOI: [10.1007/s11203-015-9125-x](https://doi.org/10.1007/s11203-015-9125-x). URL: <https://doi.org/10.1007/s11203-015-9125-x> (cit. on p. 73).
- `nourdin.peccati:09:noncentral` — Nourdin, Ivan and Giovanni Peccati (2008). “Weighted power variations of iterated Brownian motion”. In: *Electron. J. Probab.* 13, no. 43, 1229–1256. DOI: [10.1214/EJP.v13-534](https://doi.org/10.1214/EJP.v13-534). URL: <https://doi.org/10.1214/EJP.v13-534> (cit. on p. 73).
- `nourdin.peccati:09:steins*1` — Nourdin, Ivan and Giovanni Peccati (2009a). “Noncentral convergence of multiple integrals”. In: *Ann. Probab.* 37.4, pp. 1412–1426. ISSN: 0091-1798. DOI: [10.1214/08-AOP435](https://doi.org/10.1214/08-AOP435). URL: <https://doi.org/10.1214/08-AOP435> (cit. on p. 73).
- `nourdin.peccati:09:steins` — (2009b). “Stein’s method and exact Berry-Esseen asymptotics for functionals of Gaussian fields”. In: *Ann. Probab.* 37.6, pp. 2231–2261. ISSN: 0091-1798. DOI: [10.1214/09-AOP461](https://doi.org/10.1214/09-AOP461). URL: <https://doi.org/10.1214/09-AOP461> (cit. on p. 73).
- `nourdin.peccati:10:cumulants` — (2009c). “Stein’s method on Wiener chaos”. In: *Probab. Theory Related Fields* 145.1-2, pp. 75–118. ISSN: 0178-8051. DOI: [10.1007/s00440-008-0162-x](https://doi.org/10.1007/s00440-008-0162-x). URL: <https://doi.org/10.1007/s00440-008-0162-x> (cit. on p. 73).
- `nourdin.peccati:10:universal` — (2010a). “Cumulants on the Wiener space”. In: *J. Funct. Anal.* 258.11, pp. 3775–3791. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2009.10.024](https://doi.org/10.1016/j.jfa.2009.10.024). URL: <https://doi.org/10.1016/j.jfa.2009.10.024> (cit. on p. 73).
- `nourdin.peccati:13:poisson` — (2010c). “Universal Gaussian fluctuations of non-Hermitian matrix ensembles: from weak convergence to almost sure CLTs”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 7, pp. 341–375 (cit. on p. 73).
- `nourdin.peccati:15:optimal` — (2013). “Poisson approximations on the free Wigner chaos”. In: *Ann. Probab.* 41.4, pp. 2709–2723. ISSN: 0091-1798. DOI: [10.1214/12-AOP815](https://doi.org/10.1214/12-AOP815). URL: <https://doi.org/10.1214/12-AOP815> (cit. on p. 73).
- (2015). “The optimal fourth moment theorem”. In: *Proc. Amer. Math. Soc.* 143.7, pp. 3123–3133. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-2015-0150000-0](https://doi.org/10.1090/S0002-9939-2015-0150000-0)

	9939-2015-12417-3. URL: https://doi.org/10.1090/S0002-9939-2015-12417-3 (cit. on p. 73).
nourdin.peccati.ea:11:quantitative	Nourdin, Ivan, Giovanni Peccati, and Mark Podolskij (2011). “Quantitative Breuer-Major theorems”. In: <i>Stochastic Process. Appl.</i> 121.4, pp. 793–812. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.12.006 . URL: https://doi.org/10.1016/j.spa.2010.12.006 (cit. on p. 73).
nourdin.peccati.ea:16:classical	Nourdin, Ivan, Giovanni Peccati, Guillaume Poly, et al. (2016a). “Classical and free fourth moment theorems: universality and thresholds”. In: <i>J. Theoret. Probab.</i> 29.2, pp. 653–680. ISSN: 0894-9840. DOI: 10.1007/s10959-014-0590-8 . URL: https://doi.org/10.1007/s10959-014-0590-8 (cit. on p. 73).
nourdin.peccati.ea:16:multidimensional	— (2016b). “Multidimensional limit theorems for homogeneous sums: a survey and a general transfer principle”. In: <i>ESAIM Probab. Stat.</i> 20, pp. 293–308. ISSN: 1292-8100. DOI: 10.1051/ps/2016014 . URL: https://doi.org/10.1051/ps/2016014 (cit. on p. 73).
nourdin.peccati.ea:09:second	Nourdin, Ivan, Giovanni Peccati, and Gesine Reinert (2009). “Second order Poincaré inequalities and CLTs on Wiener space”. In: <i>J. Funct. Anal.</i> 257.2, pp. 593–609. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.12.017 . URL: https://doi.org/10.1016/j.jfa.2008.12.017 (cit. on p. 73).
nourdin.peccati.ea:10:invariance	— (2010a). “Invariance principles for homogeneous sums: universality of Gaussian Wiener chaos”. In: <i>Ann. Probab.</i> 38.5, pp. 1947–1985. ISSN: 0091-1798. DOI: 10.1214/10-AOP531 . URL: https://doi.org/10.1214/10-AOP531 (cit. on p. 73).
nourdin.peccati.ea:10:steins	— (2010b). “Stein’s method and stochastic analysis of Rademacher functionals”. In: <i>Electron. J. Probab.</i> 15, no. 55, 1703–1742. DOI: 10.1214/EJP.v15-843 . URL: https://doi.org/10.1214/EJP.v15-843 (cit. on p. 73).
nourdin.peccati.ea:10:multivariate	Nourdin, Ivan, Giovanni Peccati, and Anthony Réveillac (2010). “Multivariate normal approximation using Stein’s method and Malliavin calculus”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 46.1, pp. 45–58. ISSN: 0246-0203. DOI: 10.1214/08-AIHP308 . URL: https://doi.org/10.1214/08-AIHP308 (cit. on p. 73).
nourdin.peccati.ea:19:nodal	Nourdin, Ivan, Giovanni Peccati, and Maurizia Rossi (2019). “Nodal statistics of planar random waves”. In: <i>Comm. Math. Phys.</i> 369.1, pp. 99–151. ISSN: 0010-3616. DOI: 10.1007/s00220-019-03432-5 . URL: https://doi.org/10.1007/s00220-019-03432-5 (cit. on p. 73).
nourdin.peccati.ea:20:sojourn	Nourdin, Ivan, Giovanni Peccati, and Stéphane Seuret (2020). “Sojourn time dimensions of fractional Brownian motion”. In: <i>Bernoulli</i> 26.3, pp. 1619–1634. ISSN: 1350-7265. DOI: 10.3150/19-BEJ1105 . URL: https://doi.org/10.3150/19-BEJ1105 (cit. on p. 73).
nourdin.peccati.ea:14:entropy	Nourdin, Ivan, Giovanni Peccati, and Yvik Swan (2014). “Entropy and the fourth moment phenomenon”. In: <i>J. Funct. Anal.</i> 266.5, pp. 3170–3207. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2013.09.017 . URL: https://doi.org/10.1016/j.jfa.2013.09.017 (cit. on p. 73).
nourdin.peccati.ea:14:comparison	Nourdin, Ivan, Giovanni Peccati, and Frederi G. Viens (2014). “Comparison inequalities on Wiener space”. In: <i>Stochastic Process. Appl.</i> 124.4, pp. 1566–1581. ISSN: 0304-4149. DOI: 10.1016/j.spa.2013.12.001 .

	URL: https://doi.org/10.1016/j.spa.2013.12.001 (cit. on p. 73).
nourdin.peccati.ea:19:berry-esseen	Nourdin, Ivan, Giovanni Peccati, and Xiaochuan Yang (2019). “Berry-Esseen bounds in the Breuer-Major CLT and Gebelein’s inequality”. In: <i>Electron. Commun. Probab.</i> 24, Paper No. 34, 12. DOI: 10.1214/19-ECP241 . URL: https://doi.org/10.1214/19-ECP241 (cit. on p. 73).
nourdin.peccati.ea:20:restricted	— (2020). “Restricted hypercontractivity on the Poisson space”. In: <i>Proc. Amer. Math. Soc.</i> 148.8, pp. 3617–3632. ISSN: 0002-9939. DOI: 10.1090/proc/14964 . URL: https://doi.org/10.1090/proc/14964 (cit. on p. 73).
nourdin.poly:12:convergence	Nourdin, Ivan and Guillaume Poly (2012a). “Convergence in law in the second Wiener/Wigner chaos”. In: <i>Electron. Commun. Probab.</i> 17, no. 36, 12. DOI: 10.1214/ecp.v17-2023 . URL: https://doi.org/10.1214/ecp.v17-2023 (cit. on p. 73).
nourdin.poly:12:erratum	— (2012b). “Erratum: Convergence in law in the second Wiener/Wigner chaos [MR2970700]”. In: <i>Electron. Commun. Probab.</i> 17, no. 54, 3. DOI: 10.1214/ecp.v17-2383 . URL: https://doi.org/10.1214/ecp.v17-2383 (cit. on p. 73).
nourdin.poly:13:convergence	— (2013). “Convergence in total variation on Wiener chaos”. In: <i>Stochastic Process. Appl.</i> 123.2, pp. 651–674. ISSN: 0304-4149. DOI: 10.1016/j.spa.2012.10.004 . URL: https://doi.org/10.1016/j.spa.2012.10.004 (cit. on p. 73).
nourdin.poly:15:invariance	— (2015). “An invariance principle under the total variation distance”. In: <i>Stochastic Process. Appl.</i> 125.6, pp. 2190–2205. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.12.010 . URL: https://doi.org/10.1016/j.spa.2014.12.010 (cit. on p. 73).
nourdin.pu:22:gaussian	Nourdin, Ivan and Fei Pu (2022). “Gaussian fluctuation for Gaussian Wishart matrices of overall correlation”. In: <i>Statist. Probab. Lett.</i> 181, Paper No. 109269, 11. ISSN: 0167-7152. DOI: 10.1016/j.spl.2021.109269 . URL: https://doi.org/10.1016/j.spl.2021.109269 (cit. on p. 73).
nourdin.reveillac:09:asymptotic	Nourdin, Ivan and Anthony Réveillac (2009). “Asymptotic behavior of weighted quadratic variations of fractional Brownian motion: the critical case $H = 1/4$ ”. In: <i>Ann. Probab.</i> 37.6, pp. 2200–2230. ISSN: 0091-1798. DOI: 10.1214/09-AOP473 . URL: https://doi.org/10.1214/09-AOP473 (cit. on p. 73).
nourdin.reveillac.ea:10:weak	Nourdin, Ivan, Anthony Réveillac, and Jason Swanson (2010). “The weak Stratonovich integral with respect to fractional Brownian motion with Hurst parameter $1/6$ ”. In: <i>Electron. J. Probab.</i> 15, no. 70, 2117–2162. DOI: 10.1214/EJP.v15-843 . URL: https://doi.org/10.1214/EJP.v15-843 (cit. on p. 73).
nourdin.rosinski:14:asymptotic	Nourdin, Ivan and Jan Rosinski (2014). “Asymptotic independence of multiple Wiener-Itô integrals and the resulting limit laws”. In: <i>Ann. Probab.</i> 42.2, pp. 497–526. ISSN: 0091-1798. DOI: 10.1214/12-AOP826 . URL: https://doi.org/10.1214/12-AOP826 (cit. on p. 73).
nourdin.simon:06:on	Nourdin, Ivan and Thomas Simon (2006a). “On the absolute continuity of Lévy processes with drift”. In: <i>Ann. Probab.</i> 34.3, pp. 1035–1051. ISSN: 0091-1798. DOI: 10.1214/009117905000000620 . URL: https://doi.org/10.1214/009117905000000620 (cit. on p. 73).

- `nourdin.simon:06:on*1` — (2006b). “On the absolute continuity of one-dimensional SDEs driven by a fractional Brownian motion”. In: *Statist. Probab. Lett.* 76.9, pp. 907–912. ISSN: 0167-7152. DOI: [10.1016/j.spl.2005.10.021](https://doi.org/10.1016/j.spl.2005.10.021). URL: <https://doi.org/10.1016/j.spl.2005.10.021> (cit. on p. 74).
- `nourdin.simon:07:correcting` — (2007). “Correcting Newton-Côtes integrals by Lévy areas”. In: *Bernoulli* 13.3, pp. 695–711. ISSN: 1350-7265. DOI: [10.3150/07-BEJ6015](https://doi.org/10.3150/07-BEJ6015). URL: <https://doi.org/10.3150/07-BEJ6015> (cit. on p. 74).
- `nourdin.taqqu:14:central` Nourdin, Ivan and Murad S. Taqqu (2014). “Central and non-central limit theorems in a free probability setting”. In: *J. Theoret. Probab.* 27.1, pp. 220–248. ISSN: 0894-9840. DOI: [10.1007/s10959-012-0443-2](https://doi.org/10.1007/s10959-012-0443-2). URL: <https://doi.org/10.1007/s10959-012-0443-2> (cit. on p. 74).
- `nourdin.tran:19:statistical` Nourdin, Ivan and T. T. Diu Tran (2019). “Statistical inference for Vasicek-type model driven by Hermite processes”. In: *Stochastic Process. Appl.* 129.10, pp. 3774–3791. ISSN: 0304-4149. DOI: [10.1016/j.spa.2018.10.005](https://doi.org/10.1016/j.spa.2018.10.005). URL: <https://doi.org/10.1016/j.spa.2018.10.005> (cit. on p. 74).
- `nourdin.tudor:06:some` Nourdin, Ivan and Ciprian A. Tudor (2006). “Some linear fractional stochastic equations”. In: *Stochastics* 78.2, pp. 51–65. ISSN: 1744-2508. DOI: [10.1080/17442500600688997](https://doi.org/10.1080/17442500600688997). URL: <https://doi.org/10.1080/17442500600688997> (cit. on p. 74).
- `nourdin.viens:09:density` Nourdin, Ivan and Frederi G. Viens (2009). “Density formula and concentration inequalities with Malliavin calculus”. In: *Electron. J. Probab.* 14, no. 78, 2287–2309. DOI: [10.1214/EJP.v14-707](https://doi.org/10.1214/EJP.v14-707). URL: <https://doi.org/10.1214/EJP.v14-707> (cit. on p. 74).
- `nourdin.zeineddine:14:ito-type` Nourdin, Ivan and Raghdid Zeineddine (2014). “An Itô-type formula for the fractional Brownian motion in Brownian time”. In: *Electron. J. Probab.* 19, No. 99, 15. DOI: [10.1214/EJP.v19-3184](https://doi.org/10.1214/EJP.v19-3184). URL: <https://doi.org/10.1214/EJP.v19-3184> (cit. on p. 74).
- `nourdin.zintout:16:cross-variation` Nourdin, Ivan and Rola Zintout (2016). “Cross-variation of Young integral with respect to long-memory fractional Brownian motions”. In: *Probab. Math. Statist.* 36.1, pp. 35–46. ISSN: 0208-4147. DOI: [10.1109/mcs.2015.2495000](https://doi.org/10.1109/mcs.2015.2495000). URL: <https://doi.org/10.1109/mcs.2015.2495000> (cit. on p. 74).
- `nualart:81:decomposition` Nualart, D. (1981a). “Decomposition of two-parameter martingales”. In: *Stochastica* 5.3, pp. 133–150. ISSN: 0210-7821 (cit. on p. 74).
- `nualart:82:martingales` — (1982). “Martingales non fortes à variation indépendante du chemin”. In: *Ann. Sci. Univ. Clermont-Ferrand II Math.* 20, pp. 112–114. ISSN: 0249-7042 (cit. on p. 74).
- `nualart:83:two-parameter` Nualart, D. (1983b). “Two-parameter diffusion processes and martingales”. In: *Stochastic Process. Appl.* 15.1, pp. 31–57. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(83\)90020-0](https://doi.org/10.1016/0304-4149(83)90020-0). URL: [https://doi.org/10.1016/0304-4149\(83\)90020-0](https://doi.org/10.1016/0304-4149(83)90020-0) (cit. on p. 74).
- `nualart:84:on` — (1984). “On the quadratic variation of two-parameter continuous martingales”. In: *Ann. Probab.* 12.2, pp. 445–457. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198405\)12:2%3C445:OTQVOT%3E2.0.CO;2-L%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198405)12:2%3C445:OTQVOT%3E2.0.CO;2-L%5C&origin=MSN) (cit. on p. 74).
- `nualart:93:anticipating` — (1993). “Anticipating stochastic differential equations”. In: *Bull. Sci. Math.* 117.1, pp. 49–62. ISSN: 0007-4497 (cit. on p. 74).

nualart.ortiz-latorre:08:ito-stratonovich	Nualart, D. and S. Ortiz-Latorre (2008a). “An Itô-Stratonovich formula for Gaussian processes: a Riemann sums approach”. In: <i>Stochastic Process. Appl.</i> 118.10, pp. 1803–1819. ISSN: 0304-4149. DOI: 10.1016/j.spa.2007.11.002 . URL: https://doi.org/10.1016/j.spa.2007.11.002 (cit. on p. 74).
nualart.ortiz-latorre:08:central	— (2008b). “Central limit theorems for multiple stochastic integrals and Malliavin calculus”. In: <i>Stochastic Process. Appl.</i> 118.4, pp. 614–628. ISSN: 0304-4149. DOI: 10.1016/j.spa.2007.05.004 . URL: https://doi.org/10.1016/j.spa.2007.05.004 (cit. on p. 74).
nualart.pardoux:88:stochastic	Nualart, D. and É. Pardoux (1988). “Stochastic calculus with anticipating integrands”. In: <i>Probab. Theory Related Fields</i> 78.4, pp. 535–581. ISSN: 0178-8051. DOI: 10.1007/BF00353876 . URL: https://doi.org/10.1007/BF00353876 (cit. on p. 74).
nualart.pardoux:91:boundary	— (1991). “Boundary value problems for stochastic differential equations”. In: <i>Ann. Probab.</i> 19.3, pp. 1118–1144. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199107)19:3%3C1118:BVPFSD%3E2.0.CO;2-B%5C&origin=MSN (cit. on p. 74).
nualart.pardoux:92:white	— (1992). “White noise driven quasilinear SPDEs with reflection”. In: <i>Probab. Theory Related Fields</i> 93.1, pp. 77–89. ISSN: 0178-8051. DOI: 10.1007/BF01195389 . URL: https://doi.org/10.1007/BF01195389 (cit. on p. 74).
nualart.pardoux:94:markov	Nualart, D. and E. Pardoux (1994). “Markov field properties of solutions of white noise driven quasi-linear parabolic PDEs”. In: <i>Stochastics Stochastics Rep.</i> 48.1-2, pp. 17–44. ISSN: 1045-1129. DOI: 10.1080/17442509408833896 . URL: https://doi.org/10.1080/17442509408833896 (cit. on p. 74).
nualart.rovira.ea:01:probabilistic	Nualart, D., C. Rovira, and S. Tindel (2001). “Probabilistic models for vortex filaments based on fractional Brownian motion”. In: <i>RACSAM. Rev. R. Acad. Cienc. Exactas Fís. Nat. Ser. A Mat.</i> 95.2, pp. 213–218. ISSN: 1578-7303 (cit. on p. 74).
nualart.sanz:79:markov	Nualart, D. and M. Sanz (1979). “A Markov property for two-parameter Gaussian processes”. In: <i>Stochastica</i> 3.1, pp. 1–16. ISSN: 0210-7821 (cit. on p. 74).
nualart.sanz:81:changing	— (1981a). “Changing time for two-parameter strong martingales”. In: <i>Ann. Inst. H. Poincaré Sect. B (N.S.)</i> 17.2, pp. 147–163. ISSN: 0020-2347 (cit. on p. 74).
nualart.sanz:85:malliavin	— (1985a). “Malliavin calculus for two-parameter processes”. In: <i>Ann. Sci. Univ. Clermont-Ferrand II Probab. Appl.</i> 3, pp. 73–86. ISSN: 0246-1501 (cit. on p. 74).
nualart.sanz:85:malliavin*1	— (1985b). “Malliavin calculus for two-parameter Wiener functionals”. In: <i>Z. Wahrsch. Verw. Gebiete</i> 70.4, pp. 573–590. ISSN: 0044-3719. DOI: 10.1007/BF00531868 . URL: https://doi.org/10.1007/BF00531868 (cit. on p. 74).
nualart.sanz:89:stochastic	Nualart, D. and M. Sanz (1989). “Stochastic differential equations on the plane: smoothness of the solution”. In: <i>J. Multivariate Anal.</i> 31.1, pp. 1–29. ISSN: 0047-259X. DOI: 10.1016/0047-259X(89)90046-8 . URL: https://doi.org/10.1016/0047-259X(89)90046-8 (cit. on p. 74).
nualart.sanz.ea:90:on	Nualart, D., M. Sanz, and M. Zakai (1990). “On the relations between increasing functions associated with two-parameter continuous martingales”. In: <i>Stochastic Process. Appl.</i> 34.1, pp. 99–119. ISSN: 0304-

4149. DOI: [10.1016/0304-4149\(90\)90058-Z](https://doi.org/10.1016/0304-4149(90)90058-Z). URL: [https://doi.org/10.1016/0304-4149\(90\)90058-Z](https://doi.org/10.1016/0304-4149(90)90058-Z) (cit. on p. 74).
- lart.steblovskaya:99:asymptotics Nualart, D. and V. Steblovskaya (1999). “Asymptotics of oscillatory integrals with quadratic phase function on Wiener space”. In: *Stochastics Stochastics Rep.* 66.3-4, pp. 293–309. ISSN: 1045-1129. DOI: [10.1080/17442509908834198](https://doi.org/10.1080/17442509908834198). URL: <https://doi.org/10.1080/17442509908834198> (cit. on p. 74).
- nualart.ustunel:91:geometric Nualart, D. and A. S. Üstünel (1991). “Geometric analysis of conditional independence on Wiener space”. In: *Probab. Theory Related Fields* 89.4, pp. 407–422. ISSN: 0178-8051. DOI: [10.1007/BF01199786](https://doi.org/10.1007/BF01199786). URL: <https://doi.org/10.1007/BF01199786> (cit. on p. 74).
- nualart.ustunel.ea:88:on Nualart, D., A. S. Üstünel, and M. Zakai (1988). “On the moments of a multiple Wiener-Itô integral and the space induced by the polynomials of the integral”. In: *Stochastics* 25.4, pp. 233–240. ISSN: 0090-9491. DOI: [10.1080/17442508808833542](https://doi.org/10.1080/17442508808833542). URL: <https://doi.org/10.1080/17442508808833542> (cit. on p. 74).
- nualart.ustunel.ea:90:some — (1990a). “Some relations among classes of σ -fields on Wiener space”. In: *Probab. Theory Related Fields* 85.1, pp. 119–129. ISSN: 0178-8051. DOI: [10.1007/BF01377633](https://doi.org/10.1007/BF01377633). URL: <https://doi.org/10.1007/BF01377633> (cit. on p. 74).
- nualart.vives:92:smoothness Nualart, D. and J. Vives (1992). “Smoothness of Brownian local times and related functionals”. In: *Potential Anal.* 1.3, pp. 257–263. ISSN: 0926-2601. DOI: [10.1007/BF00269510](https://doi.org/10.1007/BF00269510). URL: <https://doi.org/10.1007/BF00269510> (cit. on p. 74).
- nualart.yeh:89:dependence Nualart, D. and J. Yeh (1989a). “Dependence on the boundary condition for linear stochastic differential equations in the plane”. In: *Stochastic Process. Appl.* 33.1, pp. 45–61. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(89\)90065-3](https://doi.org/10.1016/0304-4149(89)90065-3). URL: [https://doi.org/10.1016/0304-4149\(89\)90065-3](https://doi.org/10.1016/0304-4149(89)90065-3) (cit. on p. 74).
- nualart.yeh:89:existence — (1989b). “Existence and uniqueness of a strong solution to stochastic differential equations in the plane with stochastic boundary process”. In: *J. Multivariate Anal.* 28.1, pp. 149–171. ISSN: 0047-259X. DOI: [10.1016/0047-259X\(89\)90101-2](https://doi.org/10.1016/0047-259X(89)90101-2). URL: [https://doi.org/10.1016/0047-259X\(89\)90101-2](https://doi.org/10.1016/0047-259X(89)90101-2) (cit. on p. 74).
- nualart.zakai:89:on Nualart, D. and M. Zakai (1989b). “On the relation between the Stratonovich and Ogawa integrals”. In: *Ann. Probab.* 17.4, pp. 1536–1540. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198910\)17:4%3C1536:OTRBTS%3E2.0.CO;2-%5C#%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198910)17:4%3C1536:OTRBTS%3E2.0.CO;2-%5C#%5C&origin=MSN) (cit. on p. 74).
- nualart:81:weak Nualart, David (1981). “Weak convergence to the law of two-parameter continuous processes”. In: *Z. Wahrsch. Verw. Gebiete* 55.3, pp. 255–259. ISSN: 0044-3719. DOI: [10.1007/BF00532118](https://doi.org/10.1007/BF00532118). URL: <https://doi.org/10.1007/BF00532118> (cit. on p. 74).
- nualart:83:on Nualart, David (1983). “On the distribution of a double stochastic integral”. In: *Z. Wahrsch. Verw. Gebiete* 65.1, pp. 49–60. ISSN: 0044-3719. DOI: [10.1007/BF00534993](https://doi.org/10.1007/BF00534993). URL: <https://doi.org/10.1007/BF00534993> (cit. on p. 74).
- nualart:84:formule — (1984). “Une formule d’Itô pour les martingales continues à deux indices et quelques applications”. In: *Ann. Inst. H. Poincaré Probab. Statist.* 20.3, pp. 251–275. ISSN: 0246-0203. URL: <http://www.numdam.>

- [org/item?id=AIHPB%5C_1984%5C_%5C_20%5C_3%5C_251%5C_0](https://doi.org/10.1080/17442508508833348) (cit. on p. 74).
- `nualart:85:variations` — (1985). “Variations quadratiques et inégalités pour les martingales à deux indices”. In: *Stochastics* 15.1, pp. 51–63. ISSN: 0090-9491. DOI: [10.1080/17442508508833348](https://doi.org/10.1080/17442508508833348). URL: <https://doi.org/10.1080/17442508508833348> (cit. on p. 75).
- `nualart:87:some` — (1987). “Some remarks on a linear stochastic differential equation”. In: *Statist. Probab. Lett.* 5.3, pp. 231–234. ISSN: 0167-7152. DOI: [10.1016/0167-7152\(87\)90046-0](https://doi.org/10.1016/0167-7152(87)90046-0). URL: [https://doi.org/10.1016/0167-7152\(87\)90046-0](https://doi.org/10.1016/0167-7152(87)90046-0) (cit. on p. 75).
- `nualart:89:martingales` — (1989a). “Martingales and their applications: a historical perspective”. In: *Butl. Soc. Catalana Mat.* 4, pp. 33–46. ISSN: 0214-316X (cit. on p. 75).
- `nualart:92:geometric` — (1992a). “Geometric characterization of independence in a Gaussian space”. In: *Rev. Real Acad. Cienc. Exact. Fís. Natur. Madrid* 86.2, pp. 237–250. ISSN: 0034-0596 (cit. on p. 75).
- `nualart:92:randomized` — (1992b). “Randomized stopping points and optimal stopping on the plane”. In: *Ann. Probab.* 20.2, pp. 883–900. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C883:RSPAOS%3E2.0.CO;2-7%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C883:RSPAOS%3E2.0.CO;2-7%5C&origin=MSN) (cit. on p. 75).
- `nualart:06:stochastic` — (2006b). “Stochastic calculus with respect to fractional Brownian motion”. In: *Ann. Fac. Sci. Toulouse Math. (6)* 15.1, pp. 63–78. ISSN: 0240-2963. URL: http://afst.cedram.org/item?id=AFST%5C_2006%5C_6%5C_15%5C_1%5C_63%5C_0 (cit. on p. 75).
- `nualart:11:discussion` — (2011). “Discussion of Hiroshi Kunita’s article: Analysis of nondegenerate Wiener-Poisson functionals and its applications to Itô’s SDE with jumps [MR2887083]”. In: *Sankhya A* 73.1, pp. 46–49. ISSN: 0976-836X. DOI: [10.1007/s13171-011-0007-z](https://doi.org/10.1007/s13171-011-0007-z). URL: <https://doi.org/10.1007/s13171-011-0007-z> (cit. on p. 75).
- `imations-with-malliavin-calculus` — (2014a). “it Normal approximations with Malliavin calculus [book review of MR2962301]”. In: *Bull. Amer. Math. Soc. (N.S.)* 51.3, pp. 491–497. ISSN: 0273-0979. DOI: [10.1090/S0273-0979-2013-01432-0](https://doi.org/10.1090/S0273-0979-2013-01432-0). URL: <https://doi.org/10.1090/S0273-0979-2013-01432-0> (cit. on p. 75).
- `rt.ortiz-latorre:07:intersection` — Nualart, David and Salvador Ortiz-Latorre (2007). “Intersection local time for two independent fractional Brownian motions”. In: *J. Theoret. Probab.* 20.4, pp. 759–767. ISSN: 0894-9840. DOI: [10.1007/s10959-007-0106-x](https://doi.org/10.1007/s10959-007-0106-x). URL: <https://doi.org/10.1007/s10959-007-0106-x> (cit. on p. 75).
- `nualart.ouknine:02:regularization` — Nualart, David and Youssef Ouknine (2002). “Regularization of differential equations by fractional noise”. In: *Stochastic Process. Appl.* 102.1, pp. 103–116. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(02\)00155-2](https://doi.org/10.1016/S0304-4149(02)00155-2). URL: [https://doi.org/10.1016/S0304-4149\(02\)00155-2](https://doi.org/10.1016/S0304-4149(02)00155-2) (cit. on p. 75).
- `nualart.ouknine:03:besov` — (2003a). “Besov regularity of stochastic integrals with respect to the fractional Brownian motion with parameter $H > 1/2$ ”. In: *J. Theoret. Probab.* 16.2, pp. 451–470. ISSN: 0894-9840. DOI: [10.1023/A:1023530929480](https://doi.org/10.1023/A:1023530929480). URL: <https://doi.org/10.1023/A:1023530929480> (cit. on p. 75).
- `nualart.ouknine:04:regularization` — Nualart, David and Youssef Ouknine (2004). “Regularization of quasilinear heat equations by a fractional noise”. In: *Stoch. Dyn.* 4.2, pp. 201–

221. ISSN: 0219-4937. DOI: [10.1142/S0219493704001012](https://doi.org/10.1142/S0219493704001012). URL: <https://doi.org/10.1142/S0219493704001012> (cit. on p. 75).
- `nualart.pardoux:91:second` Nualart, David and Étienne Pardoux (1991a). “Second order stochastic differential equations with Dirichlet boundary conditions”. In: *Stochastic Process. Appl.* 39.1, pp. 1–24. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(91\)90028-B](https://doi.org/10.1016/0304-4149(91)90028-B). URL: [https://doi.org/10.1016/0304-4149\(91\)90028-B](https://doi.org/10.1016/0304-4149(91)90028-B) (cit. on p. 75).
- `nualart.peccati:05:central` Nualart, David and Giovanni Peccati (2005). “Central limit theorems for sequences of multiple stochastic integrals”. In: *Ann. Probab.* 33.1, pp. 177–193. ISSN: 0091-1798. DOI: [10.1214/009117904000000621](https://doi.org/10.1214/009117904000000621). URL: <https://doi.org/10.1214/009117904000000621> (cit. on p. 75).
- `nualart.perez-abreu:14:on` Nualart, David and Victor Pérez-Abreu (2014). “On the eigenvalue process of a matrix fractional Brownian motion”. In: *Stochastic Process. Appl.* 124.12, pp. 4266–4282. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.07.017](https://doi.org/10.1016/j.spa.2014.07.017). URL: <https://doi.org/10.1016/j.spa.2014.07.017> (cit. on p. 75).
- `nualart.protter:96:skorohod` Nualart, David and Philip Protter (1996). “Skorohod integral of a product of two stochastic processes”. In: *J. Theoret. Probab.* 9.4, pp. 1029–1037. ISSN: 0894-9840. DOI: [10.1007/BF02214263](https://doi.org/10.1007/BF02214263). URL: <https://doi.org/10.1007/BF02214263> (cit. on p. 75).
- `art.quer-sardanyons:07:existence` Nualart, David and Lluís Quer-Sardanyons (2007). “Existence and smoothness of the density for spatially homogeneous SPDEs”. In: *Potential Anal.* 27.3, pp. 281–299. ISSN: 0926-2601. DOI: [10.1007/s11118-007-9055-3](https://doi.org/10.1007/s11118-007-9055-3). URL: <https://doi.org/10.1007/s11118-007-9055-3> (cit. on p. 75).
- `art.quer-sardanyons:09:gaussian` — (2009). “Gaussian density estimates for solutions to quasi-linear stochastic partial differential equations”. In: *Stochastic Process. Appl.* 119.11, pp. 3914–3938. ISSN: 0304-4149. DOI: [10.1016/j.spa.2009.09.001](https://doi.org/10.1016/j.spa.2009.09.001). URL: <https://doi.org/10.1016/j.spa.2009.09.001> (cit. on p. 75).
- `art.quer-sardanyons:11:optimal` — (2011). “Optimal Gaussian density estimates for a class of stochastic equations with additive noise”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 14.1, pp. 25–34. ISSN: 0219-0257. DOI: [10.1142/S0219025711004286](https://doi.org/10.1142/S0219025711004286). URL: <https://doi.org/10.1142/S0219025711004286> (cit. on p. 75).
- `nualart.rovira:00:large` Nualart, David and Carles Rovira (2000). “Large deviations for stochastic Volterra equations”. In: *Bernoulli* 6.2, pp. 339–355. ISSN: 1350-7265. DOI: [10.2307/3318580](https://doi.org/10.2307/3318580). URL: <https://doi.org/10.2307/3318580> (cit. on p. 75).
- `art.rovira.ea:03:probabilistic` Nualart, David, Carles Rovira, and Samy Tindel (2003). “Probabilistic models for vortex filaments based on fractional Brownian motion”. In: *Ann. Probab.* 31.4, pp. 1862–1899. ISSN: 0091-1798. DOI: [10.1214/aop/1068646369](https://doi.org/10.1214/aop/1068646369). URL: <https://doi.org/10.1214/aop/1068646369> (cit. on p. 75).
- `nualart.rozovskii:97:weighted` Nualart, David and Boris Rozovskii (1997). “Weighted stochastic Sobolev spaces and bilinear SPDEs driven by space-time white noise”. In: *J. Funct. Anal.* 149.1, pp. 200–225. ISSN: 0022-1236. DOI: [10.1006/jfan.1996.3091](https://doi.org/10.1006/jfan.1996.3091). URL: <https://doi.org/10.1006/jfan.1996.3091> (cit. on p. 75).

<code>nualart.ruascanu.ea:02:differential</code>	Nualart, David, Aurel Ruacanu, and Aurel Ruacanu (2002). “Differential equations driven by fractional Brownian motion”. In: <i>Collect. Math.</i> 53.1, pp. 55–81. ISSN: 0010-0757 (cit. on p. 75).
<code>nualart.sanz:79:caracterisation</code>	Nualart, David and Marta Sanz (1979). “Caractérisation des martingales à deux paramètres indépendantes du chemin”. In: <i>Ann. Sci. Univ. Clermont Math.</i> 17. 8e École d’Été de Calcul des Probabilités de Saint-Flour (Saint-Flour, 1978), pp. 96–104 (cit. on p. 75).
<code>nualart.sanz:82:singular</code>	— (1982). “A singular stochastic integral equation”. In: <i>Proc. Amer. Math. Soc.</i> 86.1, pp. 139–142. ISSN: 0002-9939. DOI: 10.2307/2044413 . URL: https://doi.org/10.2307/2044413 (cit. on p. 75).
<code>nualart.saussereau:09:malliavin</code>	Nualart, David and Bruno Saussereau (2009). “Malliavin calculus for stochastic differential equations driven by a fractional Brownian motion”. In: <i>Stochastic Process. Appl.</i> 119.2, pp. 391–409. ISSN: 0304-4149. DOI: 10.1016/j.spa.2008.02.016 . URL: https://doi.org/10.1016/j.spa.2008.02.016 (cit. on p. 75).
<code>nualart.schoutens:00:chaotic</code>	Nualart, David and Wim Schoutens (2000). “Chaotic and predictable representations for Lévy processes”. In: <i>Stochastic Process. Appl.</i> 90.1, pp. 109–122. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(00)00035-1 . URL: https://doi.org/10.1016/S0304-4149(00)00035-1 (cit. on p. 75).
<code>nualart.schoutens:01:backward</code>	— (2001). “Backward stochastic differential equations and Feynman-Kac formula for Lévy processes, with applications in finance”. In: <i>Bernoulli</i> 7.5, pp. 761–776. ISSN: 1350-7265. DOI: 10.2307/3318541 . URL: https://doi.org/10.2307/3318541 (cit. on p. 75).
<code>nualart.song.ea:21:spatial</code>	Nualart, David, Xiaoming Song, and Guangqu Zheng (2021). “Spatial averages for the parabolic Anderson model driven by rough noise”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 18.1, pp. 907–943. DOI: 10.30757/alea.v18-33 . URL: https://doi.org/10.30757/alea.v18-33 (cit. on p. 76).
<code>nualart.swanson:13:joint</code>	Nualart, David and Jason Swanson (2013). “Joint convergence along different subsequences of the signed cubic variation of fractional Brownian motion II”. In: <i>Electron. Commun. Probab.</i> 18, no. 81, 11. DOI: 10.1214/ECP.v18-2840 . URL: https://doi.org/10.1214/ECP.v18-2840 (cit. on p. 76).
<code>nualart.taqu:06:wick-ito</code>	Nualart, David and Murad S. Taqu (2006). “Wick-Itô formula for Gaussian processes”. In: <i>Stoch. Anal. Appl.</i> 24.3, pp. 599–614. ISSN: 0736-2994. DOI: 10.1080/07362990600629348 . URL: https://doi.org/10.1080/07362990600629348 (cit. on p. 76).
<code>nualart.taqu:08:wick-ito</code>	— (2008). “Wick-Itô formula for regular processes and applications to the Black and Scholes formula”. In: <i>Stochastics</i> 80.5, pp. 477–487. ISSN: 1744-2508. DOI: 10.1080/17442500801928788 . URL: https://doi.org/10.1080/17442500801928788 (cit. on p. 76).
<code>nualart.thieullen:94:skorohod</code>	Nualart, David and Michèle Thieullen (1994). “Skorohod stochastic differential equations on random intervals”. In: <i>Stochastics Stochastics Rep.</i> 49.3-4, pp. 149–167. ISSN: 1045-1129. DOI: 10.1080/17442509408833917 . URL: https://doi.org/10.1080/17442509408833917 (cit. on p. 76).
<code>nualart.tilva:20:continuous</code>	Nualart, David and Abhishek Tilva (2020). “Continuous Breuer-Major theorem for vector valued fields”. In: <i>Stoch. Anal. Appl.</i> 38.4, pp. 668–685. ISSN: 0736-2994. DOI: 10.1080/07362994.2019.1711118 . URL: https://doi.org/10.1080/07362994.2019.1711118 (cit. on p. 76).

nualart.tindel:95:quasilinear	Nualart, David and Samy Tindel (1995). “Quasilinear stochastic elliptic equations with reflection”. In: <i>Stochastic Process. Appl.</i> 57.1, pp. 73–82. ISSN: 0304-4149. DOI: 10.1016/0304-4149(95)00006-S . URL: https://doi.org/10.1016/0304-4149(95)00006-S (cit. on p. 76).
nualart.tindel:97:quasilinear	Nualart, David and Samy Tindel (1997). “Quasilinear stochastic hyperbolic differential equations with nondecreasing coefficient”. In: <i>Potential Anal.</i> 7.3, pp. 661–680. ISSN: 0926-2601. DOI: 10.1023/A:1008644503806 . URL: https://doi.org/10.1023/A:1008644503806 (cit. on p. 76).
nualart.tindel:98:on	— (1998). “On two-parameter non-degenerate Brownian martingales”. In: <i>Bull. Sci. Math.</i> 122.4, pp. 317–335. ISSN: 0007-4497. DOI: 10.1016/S0007-4497(98)80173-5 . URL: https://doi.org/10.1016/S0007-4497(98)80173-5 (cit. on p. 76).
nualart.tindel:11:construction	— (2011). “A construction of the rough path above fractional Brownian motion using Volterra’s representation”. In: <i>Ann. Probab.</i> 39.3, pp. 1061–1096. ISSN: 0091-1798. DOI: 10.1214/10-AOP578 . URL: https://doi.org/10.1214/10-AOP578 (cit. on p. 76).
nualart.tudor:17:determinant	Nualart, David and Ciprian A. Tudor (2017). “The determinant of the iterated Malliavin matrix and the density of a pair of multiple integrals”. In: <i>Ann. Probab.</i> 45.1, pp. 518–534. ISSN: 0091-1798. DOI: 10.1214/15-AOP1015 . URL: https://doi.org/10.1214/15-AOP1015 (cit. on p. 76).
nualart.ustunel:89:extension	Nualart, David and Ali Süleyman Üstünel (1989b). “Une extension du laplacien sur l’espace de Wiener et la formule d’Itô associée”. In: <i>C. R. Acad. Sci. Paris Sér. I Math.</i> 309.6, pp. 383–386. ISSN: 0764-4442 (cit. on p. 76).
nualart.utzet:87:property	Nualart, David and Frederic Utzet (1987). “A property of two-parameter martingales with path-independent variation”. In: <i>Stochastic Process. Appl.</i> 24.1, pp. 31–49. ISSN: 0304-4149. DOI: 10.1016/0304-4149(87)90026-3 . URL: https://doi.org/10.1016/0304-4149(87)90026-3 (cit. on p. 76).
nualart.viens:00:evolution	Nualart, David and Frederi Viens (2000). “Evolution equation of a stochastic semigroup with white-noise drift”. In: <i>Ann. Probab.</i> 28.1, pp. 36–73. ISSN: 0091-1798. DOI: 10.1214/aop/1019160111 . URL: https://doi.org/10.1214/aop/1019160111 (cit. on p. 76).
nualart.vives:88:continuite	Nualart, David and Josep Vives (1988). “Continuité absolue de la loi du maximum d’un processus continu”. In: <i>C. R. Acad. Sci. Paris Sér. I Math.</i> 307.7, pp. 349–354. ISSN: 0249-6291 (cit. on p. 76).
nualart.vives:92:chaos	— (1992). “Chaos expansions and local times”. In: <i>Publ. Mat.</i> 36.2B, 827–836 (1993). ISSN: 0214-1493. DOI: 10.5565/PUBLMAT%5C_362B92%5C_07 . URL: https://doi.org/10.5565/PUBLMAT%5C_362B92%5C_07 (cit. on p. 76).
nualart.vuillermot:05:variational	Nualart, David and Pierre-A. Vuillermot (2005). “Variational solutions for a class of fractional stochastic partial differential equations”. In: <i>C. R. Math. Acad. Sci. Paris</i> 340.4, pp. 281–286. ISSN: 1631-073X. DOI: 10.1016/j.crma.2005.01.006 . URL: https://doi.org/10.1016/j.crma.2005.01.006 (cit. on p. 76).
nualart.vuillermot:06:variational	— (2006). “Variational solutions for partial differential equations driven by a fractional noise”. In: <i>J. Funct. Anal.</i> 232.2, pp. 390–454. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2005.06.015 . URL: https://doi.org/10.1016/j.jfa.2005.06.015 (cit. on p. 76).

nualart.wschebor:91:integration	Nualart, David and Mario Wschebor (1991). “Intégration par parties dans l’espace de Wiener et approximation du temps local”. In: <i>Probab. Theory Related Fields</i> 90.1, pp. 83–109. ISSN: 0178-8051. DOI: 10.1007/BF01321135 . URL: https://doi.org/10.1007/BF01321135 (cit. on p. 76).
nualart.xia:20:on	Nualart, David and Panqiu Xia (2020). “On nonlinear rough paths”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 17.1, pp. 545–587. DOI: 10.30757/alea.v17-22 . URL: https://doi.org/10.30757/alea.v17-22 (cit. on p. 76).
nualart.xu:13:central	Nualart, David and Fangjun Xu (2013). “Central limit theorem for an additive functional of the fractional Brownian motion II”. In: <i>Electron. Commun. Probab.</i> 18, no. 74, 10. DOI: 10.1214/ECP.v18-2761 . URL: https://doi.org/10.1214/ECP.v18-2761 (cit. on p. 76).
nualart.xu:14:second	— (2014a). “A second order limit law for occupation times of the Cauchy process”. In: <i>Stochastics</i> 86.6, pp. 967–974. ISSN: 1744-2508. DOI: 10.1080/17442508.2014.895360 . URL: https://doi.org/10.1080/17442508.2014.895360 (cit. on p. 76).
nualart.xu:14:central	— (2014b). “Central limit theorem for functionals of two independent fractional Brownian motions”. In: <i>Stochastic Process. Appl.</i> 124.11, pp. 3782–3806. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.07.002 . URL: https://doi.org/10.1016/j.spa.2014.07.002 (cit. on p. 76).
nualart.xu:19:asymptotic	— (2019). “Asymptotic behavior for an additive functional of two independent self-similar Gaussian processes”. In: <i>Stochastic Process. Appl.</i> 129.10, pp. 3981–4008. ISSN: 0304-4149. DOI: 10.1016/j.spa.2018.11.009 . URL: https://doi.org/10.1016/j.spa.2018.11.009 (cit. on p. 76).
nualart.yoshida:19:asymptotic	Nualart, David and Nakahiro Yoshida (2019). “Asymptotic expansion of Skorohod integrals”. In: <i>Electron. J. Probab.</i> 24, Paper No. 119, 64. DOI: 10.1214/19-ejp310 . URL: https://doi.org/10.1214/19-ejp310 (cit. on p. 76).
nualart.zakai:86:generalized	Nualart, David and Moshe Zakai (1986). “Generalized stochastic integrals and the Malliavin calculus”. In: <i>Probab. Theory Relat. Fields</i> 73.2, pp. 255–280. ISSN: 0178-8051. DOI: 10.1007/BF00339940 . URL: https://doi.org/10.1007/BF00339940 (cit. on p. 76).
nualart.zakai:88:generalized	— (1988). “Generalized multiple stochastic integrals and the representation of Wiener functionals”. In: <i>Stochastics</i> 23.3, pp. 311–330. ISSN: 0090-9491. DOI: 10.1080/17442508808833496 . URL: https://doi.org/10.1080/17442508808833496 (cit. on p. 76).
nualart.zakai:89:generalized	— (1989a). “Generalized Brownian functionals and the solution to a stochastic partial differential equation”. In: <i>J. Funct. Anal.</i> 84.2, pp. 279–296. ISSN: 0022-1236. DOI: 10.1016/0022-1236(89)90098-0 . URL: https://doi.org/10.1016/0022-1236(89)90098-0 (cit. on p. 76).
nualart.zakai:90:multiple	— (1990). “Multiple Wiener-Itô integrals possessing a continuous extension”. In: <i>Probab. Theory Related Fields</i> 85.1, pp. 131–145. ISSN: 0178-8051. DOI: 10.1007/BF01377634 . URL: https://doi.org/10.1007/BF01377634 (cit. on p. 76).
nualart.zeineddine:18:symmetric	Nualart, David and Raghdid Zeineddine (2018). “Symmetric weighted odd-power variations of fractional Brownian motion and applications”. In: <i>Commun. Stoch. Anal.</i> 12.1, Art. 4, 37–58. DOI: 10.31390/cosa .

- 12.1.04. URL: <https://doi.org/10.31390/cosa.12.1.04> (cit. on p. 76).
- `nualart.zheng:20:averaging` Nualart, David and Guangqu Zheng (2020a). “Averaging Gaussian functionals”. In: *Electron. J. Probab.* 25, Paper No. 48, 54. DOI: [10.1214/20-ejp453](https://doi.org/10.1214/20-ejp453). URL: <https://doi.org/10.1214/20-ejp453> (cit. on p. 76).
- `nualart.zheng:20:oscillatory` — (2020b). “Oscillatory Breuer-Major theorem with application to the random corrector problem”. In: *Asymptot. Anal.* 119.3-4, pp. 281–300. ISSN: 0921-7134 (cit. on p. 76).
- `nualart.zheng:20:spatial` — (2020c). “Spatial ergodicity of stochastic wave equations in dimensions 1, 2 and 3”. In: *Electron. Commun. Probab.* 25, Paper No. 80, 11. DOI: [10.1214/20-ecp361](https://doi.org/10.1214/20-ecp361). URL: <https://doi.org/10.1214/20-ecp361> (cit. on p. 76).
- `nualart.zhou:21:total` Nualart, David and Hongjuan Zhou (2021). “Total variation estimates in the Breuer-Major theorem”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 57.2, pp. 740–777. ISSN: 0246-0203. DOI: [10.1214/20-aihp1094](https://doi.org/10.1214/20-aihp1094). URL: <https://doi.org/10.1214/20-aihp1094> (cit. on p. 76).
- `nualart:11:applicability` Nualart, Eulàlia (2011). “Applicability of the integration-by-parts formula in a Gaussian space”. In: *Butl. Soc. Catalana Mat.* 26.2, pp. 137–163, 221–222. ISSN: 0214-316X. DOI: [10.2436/20.2002.01.37](https://doi.org/10.2436/20.2002.01.37). URL: <https://doi.org/10.2436/20.2002.01.37> (cit. on p. 76).
- `nualart:04:exponential` Nualart, Eulalia (2004). “Exponential divergence estimates and heat kernel tail”. In: *C. R. Math. Acad. Sci. Paris* 338.1, pp. 77–80. ISSN: 1631-073X. DOI: [10.1016/j.crma.2003.11.015](https://doi.org/10.1016/j.crma.2003.11.015). URL: <https://doi.org/10.1016/j.crma.2003.11.015> (cit. on p. 76).
- `nualart:13:on` — (2013). “On the density of systems of non-linear spatially homogeneous SPDEs”. In: *Stochastics* 85.1, pp. 48–70. ISSN: 1744-2508. DOI: [10.1080/17442508.2011.653567](https://doi.org/10.1080/17442508.2011.653567). URL: <https://doi.org/10.1080/17442508.2011.653567> (cit. on p. 76).
- `nualart:18:moment` — (2018). “Moment bounds for some fractional stochastic heat equations on the ball”. In: *Electron. Commun. Probab.* 23, Paper No. 41, 12. DOI: [10.1214/18-ECP147](https://doi.org/10.1214/18-ECP147). URL: <https://doi.org/10.1214/18-ECP147> (cit. on p. 76).
- `nualart.quer-sardanyons:12:gaussian` Nualart, Eulalia and Lluís Quer-Sardanyons (2012). “Gaussian estimates for the density of the non-linear stochastic heat equation in any space dimension”. In: *Stochastic Process. Appl.* 122.1, pp. 418–447. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.08.013](https://doi.org/10.1016/j.spa.2011.08.013). URL: <https://doi.org/10.1016/j.spa.2011.08.013> (cit. on p. 76).
- `nualart.viens:09:fractional` Nualart, Eulalia and Frederi Viens (2009). “The fractional stochastic heat equation on the circle: time regularity and potential theory”. In: *Stochastic Process. Appl.* 119.5, pp. 1505–1540. ISSN: 0304-4149. DOI: [10.1016/j.spa.2008.07.009](https://doi.org/10.1016/j.spa.2008.07.009). URL: <https://doi.org/10.1016/j.spa.2008.07.009> (cit. on p. 76).
- `nualart-i-rodon:03:brownian` Nualart I Rodón, David (2003). “Brownian motion and financial markets”. In: *Mem. Real Acad. Cienc. Artes Barcelona* 60.9, pp. 311–339. ISSN: 0368-8283 (cit. on p. 76).
- `nualart-rodon.sanz-sole:76:integrales` Nualart Rodón, D. and M. Sanz Solé (1976). “Intégrales stochastiques par rapport au processus de Wiener à deux paramètres”. In: *Ann. Sci. Univ. Clermont No. 61 Math.* 16. École d’Été de Calcul des Probabilités de Saint-Flour (Saint-Flour, 1976), pp. 89–99 (cit. on p. 76).

nualart-rodon:75:contribution	Nualart Rodón, David (1975/76). “Contribution to the study of the stochastic integral”. In: <i>Stochastica</i> 1.2, pp. 21–34. ISSN: 0210-7821 (cit. on p. 76).
don.aguilar-martin:77:estimation	Nualart Rodón, David and Joseph Aguilar-Martin (1977). “Estimation optimale en puissances de degré N ”. In: <i>C. R. Acad. Sci. Paris Sér. A-B</i> 284.1, A81–A83. ISSN: 0151-0509 (cit. on p. 76).
oconnell:12:directed	O’Connell, Neil (2012). “Directed polymers and the quantum Toda lattice”. In: <i>Ann. Probab.</i> 40.2, pp. 437–458. ISSN: 0091-1798. DOI: 10.1214/10-AOP632 . URL: https://doi.org/10.1214/10-AOP632 (cit. on p. 77).
nell.seppalainen.ea:14:geometric	O’Connell, Neil, Timo Seppäläinen, and Nikos Zygouras (2014). “Geometric RSK correspondence, Whittaker functions and symmetrized random polymers”. In: <i>Invent. Math.</i> 197.2, pp. 361–416. ISSN: 0020-9910. DOI: 10.1007/s00222-013-0485-9 . URL: https://doi.org/10.1007/s00222-013-0485-9 (cit. on p. 77).
oconnell.yor:01:brownian	O’Connell, Neil and Marc Yor (2001). “Brownian analogues of Burke’s theorem”. In: <i>Stochastic Process. Appl.</i> 96.2, pp. 285–304. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(01)00119-3 . URL: https://doi.org/10.1016/S0304-4149(01)00119-3 (cit. on p. 77).
ocone:84:malliavins	Ocone, Daniel (1984). “Malliavin’s calculus and stochastic integral representations of functionals of diffusion processes”. In: <i>Stochastics</i> 12.3-4, pp. 161–185. ISSN: 0090-9491. DOI: 10.1080/17442508408833299 . URL: https://doi.org/10.1080/17442508408833299 (cit. on p. 77).
oh.quastel:13:on	Oh, Tadahiro and Jeremy Quastel (2013). “On invariant Gibbs measures conditioned on mass and momentum”. In: <i>J. Math. Soc. Japan</i> 65.1, pp. 13–35. ISSN: 0025-5645. DOI: 10.2969/jmsj/06510013 . URL: https://doi.org/10.2969/jmsj/06510013 (cit. on p. 77).
oh.quastel:16:on	— (2016). “On the Cameron-Martin theorem and almost-sure global existence”. In: <i>Proc. Edinb. Math. Soc. (2)</i> 59.2, pp. 483–501. ISSN: 0013-0915. DOI: 10.1017/S0013091515000218 . URL: https://doi.org/10.1017/S0013091515000218 (cit. on p. 77).
oh.quastel.ea:12:interpolation	Oh, Tadahiro, Jeremy Quastel, and Benedek Valkó (2012). “Interpolation of Gibbs measures with white noise for Hamiltonian PDE”. In: <i>J. Math. Pures Appl. (9)</i> 97.4, pp. 391–410. ISSN: 0021-7824. DOI: 10.1016/j.matpur.2011.11.003 . URL: https://doi.org/10.1016/j.matpur.2011.11.003 (cit. on p. 77).
oh.robert.ea:21:on	Oh, Tadahiro, Tristan Robert, et al. (2021). “On the two-dimensional hyperbolic stochastic sine-Gordon equation”. In: <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> 9.1, pp. 1–32. ISSN: 2194-0401. DOI: 10.1007/s40072-020-00165-8 . URL: https://doi.org/10.1007/s40072-020-00165-8 (cit. on p. 77).
oh.thomann:18:pedestrian	Oh, Tadahiro and Laurent Thomann (2018). “A pedestrian approach to the invariant Gibbs measures for the 2- d defocusing nonlinear Schrödinger equations”. In: <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> 6.3, pp. 397–445. ISSN: 2194-0401. DOI: 10.1007/s40072-018-0112-2 . URL: https://doi.org/10.1007/s40072-018-0112-2 (cit. on p. 77).
ohata:97:blowup	Ohta, Masahito (1997). “Blowup of solutions of dissipative nonlinear wave equations”. In: <i>Hokkaido Math. J.</i> 26.1, pp. 115–124. ISSN: 0385-

4035. DOI: [10.14492/hokmj/1351257808](https://doi.org/10.14492/hokmj/1351257808). URL: <https://doi.org/10.14492/hokmj/1351257808> (cit. on p. 77).
- `okounkov:02:generating` Okounkov, Andrei (2002). “Generating functions for intersection numbers on moduli spaces of curves”. In: *Int. Math. Res. Not.* 18, pp. 933–957. ISSN: 1073-7928. DOI: [10.1155/S1073792802110099](https://doi.org/10.1155/S1073792802110099). URL: <https://doi.org/10.1155/S1073792802110099> (cit. on p. 77).
- `oksendal.proske.ea:05:backward` Øksendal, Bernt, Frank Proske, and Tusheng Zhang (2005). “Backward stochastic partial differential equations with jumps and application to optimal control of random jump fields”. In: *Stochastics* 77.5, pp. 381–399. ISSN: 1744-2508. DOI: [10.1080/17442500500213797](https://doi.org/10.1080/17442500500213797). URL: <https://doi.org/10.1080/17442500500213797> (cit. on p. 77).
- `oksendal.sulem.ea:11:optimal` Øksendal, Bernt, Agnès Sulem, and Tusheng Zhang (2011). “Optimal control of stochastic delay equations and time-advanced backward stochastic differential equations”. In: *Adv. in Appl. Probab.* 43.2, pp. 572–596. ISSN: 0001-8678. DOI: [10.1239/aap/1308662493](https://doi.org/10.1239/aap/1308662493). URL: <https://doi.org/10.1239/aap/1308662493> (cit. on p. 77).
- `oksendal.sulem.ea:14:singular` — (2014). “Singular control and optimal stopping of SPDEs, and backward SPDEs with reflection”. In: *Math. Oper. Res.* 39.2, pp. 464–486. ISSN: 0364-765X. DOI: [10.1287/moor.2013.0602](https://doi.org/10.1287/moor.2013.0602). URL: <https://doi.org/10.1287/moor.2013.0602> (cit. on p. 77).
- `oksendal.zhang:07:ito-ventzell` Øksendal, Bernt and Tusheng Zhang (2007). “The Itô-Ventzell formula and forward stochastic differential equations driven by Poisson random measures”. In: *Osaka J. Math.* 44.1, pp. 207–230. ISSN: 0030-6126. URL: <http://projecteuclid.org/euclid.ojm/1174324333> (cit. on p. 77).
- `oksendal.zhang:10:optimal` — (2010). “Optimal control with partial information for stochastic Volterra equations”. In: *Int. J. Stoch. Anal.*, Art. ID 329185, 25. ISSN: 2090-3332. DOI: [10.1155/2010/329185](https://doi.org/10.1155/2010/329185). URL: <https://doi.org/10.1155/2010/329185> (cit. on p. 77).
- `oksendal.zhang:12:backward` — (2012). “Backward stochastic differential equations with respect to general filtrations and applications to insider finance”. In: *Commun. Stoch. Anal.* 6.4, pp. 703–722. DOI: [10.31390/cosa.6.4.13](https://doi.org/10.31390/cosa.6.4.13). URL: <https://doi.org/10.31390/cosa.6.4.13> (cit. on p. 77).
- `liveira.silva.ea:11:intersection` Oliveira, Maria João, José Luís da Silva, and Ludwig Streit (2011). “Intersection local times of independent fractional Brownian motions as generalized white noise functionals”. In: *Acta Appl. Math.* 113.1, pp. 17–39. ISSN: 0167-8019. DOI: [10.1007/s10440-010-9579-1](https://doi.org/10.1007/s10440-010-9579-1). URL: <https://doi.org/10.1007/s10440-010-9579-1> (cit. on p. 77).
- `olla.tsai:19:exceedingly` Olla, Stefano and Li-Cheng Tsai (2019). “Exceedingly large deviations of the totally asymmetric exclusion process”. In: *Electron. J. Probab.* 24, Paper No. 16, 71. DOI: [10.1214/19-EJP278](https://doi.org/10.1214/19-EJP278). URL: <https://doi.org/10.1214/19-EJP278> (cit. on p. 77).
- `ondrejat:04:uniqueness` Ondreját, Martin (2004). “Uniqueness for stochastic evolution equations in Banach spaces”. In: *Dissertationes Math. (Rozprawy Mat.)* 426, p. 63. ISSN: 0012-3862. DOI: [10.4064/dm426-0-1](https://doi.org/10.4064/dm426-0-1). URL: <https://doi.org/10.4064/dm426-0-1> (cit. on p. 77).
- `ondrejat:10:stochastic` — (2010a). “Stochastic nonlinear wave equations in local Sobolev spaces”. In: *Electron. J. Probab.* 15, no. 33, 1041–1091. DOI: [10.1214/EJP.v15-789](https://doi.org/10.1214/EJP.v15-789). URL: <https://doi.org/10.1214/EJP.v15-789> (cit. on p. 77).

- ondrejat:10:stochastic*1 — (2010b). “Stochastic wave equation with critical nonlinearities: temporal regularity and uniqueness”. In: *J. Differential Equations* 248.7, pp. 1579–1602. ISSN: 0022-0396. DOI: [10.1016/j.jde.2009.12.010](https://doi.org/10.1016/j.jde.2009.12.010). URL: <https://doi.org/10.1016/j.jde.2009.12.010> (cit. on p. 77).
- ono:97:global Ono, Kosuke (1997). “Global existence, decay, and blowup of solutions for some mildly degenerate nonlinear Kirchhoff strings”. In: *J. Differential Equations* 137.2, pp. 273–301. ISSN: 0022-0396. DOI: [10.1006/jdeq.1997.3263](https://doi.org/10.1006/jdeq.1997.3263). URL: <https://doi.org/10.1006/jdeq.1997.3263> (cit. on p. 77).
- orsingher:82:randomly Orsingher, Enzo (1982). “Randomly forced vibrations of a string”. In: *Ann. Inst. H. Poincaré Sect. B (N.S.)* 18.4, pp. 367–394. ISSN: 0020-2347 (cit. on p. 77).
- orsingher.beghin:09:fractional Orsingher, Enzo and Luisa Beghin (2009). “Fractional diffusion equations and processes with randomly varying time”. In: *Ann. Probab.* 37.1, pp. 206–249. ISSN: 0091-1798. DOI: [10.1214/08-AOP401](https://doi.org/10.1214/08-AOP401). URL: <https://doi.org/10.1214/08-AOP401> (cit. on p. 77).
- ortmann.quastel.ea:16:exact Ortmann, Janosch, Jeremy Quastel, and Daniel Remenik (2016). “Exact formulas for random growth with half-flat initial data”. In: *Ann. Appl. Probab.* 26.1, pp. 507–548. ISSN: 1050-5164. DOI: [10.1214/15-AAP1099](https://doi.org/10.1214/15-AAP1099). URL: <https://doi.org/10.1214/15-AAP1099> (cit. on p. 77).
- ortmann.quastel.ea:17:pfaffian — (2017). “A Pfaffian representation for flat ASEP”. In: *Comm. Pure Appl. Math.* 70.1, pp. 3–89. ISSN: 0010-3640. DOI: [10.1002/cpa.21644](https://doi.org/10.1002/cpa.21644). URL: <https://doi.org/10.1002/cpa.21644> (cit. on p. 77).
- osgood:98:beweis Osgood, W. F. (1898). “Beweis der Existenz einer Lösung der Differentialgleichung $\frac{dy}{dx} = f(x, y)$ ohne Hinzunahme der Cauchy-Lipschitz’schen Bedingung”. In: *Monatsh. Math. Phys.* 9.1, pp. 331–345. ISSN: 1812-8076. DOI: [10.1007/BF01707876](https://doi.org/10.1007/BF01707876). URL: <https://doi.org/10.1007/BF01707876> (cit. on p. 77).
- otto.villani:00:generalization Otto, F. and C. Villani (2000). “Generalization of an inequality by Talagrand and links with the logarithmic Sobolev inequality”. In: *J. Funct. Anal.* 173.2, pp. 361–400. ISSN: 0022-1236. DOI: [10.1006/jfan.1999.3557](https://doi.org/10.1006/jfan.1999.3557). URL: <https://doi.org/10.1006/jfan.1999.3557> (cit. on p. 77).
- ouhabaz.wang:07:sharp Ouhabaz, El Maati and Feng-Yu Wang (2007). “Sharp estimates for intrinsic ultracontractivity on $C^{1,\alpha}$ -domains”. In: *Manuscripta Math.* 122.2, pp. 229–244. ISSN: 0025-2611. DOI: [10.1007/s00229-006-0065-z](https://doi.org/10.1007/s00229-006-0065-z). URL: <https://doi.org/10.1007/s00229-006-0065-z> (cit. on p. 77).
- ouvrard:75:representation Ouvrard, Jean-Yves (1975/76). “Représentation de martingales vectorielles de carré intégrable à valeurs dans des espaces de Hilbert réels séparables”. In: *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete* 33.3, pp. 195–208. DOI: [10.1007/BF00534964](https://doi.org/10.1007/BF00534964). URL: <https://doi.org/10.1007/BF00534964> (cit. on p. 77).
- ouyang.pajda-de-la-o:19:on Ouyang, Cheng and Jennifer Pajda-De La O (2019). “On the law of the iterated logarithm for Brownian motion on compact manifolds”. In: *Sci. China Math.* 62.8, pp. 1511–1518. ISSN: 1674-7283. DOI: [10.1007/s11425-017-9417-1](https://doi.org/10.1007/s11425-017-9417-1). URL: <https://doi.org/10.1007/s11425-017-9417-1> (cit. on p. 77).

- g.roberson-vickery:22:quasi-sure Ouyang, Cheng and William Roberson-Vickery (2022). “Quasi-sure non-self-intersection for rough differential equations driven by fractional Brownian motion”. In: *Electron. Commun. Probab.* 27, Paper No. 15, 12. DOI: [10.1214/22-ecp454](https://doi.org/10.1214/22-ecp454). URL: <https://doi.org/10.1214/22-ecp454> (cit. on p. 78).
- ouyang.shi.ea:18:mutual Ouyang, Cheng, Yinghui Shi, and Dongsheng Wu (2018). “Mutual intersection for rough differential systems driven by fractional Brownian motions”. In: *Statist. Probab. Lett.* 135, pp. 83–91. ISSN: 0167-7152. DOI: [10.1016/j.spl.2017.11.012](https://doi.org/10.1016/j.spl.2017.11.012). URL: <https://doi.org/10.1016/j.spl.2017.11.012> (cit. on p. 78).
- pajor-gyulai.salins:17:on Pajor-Gyulai, Zs. and M. Salins (2017). “On dynamical systems perturbed by a null-recurrent motion: the general case”. In: *Stochastic Process. Appl.* 127.6, pp. 1960–1997. ISSN: 0304-4149. DOI: [10.1016/j.spa.2016.09.009](https://doi.org/10.1016/j.spa.2016.09.009). URL: <https://doi.org/10.1016/j.spa.2016.09.009> (cit. on p. 78).
- pajor-gyulai.salins:16:on Pajor-Gyulai, Zsolt and Michael Salins (2016). “On dynamical systems perturbed by a null-recurrent fast motion: the continuous coefficient case with independent driving noises”. In: *J. Theoret. Probab.* 29.3, pp. 1083–1099. ISSN: 0894-9840. DOI: [10.1007/s10959-015-0600-5](https://doi.org/10.1007/s10959-015-0600-5). URL: <https://doi.org/10.1007/s10959-015-0600-5> (cit. on p. 78).
- pal:12:concentration Pal, Soumik (2012). “Concentration for multidimensional diffusions and their boundary local times”. In: *Probab. Theory Related Fields* 154.1-2, pp. 225–254. ISSN: 0178-8051. DOI: [10.1007/s00440-011-0368-1](https://doi.org/10.1007/s00440-011-0368-1). URL: <https://doi.org/10.1007/s00440-011-0368-1> (cit. on p. 78).
- pal.shkolnikov:14:concentration Pal, Soumik and Mykhaylo Shkolnikov (2014). “Concentration of measure for Brownian particle systems interacting through their ranks”. In: *Ann. Appl. Probab.* 24.4, pp. 1482–1508. ISSN: 1050-5164. DOI: [10.1214/13-AAP954](https://doi.org/10.1214/13-AAP954). URL: <https://doi.org/10.1214/13-AAP954> (cit. on p. 78).
- palais:88:blowup Palais, Bob (1988). “Blowup for nonlinear equations using a comparison principle in Fourier space”. In: *Comm. Pure Appl. Math.* 41.2, pp. 165–196. ISSN: 0010-3640. DOI: [10.1002/cpa.3160410204](https://doi.org/10.1002/cpa.3160410204). URL: <https://doi.org/10.1002/cpa.3160410204> (cit. on p. 78).
- palczewski.zabczyk:05:portfolio Palczewski, Jan and Jerzy Zabczyk (2005). “Portfolio diversification with Markovian prices”. In: *Probab. Math. Statist.* 25.1, Acta Univ. Wratislav. No. 2784, pp. 75–95. ISSN: 0208-4147 (cit. on p. 78).
- palmer.beatty.ea:94:tau Palmer, John, Morris Beatty, and Craig A. Tracy (1994). “Tau functions for the Dirac operator on the Poincaré disk”. In: *Comm. Math. Phys.* 165.1, pp. 97–173. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104271037> (cit. on p. 78).
- palmer.tracy:81:two-dimensional Palmer, John and Craig Tracy (1981). “Two-dimensional Ising correlations: convergence of the scaling limit”. In: *Adv. in Appl. Math.* 2.3, pp. 329–388. ISSN: 0196-8858. DOI: [10.1016/0196-8858\(81\)90010-5](https://doi.org/10.1016/0196-8858(81)90010-5). URL: [https://doi.org/10.1016/0196-8858\(81\)90010-5](https://doi.org/10.1016/0196-8858(81)90010-5) (cit. on p. 78).
- palmer.tracy:83:two-dimensional — (1983). “Two-dimensional Ising correlations: the SMJ analysis”. In: *Adv. in Appl. Math.* 4.1, pp. 46–102. ISSN: 0196-8858. DOI: [10.1016/0196-8858\(83\)90005-2](https://doi.org/10.1016/0196-8858(83)90005-2). URL: [https://doi.org/10.1016/0196-8858\(83\)90005-2](https://doi.org/10.1016/0196-8858(83)90005-2) (cit. on p. 78).

panchenko:05:question	Panchenko, Dmitry (2005). “A question about the Parisi functional”. In: <i>Electron. Comm. Probab.</i> 10, pp. 155–166. ISSN: 1083-589X. DOI: 10.1214/ECP.v10-1145 . URL: https://doi.org/10.1214/ECP.v10-1145 (cit. on p. 78).
panchenko:10:connection	— (2010a). “A connection between the Ghirlanda-Guerra identities and ultrametricity”. In: <i>Ann. Probab.</i> 38.1, pp. 327–347. ISSN: 0091-1798. DOI: 10.1214/09-AOP484 . URL: https://doi.org/10.1214/09-AOP484 (cit. on p. 78).
panchenko:10:on	— (2010b). “On the Dovbysh-Sudakov representation result”. In: <i>Electron. Commun. Probab.</i> 15, pp. 330–338. DOI: 10.1214/ECP.v15-1562 . URL: https://doi.org/10.1214/ECP.v15-1562 (cit. on p. 78).
panchenko:10:ghirlanda-guerra	— (2010c). “The Ghirlanda-Guerra identities for mixed p -spin model”. In: <i>C. R. Math. Acad. Sci. Paris</i> 348.3-4, pp. 189–192. ISSN: 1631-073X. DOI: 10.1016/j.crma.2010.02.004 . URL: https://doi.org/10.1016/j.crma.2010.02.004 (cit. on p. 78).
panchenko:11:ghirlanda-guerra	— (2011). “Ghirlanda-Guerra identities and ultrametricity: an elementary proof in the discrete case”. In: <i>C. R. Math. Acad. Sci. Paris</i> 349.13-14, pp. 813–816. ISSN: 1631-073X. DOI: 10.1016/j.crma.2011.06.021 . URL: https://doi.org/10.1016/j.crma.2011.06.021 (cit. on p. 78).
panchenko:12:unified	— (2012a). “A unified stability property in spin glasses”. In: <i>Comm. Math. Phys.</i> 313.3, pp. 781–790. ISSN: 0010-3616. DOI: 10.1007/s00220-012-1458-3 . URL: https://doi.org/10.1007/s00220-012-1458-3 (cit. on p. 78).
panchenko:12:sherrington-kirkpatrick	— (2012b). “The Sherrington-Kirkpatrick model: an overview”. In: <i>J. Stat. Phys.</i> 149.2, pp. 362–383. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0586-7 . URL: https://doi.org/10.1007/s10955-012-0586-7 (cit. on p. 78).
panchenko:13:parisi	— (2013a). “The Parisi ultrametricity conjecture”. In: <i>Ann. of Math. (2)</i> 177.1, pp. 383–393. ISSN: 0003-486X. DOI: 10.4007/annals.2013.177.1.8 . URL: https://doi.org/10.4007/annals.2013.177.1.8 (cit. on p. 78).
panchenko:14:parisi	Panchenko, Dmitry (2014). “The Parisi formula for mixed p -spin models”. In: <i>Ann. Probab.</i> 42.3, pp. 946–958. ISSN: 0091-1798. DOI: 10.1214/12-AOP800 . URL: https://doi.org/10.1214/12-AOP800 (cit. on p. 78).
pandolfi.priola.ea:13:linear	Pandolfi, Luciano, Enrico Priola, and Jerzy Zabczyk (2013). “Linear operator inequality and null controllability with vanishing energy for unbounded control systems”. In: <i>SIAM J. Control Optim.</i> 51.1, pp. 629–659. ISSN: 0363-0129. DOI: 10.1137/110846294 . URL: https://doi.org/10.1137/110846294 (cit. on p. 78).
panloup.tindel.ea:20:general	Panloup, Fabien, Samy Tindel, and Maylis Varvenne (2020). “A general drift estimation procedure for stochastic differential equations with additive fractional noise”. In: <i>Electron. J. Stat.</i> 14.1, pp. 1075–1136. DOI: 10.1214/20-EJS1685 . URL: https://doi.org/10.1214/20-EJS1685 (cit. on p. 78).
paquette.zeitouni:17:extremal	Paquette, Elliot and Ofer Zeitouni (2017). “Extremal eigenvalue correlations in the GUE minor process and a law of fractional logarithm”. In: <i>Ann. Probab.</i> 45.6A, pp. 4112–4166. ISSN: 0091-1798, 2168-894X.

- DOI: [10.1214/16-AOP1161](https://doi.org/10.1214/16-AOP1161). URL: <https://doi.org/10.1214/16-AOP1161> (cit. on p. 78).
- (2018). “The maximum of the CUE field”. In: *Int. Math. Res. Not. IMRN* 16, pp. 5028–5119. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnx033](https://doi.org/10.1093/imrn/rnx033). URL: <https://doi.org/10.1093/imrn/rnx033> (cit. on p. 78).
- Pardoux, É. (1993). “Stochastic partial differential equations, a review”. In: *Bull. Sci. Math.* 117.1, pp. 29–47. ISSN: 0007-4497 (cit. on p. 78).
- Pardoux, Étienne and Shi Ge Peng (1994). “Backward doubly stochastic differential equations and systems of quasilinear SPDEs”. In: *Probab. Theory Related Fields* 98.2, pp. 209–227. ISSN: 0178-8051. DOI: [10.1007/BF01192514](https://doi.org/10.1007/BF01192514). URL: <https://doi.org/10.1007/BF01192514> (cit. on p. 78).
- Pardoux, Étienne and Andrey Piatnitski (2012). “Homogenization of a singular random one-dimensional PDE with time-varying coefficients”. In: *Ann. Probab.* 40.3, pp. 1316–1356. ISSN: 0091-1798. DOI: [10.1214/11-AOP650](https://doi.org/10.1214/11-AOP650). URL: <https://doi.org/10.1214/11-AOP650> (cit. on p. 78).
- Pardoux, Étienne and Philip Protter (1990). “Stochastic Volterra equations with anticipating coefficients”. In: *Ann. Probab.* 18.4, pp. 1635–1655. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199010\)18:4%3C1635:SVEWAC%3E2.0.CO;2-9%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199010)18:4%3C1635:SVEWAC%3E2.0.CO;2-9%5C&origin=MSN) (cit. on p. 78).
- Pardoux, Étienne and Ofer Zeitouni (2004/05). “Quenched large deviations for one dimensional nonlinear filtering”. In: *SIAM J. Control Optim.* 43.4, pp. 1272–1297. ISSN: 0363-0129,1095-7138. DOI: [10.1137/S0363012903365032](https://doi.org/10.1137/S0363012903365032). URL: <https://doi.org/10.1137/S0363012903365032> (cit. on p. 78).
- Pardoux, Étienne and Tu Sheng Zhang (1993). “Absolute continuity of the law of the solution of a parabolic SPDE”. In: *J. Funct. Anal.* 112.2, pp. 447–458. ISSN: 0022-1236. DOI: [10.1006/jfan.1993.1040](https://doi.org/10.1006/jfan.1993.1040). URL: <https://doi.org/10.1006/jfan.1993.1040> (cit. on p. 78).
- Parisi, G. and Yong Shi Wu (1981). “Perturbation theory without gauge fixing”. In: *Sci. Sinica* 24.4, pp. 483–496. ISSN: 0582-236x (cit. on p. 78).
- Parisi, Giorgio (1983). “Order parameter for spin-glasses”. In: *Phys. Rev. Lett.* 50.24, pp. 1946–1948. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.50.1946](https://doi.org/10.1103/PhysRevLett.50.1946). URL: <https://doi.org/10.1103/PhysRevLett.50.1946> (cit. on p. 78).
- Parisi, Giorgio (1990). “On the one-dimensional discretized string”. In: *Phys. Lett. B* 238.2-4, pp. 209–212. ISSN: 0370-2693. DOI: [10.1016/0370-2693\(90\)91722-N](https://doi.org/10.1016/0370-2693(90)91722-N). URL: [https://doi.org/10.1016/0370-2693\(90\)91722-N](https://doi.org/10.1016/0370-2693(90)91722-N) (cit. on p. 78).
- Parisi, Giorgio and Yi Cheng Zhang (1985). “Field theories and growth models”. In: *J. Statist. Phys.* 41.1-2, pp. 1–16. ISSN: 0022-4715. DOI: [10.1007/BF01020601](https://doi.org/10.1007/BF01020601). URL: <https://doi.org/10.1007/BF01020601> (cit. on p. 78).
- Park, Yong Moon (1977). “Convergence of lattice approximations and infinite volume limit in the $(\lambda\phi^4 - \sigma\phi^2 - \tau\phi)_3$ field theory”. In: *J. Mathematical Phys.* 18.3, pp. 354–366. ISSN: 0022-2488. DOI: [10.1063/1.523277](https://doi.org/10.1063/1.523277). URL: <https://doi.org/10.1063/1.523277> (cit. on p. 78).

pastur.shcherbina:91:absence	Pastur, L. A. and M. V. Shcherbina (1991). “Absence of self-averaging of the order parameter in the Sherrington-Kirkpatrick model”. In: <i>J. Statist. Phys.</i> 62.1-2, pp. 1–19. ISSN: 0022-4715. DOI: 10.1007/BF01020856 . URL: https://doi.org/10.1007/BF01020856 (cit. on p. 78).
paulin:15:concentration	Paulin, Daniel (2015). “Concentration inequalities for Markov chains by Marton couplings and spectral methods”. In: <i>Electron. J. Probab.</i> 20, no. 79, 32. DOI: 10.1214/EJP.v20-4039 . URL: https://doi.org/10.1214/EJP.v20-4039 (cit. on p. 78).
pei.xi.ea:21:active	Pei, Wenyi et al. (2021). “Active disturbance rejection control approach to output-feedback stabilization of nonlinear system with Lévy noises”. In: <i>Systems Control Lett.</i> 150, Paper No. 104898, 7. ISSN: 0167-6911. DOI: 10.1016/j.sysconle.2021.104898 . URL: https://doi.org/10.1016/j.sysconle.2021.104898 (cit. on p. 78).
peled.sen.ea:16:double	Peled, Ron, Arnab Sen, and Ofer Zeitouni (2016). “Double roots of random Littlewood polynomials”. In: <i>Israel J. Math.</i> 213.1, pp. 55–77. ISSN: 0021-2172,1565-8511. DOI: 10.1007/s11856-016-1328-3 . URL: https://doi.org/10.1007/s11856-016-1328-3 (cit. on p. 78).
pelissetto.vicari:02:critical	Pelissetto, Andrea and Ettore Vicari (2002). “Critical phenomena and renormalization-group theory”. In: <i>Phys. Rep.</i> 368.6, pp. 549–727. ISSN: 0370-1573. DOI: 10.1016/S0370-1573(02)00219-3 . URL: https://doi.org/10.1016/S0370-1573(02)00219-3 (cit. on p. 78).
peral.vazquez:95:on	Peral, I. and J. L. Vázquez (1995). “On the stability or instability of the singular solution of the semilinear heat equation with exponential reaction term”. In: <i>Arch. Rational Mech. Anal.</i> 129.3, pp. 201–224. ISSN: 0003-9527. DOI: 10.1007/BF00383673 . URL: https://doi.org/10.1007/BF00383673 (cit. on p. 78).
peres.zeitouni:08:central	Peres, Yuval and Ofer Zeitouni (2008). “A central limit theorem for biased random walks on Galton-Watson trees”. In: <i>Probab. Theory Related Fields</i> 140.3-4, pp. 595–629. ISSN: 0178-8051. DOI: 10.1007/s00440-007-0077-y . URL: https://doi.org/10.1007/s00440-007-0077-y (cit. on p. 78).
perkins:82:local	Perkins, Edwin (1982b). “Local time is a semimartingale”. In: <i>Z. Wahrsch. Verw. Gebiete</i> 60.1, pp. 79–117. ISSN: 0044-3719. DOI: 10.1007/BF01957098 . URL: https://doi.org/10.1007/BF01957098 (cit. on p. 78).
peszat.zabczyk:13:time	Peszat, S. and J. Zabczyk (2013). “Time regularity of solutions to linear equations with Lévy noise in infinite dimensions”. In: <i>Stochastic Process. Appl.</i> 123.3, pp. 719–751. ISSN: 0304-4149. DOI: 10.1016/j.spa.2012.10.012 . URL: https://doi.org/10.1016/j.spa.2012.10.012 (cit. on p. 79).
peszat.zabczyk:14:time	— (2014). “Time regularity for stochastic Volterra equations by the dilation theorem”. In: <i>J. Math. Anal. Appl.</i> 409.2, pp. 676–683. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2013.07.055 . URL: https://doi.org/10.1016/j.jmaa.2013.07.055 (cit. on p. 79).
peszat:94:large	Peszat, Szymon (1994). “Large deviation principle for stochastic evolution equations”. In: <i>Probab. Theory Related Fields</i> 98.1, pp. 113–136. ISSN: 0178-8051. DOI: 10.1007/BF01311351 . URL: https://doi.org/10.1007/BF01311351 (cit. on p. 79).

- peszat:02:cauchy — (2002). “The Cauchy problem for a nonlinear stochastic wave equation in any dimension”. In: *J. Evol. Equ.* 2.3, pp. 383–394. ISSN: 1424-3199. DOI: [10.1007/PL00013197](https://doi.org/10.1007/PL00013197). URL: <https://doi.org/10.1007/PL00013197> (cit. on p. 79).
- peszat.tindel:10:stochastic Peszat, Szymon and Samy Tindel (2010). “Stochastic heat and wave equations on a Lie group”. In: *Stoch. Anal. Appl.* 28.4, pp. 662–695. ISSN: 0736-2994. DOI: [10.1080/07362994.2010.482840](https://doi.org/10.1080/07362994.2010.482840). URL: <https://doi.org/10.1080/07362994.2010.482840> (cit. on p. 79).
- szat.twardowska.ea:21:ergodicity Peszat, Szymon, Krystyna Twardowska, and Jerzy Zabczyk (2021). “Ergodicity of Burgers’ system”. In: *J. Stoch. Anal.* 2.3, Art. 10, 16 (cit. on p. 79).
- peszat.zabczyk:95:strong Peszat, Szymon and Jerzy Zabczyk (1995). “Strong Feller property and irreducibility for diffusions on Hilbert spaces”. In: *Ann. Probab.* 23.1, pp. 157–172. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199501\)23:1%3C157:SFPAIF%3E2.0.CO;2-Q%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C157:SFPAIF%3E2.0.CO;2-Q%5C&origin=MSN) (cit. on p. 79).
- peszat.zabczyk:97:stochastic — (1997). “Stochastic evolution equations with a spatially homogeneous Wiener process”. In: *Stochastic Process. Appl.* 72.2, pp. 187–204. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00089-6](https://doi.org/10.1016/S0304-4149(97)00089-6). URL: [https://doi.org/10.1016/S0304-4149\(97\)00089-6](https://doi.org/10.1016/S0304-4149(97)00089-6) (cit. on p. 79).
- peszat.zabczyk:00:nonlinear — (2000). “Nonlinear stochastic wave and heat equations”. In: *Probab. Theory Related Fields* 116.3, pp. 421–443. ISSN: 0178-8051. DOI: [10.1007/s004400050257](https://doi.org/10.1007/s004400050257). URL: <https://doi.org/10.1007/s004400050257> (cit. on p. 79).
- petermann:00:superdiffusivity Petermann, Markus (2000). “Superdiffusivity of directed polymers in random environment”. In: *Ph. D. Thesis Univ. Zurich* (cit. on p. 79).
- peterson.seppalainen:10:current Peterson, Jonathon and Timo Seppäläinen (2010). “Current fluctuations of a system of one-dimensional random walks in random environment”. In: *Ann. Probab.* 38.6, pp. 2258–2294. ISSN: 0091-1798. DOI: [10.1214/10-AOP537](https://doi.org/10.1214/10-AOP537). URL: <https://doi.org/10.1214/10-AOP537> (cit. on p. 79).
- peterson.zeitouni:09:on Peterson, Jonathon and Ofer Zeitouni (2009a). “On the annealed large deviation rate function for a multi-dimensional random walk in random environment”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 6, pp. 349–368. ISSN: 1980-0436 (cit. on p. 79).
- peterson.zeitouni:09:quenched — (2009b). “Quenched limits for transient, zero speed one-dimensional random walk in random environment”. In: *Ann. Probab.* 37.1, pp. 143–188. ISSN: 0091-1798, 2168-894X. DOI: [10.1214/08-AOP399](https://doi.org/10.1214/08-AOP399). URL: <https://doi.org/10.1214/08-AOP399> (cit. on p. 79).
- pfaffelhuber.popovic:15:scaling Pfaffelhuber, Peter and Lea Popovic (2015). “Scaling limits of spatial compartment models for chemical reaction networks”. In: *Ann. Appl. Probab.* 25.6, pp. 3162–3208. ISSN: 1050-5164. DOI: [10.1214/14-AAP1070](https://doi.org/10.1214/14-AAP1070). URL: <https://doi.org/10.1214/14-AAP1070> (cit. on p. 79).
- phillips:87:existence Phillips, Daniel (1987). “Existence of solutions of quenching problems”. In: *Appl. Anal.* 24.4, pp. 253–264. ISSN: 0003-6811. DOI: [10.1080/00036818708839668](https://doi.org/10.1080/00036818708839668). URL: <https://doi.org/10.1080/00036818708839668> (cit. on p. 79).
- pinelis:94:optimum Pinelis, Iosif (1994). “Optimum bounds for the distributions of martingales in Banach spaces”. In: *Ann. Probab.* 22.4, pp. 1679–1706. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(1994\)22:4%3C1679:OBFMD%3E2.0.CO;2-Q%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(1994)22:4%3C1679:OBFMD%3E2.0.CO;2-Q%5C&origin=MSN)

1798(199410)22:4%3C1679:OBFTD0%3E2.0.CO;2-2%5C&origin=MSN (cit. on p. 79).

pinsky.stanton.ea:93:fourier

Pinsky, Mark A., Nancy K. Stanton, and Peter E. Trapa (1993). “Fourier series of radial functions in several variables”. In: *J. Funct. Anal.* 116.1, pp. 111–132. ISSN: 0022-1236. DOI: [10.1006/jfan.1993.1106](https://doi.org/10.1006/jfan.1993.1106). URL: <https://doi.org/10.1006/jfan.1993.1106> (cit. on p. 79).

pipiras.taquu:00:integration

Pipiras, Vlasos and Murad S. Taquu (2000). “Integration questions related to fractional Brownian motion”. In: *Probab. Theory Related Fields* 118.2, pp. 251–291. ISSN: 0178-8051. DOI: [10.1007/s440-000-8016-7](https://doi.org/10.1007/s440-000-8016-7). URL: <https://doi.org/10.1007/s440-000-8016-7> (cit. on p. 79).

pipiras.taquu:01:are

— (2001). “Are classes of deterministic integrands for fractional Brownian motion on an interval complete?” In: *Bernoulli* 7.6, pp. 873–897. ISSN: 1350-7265. DOI: [10.2307/3318624](https://doi.org/10.2307/3318624). URL: <https://doi.org/10.2307/3318624> (cit. on p. 79).

pisztora.povel.ea:99:precise

Pisztora, Agoston, Tobias Povel, and Ofer Zeitouni (1999). “Precise large deviation estimates for a one-dimensional random walk in a random environment”. In: *Probab. Theory Related Fields* 113.2, pp. 191–219. ISSN: 0178-8051,1432-2064. DOI: [10.1007/s004400050206](https://doi.org/10.1007/s004400050206). URL: <https://doi.org/10.1007/s004400050206> (cit. on p. 79).

piterbarg:86:structure

Piterbarg, L. I. (1986). “The structure of the infinitesimal σ -algebra of Gaussian processes and fields”. In: *Teor. Veroyatnost. i Primenen.* 31.3, pp. 550–559. ISSN: 0040-361X (cit. on p. 79).

pitt:71:markov

Pitt, Loren D. (1971). “A Markov property for Gaussian processes with a multidimensional parameter”. In: *Arch. Rational Mech. Anal.* 43, pp. 367–391. ISSN: 0003-9527. DOI: [10.1007/BF00252003](https://doi.org/10.1007/BF00252003). URL: <https://doi.org/10.1007/BF00252003> (cit. on p. 79).

pitt:73:some

— (1973). “Some problems in the spectral theory of stationary processes on R^d ”. In: *Indiana Univ. Math. J.* 23, pp. 343–365. ISSN: 0022-2518. DOI: [10.1512/iumj.1973.23.23028](https://doi.org/10.1512/iumj.1973.23.23028). URL: <https://doi.org/10.1512/iumj.1973.23.23028> (cit. on p. 79).

pitt:75:stationary

— (1975). “Stationary Gaussian Markov fields on R^d with a deterministic component”. In: *J. Multivariate Anal.* 5.3, pp. 300–311. ISSN: 0047-259X. DOI: [10.1016/0047-259X\(75\)90048-2](https://doi.org/10.1016/0047-259X(75)90048-2). URL: [https://doi.org/10.1016/0047-259X\(75\)90048-2](https://doi.org/10.1016/0047-259X(75)90048-2) (cit. on p. 79).

pitt.robeva.ea:95:error

Pitt, Loren D., Raina Robeva, and Dao Yi Wang (1995). “An error analysis for the numerical calculation of certain random integrals. I”. In: *Ann. Appl. Probab.* 5.1, pp. 171–197. ISSN: 1050-5164. URL: [http://links.jstor.org/sici?sici=1050-5164\(199502\)5:1%3C171:AEAFTN%3E2.0.CO;2-3%5C&origin=MSN](http://links.jstor.org/sici?sici=1050-5164(199502)5:1%3C171:AEAFTN%3E2.0.CO;2-3%5C&origin=MSN) (cit. on p. 79).

pitt.tran:79:local

Pitt, Loren D. and Lanh Tat Tran (1979). “Local sample path properties of Gaussian fields”. In: *Ann. Probab.* 7.3, pp. 477–493. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(197906\)7:3%3C477:LSPPOG%3E2.0.CO;2-P%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(197906)7:3%3C477:LSPPOG%3E2.0.CO;2-P%5C&origin=MSN) (cit. on p. 79).

piza:97:directed

Piza, M. S. T. (1997). “Directed polymers in a random environment: some results on fluctuations”. In: *J. Statist. Phys.* 89.3-4, pp. 581–603. ISSN: 0022-4715. DOI: [10.1007/BF02765537](https://doi.org/10.1007/BF02765537). URL: <https://doi.org/10.1007/BF02765537> (cit. on p. 79).

polchinski:04:monopoles

Polchinski, Joe (2004). “Monopoles, duality, and string theory”. In: *Internat. J. Modern Phys. A* 19.February, suppl. Pp. 145–154. ISSN:

- 0217-751X. DOI: [10.1142/S0217751X0401866X](https://doi.org/10.1142/S0217751X0401866X). URL: <https://doi.org/10.1142/S0217751X0401866X> (cit. on p. 79).
- `polchinski:90:critical` Polchinski, Joseph (1990). “Critical behavior of random surfaces in one dimension”. In: *Nuclear Phys. B* 346.2-3, pp. 253–263. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(90\)90280-Q](https://doi.org/10.1016/0550-3213(90)90280-Q). URL: [https://doi.org/10.1016/0550-3213\(90\)90280-Q](https://doi.org/10.1016/0550-3213(90)90280-Q) (cit. on p. 79).
- `popov.sedletskiui:11:distribution` Popov, A. Yu. and A. M. Sedletskiui (2011). “Distribution of roots of Mittag-Leffler functions”. In: *Sovrem. Mat. Fundam. Napravl.* 40, pp. 3–171. ISSN: 2413-3639. DOI: [10.1007/s10958-013-1255-3](https://doi.org/10.1007/s10958-013-1255-3). URL: <https://doi.org/10.1007/s10958-013-1255-3> (cit. on p. 79).
- `popovic.veber:20:spatial` Popovic, Lea and Amandine Veber (Aug. 2020). “A spatial measure-valued model for chemical reaction networks in heterogeneous systems”. In: *preprint arXiv:2008.12373*. URL: <http://arXiv.org/abs/2008.12373> (cit. on p. 79).
- `pospisil.tribe:07:parameter` Pospíšil, Jan and Roger Tribe (2007). “Parameter estimates and exact variations for stochastic heat equations driven by space-time white noise”. In: *Stoch. Anal. Appl.* 25.3, pp. 593–611. ISSN: 0736-2994. DOI: [10.1080/07362990701282849](https://doi.org/10.1080/07362990701282849). URL: <https://doi.org/10.1080/07362990701282849> (cit. on p. 79).
- `priola.shirikyan.ea:12:exponential` Priola, Enrico, Armen Shirikyan, et al. (2012). “Exponential ergodicity and regularity for equations with Lévy noise”. In: *Stochastic Process. Appl.* 122.1, pp. 106–133. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.10.003](https://doi.org/10.1016/j.spa.2011.10.003). URL: <https://doi.org/10.1016/j.spa.2011.10.003> (cit. on p. 79).
- `priola.xu.ea:11:exponential` Priola, Enrico, Lihu Xu, and Jerzy Zabczyk (2011). “Exponential mixing for some SPDEs with Lévy noise”. In: *Stoch. Dyn.* 11.2-3, pp. 521–534. ISSN: 0219-4937. DOI: [10.1142/S0219493711003425](https://doi.org/10.1142/S0219493711003425). URL: <https://doi.org/10.1142/S0219493711003425> (cit. on p. 80).
- `priola.zabczyk:03:null` Priola, Enrico and Jerzy Zabczyk (2003). “Null controllability with vanishing energy”. In: *SIAM J. Control Optim.* 42.3, pp. 1013–1032. ISSN: 0363-0129. DOI: [10.1137/S0363012902409970](https://doi.org/10.1137/S0363012902409970). URL: <https://doi.org/10.1137/S0363012902409970> (cit. on p. 80).
- `priola.zabczyk:04:liouville` — (2004). “Liouville theorems for non-local operators”. In: *J. Funct. Anal.* 216.2, pp. 455–490. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2004.04.001](https://doi.org/10.1016/j.jfa.2004.04.001). URL: <https://doi.org/10.1016/j.jfa.2004.04.001> (cit. on p. 80).
- `priola.zabczyk:06:on` — (2006b). “On bounded solutions to convolution equations”. In: *Proc. Amer. Math. Soc.* 134.11, pp. 3275–3286. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-06-08608-4](https://doi.org/10.1090/S0002-9939-06-08608-4). URL: <https://doi.org/10.1090/S0002-9939-06-08608-4> (cit. on p. 80).
- `priola.zabczyk:09:densities` — (2009). “Densities for Ornstein-Uhlenbeck processes with jumps”. In: *Bull. Lond. Math. Soc.* 41.1, pp. 41–50. ISSN: 0024-6093. DOI: [10.1112/blms/bdn099](https://doi.org/10.1112/blms/bdn099). URL: <https://doi.org/10.1112/blms/bdn099> (cit. on p. 80).
- `priola.zabczyk:11:structural` — (2011). “Structural properties of semilinear SPDEs driven by cylindrical stable processes”. In: *Probab. Theory Related Fields* 149.1-2, pp. 97–137. ISSN: 0178-8051. DOI: [10.1007/s00440-009-0243-5](https://doi.org/10.1007/s00440-009-0243-5). URL: <https://doi.org/10.1007/s00440-009-0243-5> (cit. on p. 80).

protter:85:voltterra

Protter, Philip (1985). “Volterra equations driven by semimartingales”. In: *Ann. Probab.* 13.2, pp. 519–530. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198505\)13:2%3C519:VEDBS%3E2.0.CO;2-3%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198505)13:2%3C519:VEDBS%3E2.0.CO;2-3%5C&origin=MSN) (cit. on p. 80).

pskhu:09:fundamental

Pskhu, A. V. (2009). “The fundamental solution of a diffusion-wave equation of fractional order”. In: *Izv. Ross. Akad. Nauk Ser. Mat.* 73.2, pp. 141–182. ISSN: 1607-0046. DOI: [10.1070/IM2009v073n02ABEH002450](https://doi.org/10.1070/IM2009v073n02ABEH002450). URL: <https://doi.org/10.1070/IM2009v073n02ABEH002450> (cit. on p. 80).

qi:10:bounds

Qi, Feng (2010). “Bounds for the ratio of two gamma functions”. In: *J. Inequal. Appl.*, Art. ID 493058, 84. ISSN: 1025-5834. DOI: [10.1155/2010/493058](https://doi.org/10.1155/2010/493058). URL: <https://doi.org/10.1155/2010/493058> (cit. on p. 80).

quastel.rezakhanlou.ea:99:large

Quastel, J., F. Rezakhanlou, and S. R. S. Varadhan (1999). “Large deviations for the symmetric simple exclusion process in dimensions $d \geq 3$ ”. In: *Probab. Theory Related Fields* 113.1, pp. 1–84. ISSN: 0178-8051. DOI: [10.1007/s004400050202](https://doi.org/10.1007/s004400050202). URL: <https://doi.org/10.1007/s004400050202> (cit. on p. 80).

quastel.varadhan:97:diffusion

Quastel, J. and S. R. S. Varadhan (1997). “Diffusion semigroups and diffusion processes corresponding to degenerate divergence form operators”. In: *Comm. Pure Appl. Math.* 50.7, pp. 667–706. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199707\)50:7<667::AID-CPA3>3.3.CO;2-T](https://doi.org/10.1002/(SICI)1097-0312(199707)50:7<667::AID-CPA3>3.3.CO;2-T). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199707\)50:7%3C667::AID-CPA3%3E3.3.CO;2-T](https://doi.org/10.1002/(SICI)1097-0312(199707)50:7%3C667::AID-CPA3%3E3.3.CO;2-T) (cit. on p. 80).

quastel.yau:98:lattice

Quastel, J. and H.-T. Yau (1998). “Lattice gases, large deviations, and the incompressible Navier-Stokes equations”. In: *Ann. of Math. (2)* 148.1, pp. 51–108. ISSN: 0003-486X. DOI: [10.2307/120992](https://doi.org/10.2307/120992). URL: <https://doi.org/10.2307/120992> (cit. on p. 80).

quastel:92:diffusion

Quastel, Jeremy (1992). “Diffusion of color in the simple exclusion process”. In: *Comm. Pure Appl. Math.* 45.6, pp. 623–679. ISSN: 0010-3640. DOI: [10.1002/cpa.3160450602](https://doi.org/10.1002/cpa.3160450602). URL: <https://doi.org/10.1002/cpa.3160450602> (cit. on p. 80).

quastel:95:large

— (1995). “Large deviations from a hydrodynamic scaling limit for a nongradient system”. In: *Ann. Probab.* 23.2, pp. 724–742. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C724:LDFAH%3E2.0.CO;2-7%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199504)23:2%3C724:LDFAH%3E2.0.CO;2-7%5C&origin=MSN) (cit. on p. 80).

quastel:06:bulk

— (2006). “Bulk diffusion in a system with site disorder”. In: *Ann. Probab.* 34.5, pp. 1990–2036. ISSN: 0091-1798. DOI: [10.1214/009117906000000322](https://doi.org/10.1214/009117906000000322). URL: <https://doi.org/10.1214/009117906000000322> (cit. on p. 80).

quastel.rahman:20:tasep

Quastel, Jeremy and Mustazee Rahman (2020). “TASEP fluctuations with soft-shock initial data”. In: *Ann. H. Lebesgue* 3, pp. 999–1021. DOI: [10.5802/ahl.52](https://doi.org/10.5802/ahl.52). URL: <https://doi.org/10.5802/ahl.52> (cit. on p. 80).

quastel.remenik:11:local

Quastel, Jeremy and Daniel Remenik (2011). “Local Brownian property of the narrow wedge solution of the KPZ equation”. In: *Electron. Commun. Probab.* 16, pp. 712–719. DOI: [10.1214/ECP.v16-1678](https://doi.org/10.1214/ECP.v16-1678). URL: <https://doi.org/10.1214/ECP.v16-1678> (cit. on p. 80).

quastel.remenik:13:local

— (2013a). “Local behavior and hitting probabilities of the Airy_1 process”. In: *Probab. Theory Related Fields* 157.3-4, pp. 605–634. ISSN:

- 0178-8051. DOI: [10.1007/s00440-012-0466-8](https://doi.org/10.1007/s00440-012-0466-8). URL: <https://doi.org/10.1007/s00440-012-0466-8> (cit. on p. 80).
- `quastel.remenik:13:supremum` — (2013b). “Supremum of the Airy₂ process minus a parabola on a half line”. In: *J. Stat. Phys.* 150.3, pp. 442–456. ISSN: 0022-4715. DOI: [10.1007/s10955-012-0633-4](https://doi.org/10.1007/s10955-012-0633-4). URL: <https://doi.org/10.1007/s10955-012-0633-4> (cit. on p. 80).
- `quastel.remenik:15:tails` — (2015). “Tails of the endpoint distribution of directed polymers”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 51.1, pp. 1–17. ISSN: 0246-0203. DOI: [10.1214/12-AIHP525](https://doi.org/10.1214/12-AIHP525). URL: <https://doi.org/10.1214/12-AIHP525> (cit. on p. 80).
- `quastel.remenik:19:how` Quastel, Jeremy and Daniel Remenik (2019). “How flat is flat in random interface growth?” In: *Trans. Amer. Math. Soc.* 371.9, pp. 6047–6085. ISSN: 0002-9947. DOI: [10.1090/tran/7338](https://doi.org/10.1090/tran/7338). URL: <https://doi.org/10.1090/tran/7338> (cit. on p. 80).
- `quastel.sarkar:23:convergence` Quastel, Jeremy and Sourav Sarkar (2023). “Convergence of exclusion processes and the KPZ equation to the KPZ fixed point”. In: *J. Amer. Math. Soc.* 36.1, pp. 251–289. ISSN: 0894-0347. DOI: [10.1090/jams/999](https://doi.org/10.1090/jams/999). URL: <https://doi.org/10.1090/jams/999> (cit. on p. 80).
- `quastel.spohn:15:one-dimensional` Quastel, Jeremy and Herbert Spohn (2015). “The one-dimensional KPZ equation and its universality class”. In: *J. Stat. Phys.* 160.4, pp. 965–984. ISSN: 0022-4715. DOI: [10.1007/s10955-015-1250-9](https://doi.org/10.1007/s10955-015-1250-9). URL: <https://doi.org/10.1007/s10955-015-1250-9> (cit. on p. 80).
- `quastel.valko:07:t13` Quastel, Jeremy and Benedek Valko (2007). “ $t^{1/3}$ Superdiffusivity of finite-range asymmetric exclusion processes on \mathbb{Z} ”. In: *Comm. Math. Phys.* 273.2, pp. 379–394. ISSN: 0010-3616. DOI: [10.1007/s00220-007-0242-2](https://doi.org/10.1007/s00220-007-0242-2). URL: <https://doi.org/10.1007/s00220-007-0242-2> (cit. on p. 80).
- `quastel.valko:08:kdv` Quastel, Jeremy and Benedek Valkó (2008b). “KdV preserves white noise”. In: *Comm. Math. Phys.* 277.3, pp. 707–714. ISSN: 0010-3616. DOI: [10.1007/s00220-007-0372-6](https://doi.org/10.1007/s00220-007-0372-6). URL: <https://doi.org/10.1007/s00220-007-0372-6> (cit. on p. 80).
- `quastel.valko:13:diffusivity` — (2013). “Diffusivity of lattice gases”. In: *Arch. Ration. Mech. Anal.* 210.1, pp. 269–320. ISSN: 0003-9527. DOI: [10.1007/s00205-013-0651-7](https://doi.org/10.1007/s00205-013-0651-7). URL: <https://doi.org/10.1007/s00205-013-0651-7> (cit. on p. 80).
- `sardanyons.sanz-sole:04:absolute` Quer-Sardanyons, L. and M. Sanz-Solé (2004). “Absolute continuity of the law of the solution to the 3-dimensional stochastic wave equation”. In: *J. Funct. Anal.* 206.1, pp. 1–32. ISSN: 0022-1236. DOI: [10.1016/S0022-1236\(03\)00065-X](https://doi.org/10.1016/S0022-1236(03)00065-X). URL: [https://doi.org/10.1016/S0022-1236\(03\)00065-X](https://doi.org/10.1016/S0022-1236(03)00065-X) (cit. on p. 80).
- `sardanyons.sanz-sole:03:existence` Quer-Sardanyons, Lluís and Marta Sanz-Solé (2003). “Existence of density for the solution to the three-dimensional stochastic wave equation”. In: *RACSAM. Rev. R. Acad. Cienc. Exactas Fís. Nat. Ser. A Mat.* 97.1, pp. 63–68. ISSN: 1578-7303 (cit. on p. 80).
- `sardanyons.sanz-sole:04:stochastic` — (2004). “A stochastic wave equation in dimension 3: smoothness of the law”. In: *Bernoulli* 10.1, pp. 165–186. ISSN: 1350-7265. DOI: [10.3150/bj/1077544607](https://doi.org/10.3150/bj/1077544607). URL: <https://doi.org/10.3150/bj/1077544607> (cit. on p. 80).
- `er-sardanyons.sanz-sole:06:space` — (2006). “Space semi-discretisations for a stochastic wave equation”. In: *Potential Anal.* 24.4, pp. 303–332. ISSN: 0926-2601. DOI: [10.1007/](https://doi.org/10.1007/)

- s11118-005-9002-0. URL: <https://doi.org/10.1007/s11118-005-9002-0> (cit. on p. 80).
- quer-sardanyons.tindel:07:1-d Quer-Sardanyons, Lluís and Samy Tindel (2007). “The 1-d stochastic wave equation driven by a fractional Brownian sheet”. In: *Stochastic Process. Appl.* 117.10, pp. 1448–1472. ISSN: 0304-4149. DOI: [10.1016/j.spa.2007.01.009](https://doi.org/10.1016/j.spa.2007.01.009). URL: <https://doi.org/10.1016/j.spa.2007.01.009> (cit. on p. 80).
- er-sardanyons.tindel:12:pathwise — (2012). “Pathwise definition of second-order SDEs”. In: *Stochastic Process. Appl.* 122.2, pp. 466–497. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.08.014](https://doi.org/10.1016/j.spa.2011.08.014). URL: <https://doi.org/10.1016/j.spa.2011.08.014> (cit. on p. 80).
- quiros.rossi:01:blow-up Quirós, Fernando and Julio D. Rossi (2001). “Blow-up sets and Fujita type curves for a degenerate parabolic system with nonlinear boundary conditions”. In: *Indiana Univ. Math. J.* 50.1, pp. 629–654. ISSN: 0022-2518. DOI: [10.1512/iumj.2001.50.1828](https://doi.org/10.1512/iumj.2001.50.1828). URL: <https://doi.org/10.1512/iumj.2001.50.1828> (cit. on p. 81).
- gracian.vazquez:95:self-similar Quirós Gracián, Fernando and Juan L. Vázquez (1995). “Self-similar turbulent bursts: existence and analytic dependence”. In: *Differential Integral Equations* 8.7, pp. 1677–1708. ISSN: 0893-4983 (cit. on p. 81).
- rajput.rosinski:89:spectral Rajput, Balram S. and Jan Rosinski (1989). “Spectral representations of infinitely divisible processes”. In: *Probab. Theory Related Fields* 82.3, pp. 451–487. ISSN: 0178-8051. DOI: [10.1007/BF00339998](https://doi.org/10.1007/BF00339998). URL: <https://doi.org/10.1007/BF00339998> (cit. on p. 81).
- rakos.schutz:05:current Rákos, A. and G. M. Schütz (2005). “Current distribution and random matrix ensembles for an integrable asymmetric fragmentation process”. In: *J. Stat. Phys.* 118.3-4, pp. 511–530. ISSN: 0022-4715. DOI: [10.1007/s10955-004-8819-z](https://doi.org/10.1007/s10955-004-8819-z). URL: <https://doi.org/10.1007/s10955-004-8819-z> (cit. on p. 81).
- nan.zeitouni:99:quasi-stationary Ramanan, Kavita and Ofer Zeitouni (1999). “The quasi-stationary distribution for small random perturbations of certain one-dimensional maps”. In: *Stochastic Process. Appl.* 84.1, pp. 25–51. ISSN: 0304-4149, 1879-209X. DOI: [10.1016/S0304-4149\(99\)00044-7](https://doi.org/10.1016/S0304-4149(99)00044-7). URL: [https://doi.org/10.1016/S0304-4149\(99\)00044-7](https://doi.org/10.1016/S0304-4149(99)00044-7) (cit. on p. 81).
- ramanathan.zeitouni:91:on Ramanathan, J. and O. Zeitouni (1991). “On the wavelet transform of fractional Brownian motion”. In: *IEEE Trans. Inform. Theory* 37.4, pp. 1156–1158. ISSN: 0018-9448, 1557-9654. DOI: [10.1109/18.87007](https://doi.org/10.1109/18.87007). URL: <https://doi.org/10.1109/18.87007> (cit. on p. 81).
- ramirez.rider.ea:11:hard Ramírez, José A., Brian Rider, and Ofer Zeitouni (2011). “Hard edge tail asymptotics”. In: *Electron. Commun. Probab.* 16, pp. 741–752. ISSN: 1083-589X. DOI: [10.1214/ECP.v16-1682](https://doi.org/10.1214/ECP.v16-1682). URL: <https://doi.org/10.1214/ECP.v16-1682> (cit. on p. 81).
- ran.zhang:10:existence Ran, Qikang and Tusheng Zhang (2010). “Existence and uniqueness of bounded weak solutions of a semilinear parabolic PDE”. In: *J. Theoret. Probab.* 23.4, pp. 951–971. ISSN: 0894-9840. DOI: [10.1007/s10959-009-0252-4](https://doi.org/10.1007/s10959-009-0252-4). URL: <https://doi.org/10.1007/s10959-009-0252-4> (cit. on p. 81).
- ssoul-gha.seppalainen:08:almost Rassoul-Agha, F. and T. Seppäläinen (2008). “An almost sure invariance principle for additive functionals of Markov chains”. In: *Statist. Probab. Lett.* 78.7, pp. 854–860. ISSN: 0167-7152. DOI: [10.1016/j.spl.2007.09.011](https://doi.org/10.1016/j.spl.2007.09.011). URL: <https://doi.org/10.1016/j.spl.2007.09.011> (cit. on p. 81).

- ul-agma.seppalainen:05:almost
- ul-agma.seppalainen:06:ballistic
- ul-agma.seppalainen:07:quenched
- ul-agma.seppalainen:09:almost
- ul-agma.seppalainen:11:process-level
- ul-agma.seppalainen:14:quenched
- ul-agma.seppalainen.ea:13:quenched
- ul-agma.seppalainen.ea:17:averaged
- ul-agma.seppalainen.ea:17:variational
- reimers:89:one-dimensional
- rempaa-a.zabczyk:88:on
- ren.zhang:05:freidlin-wentzells
- Rassoul-Agha, Firas and Timo Seppäläinen (2005). “An almost sure invariance principle for random walks in a space-time random environment”. In: *Probab. Theory Related Fields* 133.3, pp. 299–314. ISSN: 0178-8051. DOI: [10.1007/s00440-004-0424-1](https://doi.org/10.1007/s00440-004-0424-1). URL: <https://doi.org/10.1007/s00440-004-0424-1> (cit. on p. 81).
- (2006). “Ballistic random walk in a random environment with a forbidden direction”. In: *ALEA Lat. Am. J. Probab. Math. Stat.* 1, pp. 111–147 (cit. on p. 81).
- (2007). “Quenched invariance principle for multidimensional ballistic random walk in a random environment with a forbidden direction”. In: *Ann. Probab.* 35.1, pp. 1–31. ISSN: 0091-1798. DOI: [10.1214/009117906000000610](https://doi.org/10.1214/009117906000000610). URL: <https://doi.org/10.1214/009117906000000610> (cit. on p. 81).
- Rassoul-Agha, Firas and Timo Seppäläinen (2009). “Almost sure functional central limit theorem for ballistic random walk in random environment”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 45.2, pp. 373–420. ISSN: 0246-0203. DOI: [10.1214/08-AIHP167](https://doi.org/10.1214/08-AIHP167). URL: <https://doi.org/10.1214/08-AIHP167> (cit. on p. 81).
- (2011). “Process-level quenched large deviations for random walk in random environment”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 47.1, pp. 214–242. ISSN: 0246-0203. DOI: [10.1214/10-AIHP369](https://doi.org/10.1214/10-AIHP369). URL: <https://doi.org/10.1214/10-AIHP369> (cit. on p. 81).
- (2014). “Quenched point-to-point free energy for random walks in random potentials”. In: *Probab. Theory Related Fields* 158.3-4, pp. 711–750. ISSN: 0178-8051. DOI: [10.1007/s00440-013-0494-z](https://doi.org/10.1007/s00440-013-0494-z). URL: <https://doi.org/10.1007/s00440-013-0494-z> (cit. on p. 81).
- Rassoul-Agha, Firas, Timo Seppäläinen, and Atilla Yilmaz (2013). “Quenched free energy and large deviations for random walks in random potentials”. In: *Comm. Pure Appl. Math.* 66.2, pp. 202–244. ISSN: 0010-3640. DOI: [10.1002/cpa.21417](https://doi.org/10.1002/cpa.21417). URL: <https://doi.org/10.1002/cpa.21417> (cit. on p. 81).
- (2017a). “Averaged vs. quenched large deviations and entropy for random walk in a dynamic random environment”. In: *Electron. J. Probab.* 22, Paper No. 57, 47. DOI: [10.1214/17-EJP74](https://doi.org/10.1214/17-EJP74). URL: <https://doi.org/10.1214/17-EJP74> (cit. on p. 81).
- (2017b). “Variational formulas and disorder regimes of random walks in random potentials”. In: *Bernoulli* 23.1, pp. 405–431. ISSN: 1350-7265. DOI: [10.3150/15-BEJ747](https://doi.org/10.3150/15-BEJ747). URL: <https://doi.org/10.3150/15-BEJ747> (cit. on p. 81).
- Reimers, Mark (1989). “One-dimensional stochastic partial differential equations and the branching measure diffusion”. In: *Probab. Theory Related Fields* 81.3, pp. 319–340. ISSN: 0178-8051. DOI: [10.1007/BF00340057](https://doi.org/10.1007/BF00340057). URL: <https://doi.org/10.1007/BF00340057> (cit. on p. 81).
- Rempaa, R. and J. Zabczyk (1988). “On the maximum principle for deterministic impulse control problems”. In: *J. Optim. Theory Appl.* 59.2, pp. 281–288. ISSN: 0022-3239. DOI: [10.1007/BF00938313](https://doi.org/10.1007/BF00938313). URL: <https://doi.org/10.1007/BF00938313> (cit. on p. 81).
- Ren, Jiagang and Xicheng Zhang (2005). “Freidlin-Wentzell’s large deviations for homeomorphism flows of non-Lipschitz SDEs”. In: *Bull. Sci. Math.* 129.8, pp. 643–655. ISSN: 0007-4497. DOI: [10.1016/j.bulsci.2005.06.001](https://doi.org/10.1016/j.bulsci.2005.06.001).

- ren.zhang:08:freidlin-wentzells — bulsci.2004.12.005. URL: <https://doi.org/10.1016/j.bulsci.2004.12.005> (cit. on p. 81).
- ren.zhang:05:schilder — (2008). “Freidlin-Wentzell’s large deviations for stochastic evolution equations”. In: *J. Funct. Anal.* 254.12, pp. 3148–3172. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.02.010](https://doi.org/10.1016/j.jfa.2008.02.010). URL: <https://doi.org/10.1016/j.jfa.2008.02.010> (cit. on p. 81).
- ren.liang:01:on Ren, Jiangang and Xicheng Zhang (2005). “Schilder theorem for the Brownian motion on the diffeomorphism group of the circle”. In: *J. Funct. Anal.* 224.1, pp. 107–133. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2004.08.006](https://doi.org/10.1016/j.jfa.2004.08.006). URL: <https://doi.org/10.1016/j.jfa.2004.08.006> (cit. on p. 81).
- rhodes.sohier.ea:14:levy Ren, Yao-Feng and Han-Ying Liang (2001). “On the best constant in Marcinkiewicz-Zygmund inequality”. In: *Statist. Probab. Lett.* 53.3, pp. 227–233. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(01\)00015-3](https://doi.org/10.1016/S0167-7152(01)00015-3). URL: [https://doi.org/10.1016/S0167-7152\(01\)00015-3](https://doi.org/10.1016/S0167-7152(01)00015-3) (cit. on p. 81).
- rhodes.vargas:10:multidimensional Rhodes, Rémi, Julien Sohier, and Vincent Vargas (2014). “Levy multiplicative chaos and star scale invariant random measures”. In: *Ann. Probab.* 42.2, pp. 689–724. ISSN: 0091-1798. DOI: [10.1214/12-AOP810](https://doi.org/10.1214/12-AOP810). URL: <https://doi.org/10.1214/12-AOP810> (cit. on p. 81).
- rhodes.vargas:11:kpz Rhodes, Rémi and Vincent Vargas (2010). “Multidimensional multifractal random measures”. In: *Electron. J. Probab.* 15, no. 9, 241–258. DOI: [10.1214/EJP.v15-746](https://doi.org/10.1214/EJP.v15-746). URL: <https://doi.org/10.1214/EJP.v15-746> (cit. on p. 81).
- rhodes.vargas:16:lecture — (2011). “KPZ formula for log-infinitely divisible multifractal random measures”. In: *ESAIM Probab. Stat.* 15, pp. 358–371. ISSN: 1292-8100. DOI: [10.1051/ps/2010007](https://doi.org/10.1051/ps/2010007). URL: <https://doi.org/10.1051/ps/2010007> (cit. on p. 81).
- riahi:13:estimates Rhodes, Rémi and Vincent vargas (Feb. 2016). “Lecture notes on Gaussian multiplicative chaos and Liouville Quantum Gravity”. In: *Preprint arXiv:1602.07323*. URL: <https://www.arxiv.org/abs/1602.07323> (cit. on p. 81).
- richey.tracy:86:zn Riahi, Lotfi (2013). “Estimates for Dirichlet heat kernels, intrinsic ultracontractivity and expected exit time on Lipschitz domains”. In: *Commun. Math. Anal.* 15.1, pp. 115–130 (cit. on p. 81).
- richey.tracy:87:equation Richey, Matthew P. and Craig A. Tracy (1986). “ Z_n Baxter model: symmetries and the Belavin parametrization”. In: *J. Statist. Phys.* 42.3-4, pp. 311–348. ISSN: 0022-4715. DOI: [10.1007/BF01127715](https://doi.org/10.1007/BF01127715). URL: <https://doi.org/10.1007/BF01127715> (cit. on p. 81).
- richey.tracy:87:symmetry — (1987a). “Equation of state and isothermal compressibility for the hard hexagon model in the disordered regime”. In: *J. Phys. A* 20.16, pp. L1121–L1126. ISSN: 0305-4470. URL: <http://stacks.iop.org/0305-4470/20/L1121> (cit. on p. 81).
- richey.tracy:90:algorithms — (1987b). “Symmetry group for a completely symmetric vertex model”. In: *J. Phys. A* 20.10, pp. 2667–2677. ISSN: 0305-4470. URL: <http://stacks.iop.org/0305-4470/20/2667> (cit. on p. 81).
- richey.tracy:90:algorithms — (1990). “Algorithms for the computation of polynomial relationships for the hard hexagon model”. In: *Nuclear Phys. B* 330.2-3, pp. 681–704. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(90\)90127-Y](https://doi.org/10.1016/0550-3213(90)90127-Y). URL: [https://doi.org/10.1016/0550-3213\(90\)90127-Y](https://doi.org/10.1016/0550-3213(90)90127-Y) (cit. on p. 81).

robeva.pitt:04:on

Robeva, Raina S. and Loren D. Pitt (2004). “On the equality of sharp and germ σ -fields for Gaussian processes and fields”. In: *Pliska Stud. Math. Bulgar.* 16, pp. 183–205. ISSN: 0204-9805 (cit. on p. 81).

rockner.wang.ea:13:stochastic

Röckner, Michael, Feng-Yu Wang, and Tusheng Zhang (2013). “Stochastic generalized porous media equations with reflection”. In: *Stochastic Process. Appl.* 123.11, pp. 3943–3962. ISSN: 0304-4149. DOI: [10.1016/j.spa.2013.06.003](https://doi.org/10.1016/j.spa.2013.06.003). URL: <https://doi.org/10.1016/j.spa.2013.06.003> (cit. on p. 82).

rockner.zhang:92:uniqueness

Röckner, Michael and Tu Sheng Zhang (1992). “Uniqueness of generalized Schrödinger operators and applications”. In: *J. Funct. Anal.* 105.1, pp. 187–231. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(92\)90078-W](https://doi.org/10.1016/0022-1236(92)90078-W). URL: [https://doi.org/10.1016/0022-1236\(92\)90078-W](https://doi.org/10.1016/0022-1236(92)90078-W) (cit. on p. 82).

rockner.zhang:07:stochastic

Röckner, Michael and Tusheng Zhang (2007). “Stochastic evolution equations of jump type: existence, uniqueness and large deviation principles”. In: *Potential Anal.* 26.3, pp. 255–279. ISSN: 0926-2601. DOI: [10.1007/s11118-006-9035-z](https://doi.org/10.1007/s11118-006-9035-z). URL: <https://doi.org/10.1007/s11118-006-9035-z> (cit. on p. 82).

rockner.zhang:12:stochastic

Röckner, Michael and Tusheng Zhang (2012). “Stochastic 3D tamed Navier-Stokes equations: existence, uniqueness and small time large deviation principles”. In: *J. Differential Equations* 252.1, pp. 716–744. ISSN: 0022-0396. DOI: [10.1016/j.jde.2011.09.030](https://doi.org/10.1016/j.jde.2011.09.030). URL: <https://doi.org/10.1016/j.jde.2011.09.030> (cit. on p. 82).

rockner.zhang.ea:10:large

Röckner, Michael, Tusheng Zhang, and Xicheng Zhang (2010). “Large deviations for stochastic tamed 3D Navier-Stokes equations”. In: *Appl. Math. Optim.* 61.2, pp. 267–285. ISSN: 0095-4616. DOI: [10.1007/s00245-009-9089-6](https://doi.org/10.1007/s00245-009-9089-6). URL: <https://doi.org/10.1007/s00245-009-9089-6> (cit. on p. 82).

romito:18:simple

Romito, Marco (2018). “A simple method for the existence of a density for stochastic evolutions with rough coefficients”. In: *Electron. J. Probab.* 23, Paper no. 113, 43. DOI: [10.1214/18-EJP242](https://doi.org/10.1214/18-EJP242). URL: <https://doi.org/10.1214/18-EJP242> (cit. on p. 82).

rosen:87:intersection

Rosen, Jay (1987). “The intersection local time of fractional Brownian motion in the plane”. In: *J. Multivariate Anal.* 23.1, pp. 37–46. ISSN: 0047-259X. DOI: [10.1016/0047-259X\(87\)90176-X](https://doi.org/10.1016/0047-259X(87)90176-X). URL: [https://doi.org/10.1016/0047-259X\(87\)90176-X](https://doi.org/10.1016/0047-259X(87)90176-X) (cit. on p. 82).

rosen:90:random

— (1990). “Random walks and intersection local time”. In: *Ann. Probab.* 18.3, pp. 959–977. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199007\)18:3%3C959:RWAILT%3E2.0.CO;2-G%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199007)18:3%3C959:RWAILT%3E2.0.CO;2-G%5C&origin=MSN) (cit. on p. 82).

rossi.wolanski:98:global

Rossi, Julio D. and Noemi Wolanski (1998). “Global existence and nonexistence for a parabolic system with nonlinear boundary conditions”. In: *Differential Integral Equations* 11.1, pp. 179–190. ISSN: 0893-4983 (cit. on p. 82).

rovira.sanz-sole:01:stochastic

Rovira, C. and M. Sanz-Solé (2001). “Stochastic Volterra equations in the plane: smoothness of the law”. In: *Stochastic Anal. Appl.* 19.6, pp. 983–1004. ISSN: 0736-2994. DOI: [10.1081/SAP-120000757](https://doi.org/10.1081/SAP-120000757). URL: <https://doi.org/10.1081/SAP-120000757> (cit. on p. 82).

rovira.sanz-sole:96:law

Rovira, Carles and Marta Sanz-Solé (1996). “The law of the solution to a nonlinear hyperbolic SPDE”. In: *J. Theoret. Probab.* 9.4, pp. 863–

901. ISSN: 0894-9840. DOI: [10.1007/BF02214255](https://doi.org/10.1007/BF02214255). URL: <https://doi.org/10.1007/BF02214255> (cit. on p. 82).
- rovira.sanz-sole:97:anticipating — (1997). “Anticipating stochastic differential equations: regularity of the law”. In: *J. Funct. Anal.* 143.1, pp. 157–179. ISSN: 0022-1236. DOI: [10.1006/jfan.1996.2972](https://doi.org/10.1006/jfan.1996.2972). URL: <https://doi.org/10.1006/jfan.1996.2972> (cit. on p. 82).
- rovira.sanz-sole:00:large — (2000). “Large deviations for stochastic Volterra equations in the plane”. In: *Potential Anal.* 12.4, pp. 359–383. ISSN: 0926-2601. DOI: [10.1023/A:1008662409325](https://doi.org/10.1023/A:1008662409325). URL: <https://doi.org/10.1023/A:1008662409325> (cit. on p. 82).
- rovira.tindel:00:sharp Rovira, Carles and Samy Tindel (2000a). “Sharp Laplace asymptotics for a parabolic SPDE”. In: *Stochastics Stochastics Rep.* 69.1-2, pp. 11–30. ISSN: 1045-1129. DOI: [10.1080/17442500008834230](https://doi.org/10.1080/17442500008834230). URL: <https://doi.org/10.1080/17442500008834230> (cit. on p. 82).
- rovira.tindel:00:sharp*1 — (2000b). “Sharp large deviation estimates for a certain class of sets on the Wiener space”. In: *Bull. Sci. Math.* 124.7, pp. 525–555. ISSN: 0007-4497. DOI: [10.1016/S0007-4497\(00\)01062-9](https://doi.org/10.1016/S0007-4497(00)01062-9). URL: [https://doi.org/10.1016/S0007-4497\(00\)01062-9](https://doi.org/10.1016/S0007-4497(00)01062-9) (cit. on p. 82).
- rovira.tindel:01:sharp*1 — (2001). “Sharp large deviation estimates for the stochastic heat equation”. In: *Potential Anal.* 14.4, pp. 409–435. ISSN: 0926-2601. DOI: [10.1023/A:1011286304117](https://doi.org/10.1023/A:1011286304117). URL: <https://doi.org/10.1023/A:1011286304117> (cit. on p. 82).
- rovira.tindel:05:on Rovira, Carles and Samy Tindel (2005). “On the Brownian-directed polymer in a Gaussian random environment”. In: *J. Funct. Anal.* 222.1, pp. 178–201. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2004.07.017](https://doi.org/10.1016/j.jfa.2004.07.017). URL: <https://doi.org/10.1016/j.jfa.2004.07.017> (cit. on p. 82).
- roy.pandit:20:one-dimensional Roy, Dipankar and Rahul Pandit (2020). “One-dimensional Kardar-Parisi-Zhang and Kuramoto-Sivashinsky universality class: limit distributions”. In: *Phys. Rev. E* 101.3, 030103(R), 6. ISSN: 2470-0045 (cit. on p. 82).
- royen:14:simple Royen, Thomas (2014). “A simple proof of the Gaussian correlation conjecture extended to some multivariate gamma distributions”. In: *Far East J. Theor. Stat.* 48.2, pp. 139–145. ISSN: 0972-0863 (cit. on p. 82).
- son.samorodnitsky.ea:16:hafnians Rudelson, Mark, Alex Samorodnitsky, and Ofer Zeitouni (2016). “Hafnians, perfect matchings and Gaussian matrices”. In: *Ann. Probab.* 44.4, pp. 2858–2888. ISSN: 0091-1798, 2168-894X. DOI: [10.1214/15-AOP1036](https://doi.org/10.1214/15-AOP1036). URL: <https://doi.org/10.1214/15-AOP1036> (cit. on p. 82).
- rudelson.zeitouni:16:singular Rudelson, Mark and Ofer Zeitouni (2016). “Singular values of Gaussian matrices and permanent estimators”. In: *Random Structures Algorithms* 48.1, pp. 183–212. ISSN: 1042-9832, 1098-2418. DOI: [10.1002/rsa.20564](https://doi.org/10.1002/rsa.20564). URL: <https://doi.org/10.1002/rsa.20564> (cit. on p. 82).
- ruelle:87:mathematical Ruelle, David (1987). “A mathematical reformulation of Derrida’s REM and GREM”. In: *Comm. Math. Phys.* 108.2, pp. 225–239. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104116461> (cit. on p. 82).
- russo.trutnau:07:some Russo, Francesco and Gerald Trutnau (2007). “Some parabolic PDEs whose drift is an irregular random noise in space”. In: *Ann. Probab.* 35.6, pp. 2213–2262. ISSN: 0091-1798. DOI: [10.1214/009117906000001178](https://doi.org/10.1214/009117906000001178).

URL: <https://doi.org/10.1214/009117906000001178> (cit. on p. 82).

russo.vallois:93:forward

Russo, Francesco and Pierre Vallois (1993). “Forward, backward and symmetric stochastic integration”. In: *Probab. Theory Related Fields* 97.3, pp. 403–421. ISSN: 0178-8051. DOI: [10.1007/BF01195073](https://doi.org/10.1007/BF01195073). URL: <https://doi.org/10.1007/BF01195073> (cit. on p. 82).

rychkov:99:on

Rychkov, Vyacheslav S. (1999). “On restrictions and extensions of the Besov and Triebel-Lizorkin spaces with respect to Lipschitz domains”. In: *J. London Math. Soc. (2)* 60.1, pp. 237–257. ISSN: 0024-6107. DOI: [10.1112/S0024610799007723](https://doi.org/10.1112/S0024610799007723). URL: <https://doi.org/10.1112/S0024610799007723> (cit. on p. 82).

said-houari:22:global

Said-Houari, Belkacem (2022). “Global existence for the Jordan-Moore-Gibson-Thompson equation in Besov spaces”. In: *J. Evol. Equ.* 22.2, p. 32. ISSN: 1424-3199. DOI: [10.1007/s00028-022-00788-5](https://doi.org/10.1007/s00028-022-00788-5). URL: <https://doi.org/10.1007/s00028-022-00788-5> (cit. on p. 82).

salins:21:existence

Salins, M. (2021a). “Existence and uniqueness for the mild solution of the stochastic heat equation with non-Lipschitz drift on an unbounded spatial domain”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 9.3, pp. 714–745. ISSN: 2194-0401. DOI: [10.1007/s40072-020-00182-7](https://doi.org/10.1007/s40072-020-00182-7). URL: <https://doi.org/10.1007/s40072-020-00182-7> (cit. on p. 82).

salins:21:systems

— (2021b). “Systems of small-noise stochastic reaction-diffusion equations satisfy a large deviations principle that is uniform over all initial data”. In: *Stochastic Process. Appl.* 142, pp. 159–194. ISSN: 0304-4149. DOI: [10.1016/j.spa.2021.08.010](https://doi.org/10.1016/j.spa.2021.08.010). URL: <https://doi.org/10.1016/j.spa.2021.08.010> (cit. on p. 82).

salins:19:equivalences

Salins, Michael (2019a). “Equivalences and counterexamples between several definitions of the uniform large deviations principle”. In: *Probab. Surv.* 16, pp. 99–142. DOI: [10.1214/18-PS309](https://doi.org/10.1214/18-PS309). URL: <https://doi.org/10.1214/18-PS309> (cit. on p. 82).

salins:19:smoluchowski-kramers

— (2019b). “Smoluchowski-Kramers approximation for the damped stochastic wave equation with multiplicative noise in any spatial dimension”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 7.1, pp. 86–122. ISSN: 2194-0401. DOI: [10.1007/s40072-018-0123-z](https://doi.org/10.1007/s40072-018-0123-z). URL: <https://doi.org/10.1007/s40072-018-0123-z> (cit. on p. 82).

salins:21:global

— (Oct. 2021). “Global solutions to the stochastic heat equation with superlinear accretive reaction term and superlinear multiplicative noise term on a bounded spatial domain”. In: *preprint arXiv:2110.10130*. URL: <https://www.arxiv.org/abs/2110.10130> (cit. on p. 82).

salins:22:existence

— (2022a). “Existence and uniqueness of global solutions to the stochastic heat equation with superlinear drift on an unbounded spatial domain”. In: *Stoch. Dyn.* 22.5, Paper No. 2250014, 30. ISSN: 0219-4937. DOI: [10.1142/S0219493722500149](https://doi.org/10.1142/S0219493722500149). URL: <https://doi.org/10.1142/S0219493722500149> (cit. on p. 82).

salins:22:global

— (2022b). “Global solutions for the stochastic reaction-diffusion equation with super-linear multiplicative noise and strong dissipativity”. In: *Electron. J. Probab.* 27, Paper No. 12, 17. DOI: [10.1214/22-ejp740](https://doi.org/10.1214/22-ejp740). URL: <https://doi.org/10.1214/22-ejp740> (cit. on p. 82).

salins:22:global*1

— (2022c). “Global solutions to the stochastic reaction-diffusion equation with superlinear accretive reaction term and superlinear multiplicative noise term on a bounded spatial domain”. In: *Trans. Amer.*

- Math. Soc.* 375.11, pp. 8083–8099. ISSN: 0002-9947. DOI: [10.1090/tran/8763](https://doi.org/10.1090/tran/8763). URL: <https://doi.org/10.1090/tran/8763> (cit. on p. 82).
- `salins.budhiraja.ea:19:uniform` Salins, Michael, Amarjit Budhiraja, and Paul Dupuis (2019). “Uniform large deviation principles for Banach space valued stochastic evolution equations”. In: *Trans. Amer. Math. Soc.* 372.12, pp. 8363–8421. ISSN: 0002-9947. DOI: [10.1090/tran/7872](https://doi.org/10.1090/tran/7872). URL: <https://doi.org/10.1090/tran/7872> (cit. on p. 83).
- `salins.setayeshgar:23:uniform` Salins, Michael and Leila Setayeshgar (2023). “Uniform large deviations for a class of Burgers-type stochastic partial differential equations in any space dimension”. In: *Potential Anal.* 58.1, pp. 181–201. ISSN: 0926-2601,1572-929X. DOI: [10.1007/s11118-021-09936-x](https://doi.org/10.1007/s11118-021-09936-x). URL: <https://doi.org/10.1007/s11118-021-09936-x> (cit. on p. 83).
- `salins.spiliopoulos:17:markov` Salins, Michael and Konstantinos Spiliopoulos (2017a). “Markov processes with spatial delay: path space characterization, occupation time and properties”. In: *Stoch. Dyn.* 17.6, pp. 1750042, 21. ISSN: 0219-4937. DOI: [10.1142/S0219493717500423](https://doi.org/10.1142/S0219493717500423). URL: <https://doi.org/10.1142/S0219493717500423> (cit. on p. 83).
- `salins.spiliopoulos:17:rare` — (2017b). “Rare event simulation via importance sampling for linear SPDE’s”. In: *Stoch. Partial Differ. Equ. Anal. Comput.* 5.4, pp. 652–690. ISSN: 2194-0401. DOI: [10.1007/s40072-017-0100-y](https://doi.org/10.1007/s40072-017-0100-y). URL: <https://doi.org/10.1007/s40072-017-0100-y> (cit. on p. 83).
- `ns.spiliopoulos:21:metastability` — (2021). “Metastability and exit problems for systems of stochastic reaction-diffusion equations”. In: *Ann. Probab.* 49.5, pp. 2317–2370. ISSN: 0091-1798. DOI: [10.1214/21-aop1509](https://doi.org/10.1214/21-aop1509). URL: <https://doi.org/10.1214/21-aop1509> (cit. on p. 83).
- `saloff-coste:92:note` Saloff-Coste, Laurent (1992). “A note on Poincaré, Sobolev, and Harnack inequalities”. In: *Internat. Math. Res. Notices* 2, pp. 27–38. ISSN: 1073-7928. DOI: [10.1155/S1073792892000047](https://doi.org/10.1155/S1073792892000047). URL: <https://doi.org/10.1155/S1073792892000047> (cit. on p. 83).
- `samarskiui.sobol:63:examples` Samarskiui, A. A. and I. M. Sobol’ (1963). “Examples of numerical calculation of temperature waves”. In: *Vyisl. Mat i Mat. Fiz.* 3, pp. 702–719. ISSN: 0044-4669 (cit. on p. 83).
- `samson:00:concentration` Samson, Paul-Marie (2000). “Concentration of measure inequalities for Markov chains and Φ -mixing processes”. In: *Ann. Probab.* 28.1, pp. 416–461. ISSN: 0091-1798. DOI: [10.1214/aop/1019160125](https://doi.org/10.1214/aop/1019160125). URL: <https://doi.org/10.1214/aop/1019160125> (cit. on p. 83).
- `santalla.ferreira:18:eden` Santalla, Silvia N. and Silvio C. Ferreira (Aug. 2018). “Eden model with nonlocal growth rules and kinetic roughening in biological systems”. In: *Phys. Rev. E* 98 (2), p. 022405. DOI: [10.1103/PhysRevE.98.022405](https://link.aps.org/doi/10.1103/PhysRevE.98.022405). URL: <https://link.aps.org/doi/10.1103/PhysRevE.98.022405> (cit. on p. 83).
- `sanz:88:local` Sanz, Marta (1988). “Local time for two-parameter continuous martingales with respect to the quadratic variation”. In: *Ann. Probab.* 16.2, pp. 778–792. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198804\)16:2%3C778:LTFTCM%3E2.0.CO;2-9%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198804)16:2%3C778:LTFTCM%3E2.0.CO;2-9%5C&origin=MSN) (cit. on p. 83).
- `sanz:89:r-variations` — (1989). “ r -variations for two-parameter continuous martingales and Itô’s formula”. In: *Stochastic Process. Appl.* 32.1, pp. 69–92. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(89\)90054-9](https://doi.org/10.1016/0304-4149(89)90054-9). URL: [https://doi.org/10.1016/0304-4149\(89\)90054-9](https://doi.org/10.1016/0304-4149(89)90054-9) (cit. on p. 83).

- `sanz-i-sole:92:combining` Sanz i Solé, Marta (1992). “Combining observations and measuring uncertainty: history of an attempt to understand the world better”. In: *Butl. Soc. Catalana Mat.* 7, pp. 35–46. ISSN: 0214-316X (cit. on p. 83).
- `sanz-sole:78:stochastic` Sanz Solé, Marta (1978). “Stochastic differential calculus for processes with n -dimensional parameter”. In: *Stochastica* 2.4, pp. 51–70. ISSN: 0210-7821 (cit. on p. 83).
- `sanz-sole:86:some` Sanz-Solé, Marta (1986). “Some remarks on stochastic differential equations in the plane with local Lipschitz coefficients”. In: *Statist. Probab. Lett.* 4.6, pp. 343–348. ISSN: 0167-7152. DOI: [10.1016/0167-7152\(86\)90056-8](https://doi.org/10.1016/0167-7152(86)90056-8). URL: [https://doi.org/10.1016/0167-7152\(86\)90056-8](https://doi.org/10.1016/0167-7152(86)90056-8) (cit. on p. 83).
- `sanz-sole:08:properties` — (2008). “Properties of the density for a three-dimensional stochastic wave equation”. In: *J. Funct. Anal.* 255.1, pp. 255–281. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.04.004](https://doi.org/10.1016/j.jfa.2008.04.004). URL: <https://doi.org/10.1016/j.jfa.2008.04.004> (cit. on p. 83).
- `sanz-sole:10:hitting` — (2010). “Hitting the bull’s eye with random paths”. In: *Butl. Soc. Catalana Mat.* 25.1, pp. 81–99, 103. ISSN: 0214-316X (cit. on p. 83).
- `sanz-sole:13:friedrich` — (2013). “Friedrich Hirzebruch, 1927–2012, first president of the European Mathematical Society”. In: *SCM Not.* 33, pp. 12–13. ISSN: 1696-8247 (cit. on p. 83).
- `sanz-sole:19:from` — (2019). “From gambling to random modelling”. In: *Lond. Math. Soc. Newsl.* 482, pp. 20–24. ISSN: 2516-3841 (cit. on p. 83).
- `sanz-sole.atiyah.ea:12:friedrich` Sanz-Solé, Marta, Michael Atiyah, et al. (2012). “Friedrich Hirzebruch memorial session at the 6th European Congress of Mathematics. Kraków, July 5th, 2012”. In: *Eur. Math. Soc. Newsl.* 85, pp. 12–20. ISSN: 1027-488X (cit. on p. 83).
- `sanz-sole.malliavin:08:smoothness` Sanz-Solé, Marta and Paul Malliavin (2008). “Smoothness of the functional law generated by a nonlinear SPDE”. In: *Chin. Ann. Math. Ser. B* 29.2, pp. 113–120. ISSN: 0252-9599. DOI: [10.1007/s11401-007-0508-1](https://doi.org/10.1007/s11401-007-0508-1). URL: <https://doi.org/10.1007/s11401-007-0508-1> (cit. on p. 83).
- `sanz-sole.sarra:99:logarithmic` Sanz-Solé, Marta and Mònica Sarrà (1999). “Logarithmic estimates for the density of an anticipating stochastic differential equation”. In: *Stochastic Process. Appl.* 79.2, pp. 301–321. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(98\)00092-1](https://doi.org/10.1016/S0304-4149(98)00092-1). URL: [https://doi.org/10.1016/S0304-4149\(98\)00092-1](https://doi.org/10.1016/S0304-4149(98)00092-1) (cit. on p. 83).
- `sanz-sole.su:13:stochastic` Sanz-Solé, Marta and André Süß (2013). “The stochastic wave equation in high dimensions: Malliavin differentiability and absolute continuity”. In: *Electron. J. Probab.* 18, no. 64, 28. DOI: [10.1214/EJP.v18-2341](https://doi.org/10.1214/EJP.v18-2341). URL: <https://doi.org/10.1214/EJP.v18-2341> (cit. on p. 83).
- `sanz-sole.su:15:absolute` — (2015). “Absolute continuity for SPDEs with irregular fundamental solution”. In: *Electron. Commun. Probab.* 20, no. 14, 11. DOI: [10.1214/ECP.v20-3831](https://doi.org/10.1214/ECP.v20-3831). URL: <https://doi.org/10.1214/ECP.v20-3831> (cit. on p. 83).
- `sanz-sole.torrecilla:09:fractional` Sanz-Solé, Marta and Iván Torrecilla (2009). “A fractional Poisson equation: existence, regularity and approximations of the solution”. In: *Stoch. Dyn.* 9.4, pp. 519–548. ISSN: 0219-4937. DOI: [10.1142/S0219493709002762](https://doi.org/10.1142/S0219493709002762). URL: <https://doi.org/10.1142/S0219493709002762> (cit. on p. 83).

recilla-tarantino:07:probability	Sanz-Solé, Marta and Iván Torrecilla-Tarantino (2007). “Probability density for a hyperbolic SPDE with time dependent coefficients”. In: <i>ESAIM Probab. Stat.</i> 11, pp. 365–380. ISSN: 1292-8100. DOI: 10.1051/ps:2007024 . URL: https://doi.org/10.1051/ps:2007024 (cit. on p. 83).
sanz-sole.viles:18:systems	Sanz-Solé, Marta and Noèlia Viles (2018). “Systems of stochastic Poisson equations: hitting probabilities”. In: <i>Stochastic Process. Appl.</i> 128.6, pp. 1857–1888. ISSN: 0304-4149. DOI: 10.1016/j.spa.2017.08.014 . URL: https://doi.org/10.1016/j.spa.2017.08.014 (cit. on p. 83).
sanz-sole.vuillermot:09:mild	Sanz-Solé, Marta and Pierre A. Vuillermot (2009). “Mild solutions for a class of fractional SPDEs and their sample paths”. In: <i>J. Evol. Equ.</i> 9.2, pp. 235–265. ISSN: 1424-3199. DOI: 10.1007/s00028-009-0014-x . URL: https://doi.org/10.1007/s00028-009-0014-x (cit. on p. 83).
ole.vuillermot:02:holder-sobolev	Sanz-Solé, Marta and Pierre-A. Vuillermot (2002). “Hölder-Sobolev regularity of solutions to a class of SPDE’s driven by a spatially colored noise”. In: <i>C. R. Math. Acad. Sci. Paris</i> 334.10, pp. 869–874. ISSN: 1631-073X. DOI: 10.1016/S1631-073X(02)02359-2 . URL: https://doi.org/10.1016/S1631-073X(02)02359-2 (cit. on p. 83).
z-sole.vuillermot:03:equivalence	— (2003). “Equivalence and Hölder-Sobolev regularity of solutions for a class of non-autonomous stochastic partial differential equations”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 39.4, pp. 703–742. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(03)00015-3 . URL: https://doi.org/10.1016/S0246-0203(03)00015-3 (cit. on p. 83).
sarantsev.tsai:17:stationary	Sarantsev, Andrey and Li-Cheng Tsai (2017). “Stationary gap distributions for infinite systems of competing Brownian particles”. In: <i>Electron. J. Probab.</i> 22, Paper No. 56, 20. DOI: 10.1214/17-EJP78 . URL: https://doi.org/10.1214/17-EJP78 (cit. on p. 83).
sasamoto:05:spatial	Sasamoto, T. (2005). “Spatial correlations of the 1D KPZ surface on a flat substrate”. In: <i>J. Phys. A</i> 38.33, pp. L549–L556. ISSN: 0305-4470. DOI: 10.1088/0305-4470/38/33/L01 . URL: https://doi.org/10.1088/0305-4470/38/33/L01 (cit. on p. 83).
sasamoto:16:1d	Sasamoto, Tomohiro (2016). “The 1D Kardar-Parisi-Zhang equation: height distribution and universality”. In: <i>PTEP. Prog. Theor. Exp. Phys.</i> 2, 022A01, 15. DOI: 10.1093/ptep/ptw002 . URL: https://doi.org/10.1093/ptep/ptw002 (cit. on p. 83).
sasamoto.spohn:09:superdiffusivity	Sasamoto, Tomohiro and Herbert Spohn (2009). “Superdiffusivity of the 1D lattice Kardar-Parisi-Zhang equation”. In: <i>J. Stat. Phys.</i> 137.5-6, pp. 917–935. ISSN: 0022-4715. DOI: 10.1007/s10955-009-9831-0 . URL: https://doi.org/10.1007/s10955-009-9831-0 (cit. on p. 83).
sasamoto.spohn:10:exact	— (2010a). “Exact height distributions for the KPZ equation with narrow wedge initial condition”. In: <i>Nuclear Phys. B</i> 834.3, pp. 523–542. ISSN: 0550-3213. DOI: 10.1016/j.nuclphysb.2010.03.026 . URL: https://doi.org/10.1016/j.nuclphysb.2010.03.026 (cit. on p. 83).
sasamoto.spohn:10:crossover	— (2010b). “The crossover regime for the weakly asymmetric simple exclusion process”. In: <i>J. Stat. Phys.</i> 140.2, pp. 209–231. ISSN: 0022-4715. DOI: 10.1007/s10955-010-9990-z . URL: https://doi.org/10.1007/s10955-010-9990-z (cit. on p. 83).

sasorov.meerson.ea:17:large	Sasorov, Pavel, Baruch Meerson, and Sylvain Prolhac (2017). “Large deviations of surface height in the $1 + 1$ -dimensional Kardar-Parisi-Zhang equation: exact long-time results for $\lambda H < 0$ ”. In: <i>J. Stat. Mech. Theory Exp.</i> 6, pp. 063203, 13. DOI: 10.1088/1742-5468/aa73f8 . URL: https://doi.org/10.1088/1742-5468/aa73f8 (cit. on p. 83).
savu:06:hydrodynamic	Savu, Anamaria (2006). “Hydrodynamic scaling limit of continuum solid-on-solid model”. In: <i>J. Appl. Math.</i> , Art. ID 69101, 37. ISSN: 1110-757X. DOI: 10.1155/JAM/2006/69101 . URL: https://doi.org/10.1155/JAM/2006/69101 (cit. on p. 83).
fer.ferber.ea:92:renormalization	Schäfer, Lothar et al. (1992). “Renormalization of polymer networks and stars”. In: <i>Nuclear Phys. B</i> 374.3, pp. 473–495. ISSN: 0550-3213. DOI: 10.1016/0550-3213(92)90397-T . URL: https://doi.org/10.1016/0550-3213(92)90397-T (cit. on p. 83).
schmidt.zabczyk:12:cdo	Schmidt, Thorsten and Jerzy Zabczyk (2012). “CDO term structure modelling with Lévy processes and the relation to market models”. In: <i>Int. J. Theor. Appl. Finance</i> 15.1, pp. 1250008, 19. ISSN: 0219-0249. DOI: 10.1142/S0219024911006462 . URL: https://doi.org/10.1142/S0219024911006462 (cit. on p. 84).
schneider:96:completely	Schneider, W. R. (1996). “Completely monotone generalized Mittag-Leffler functions”. In: <i>Exposition. Math.</i> 14.1, pp. 3–16. ISSN: 0723-0869 (cit. on p. 84).
schneider.wyss:89:fractional	Schneider, W. R. and W. Wyss (1989). “Fractional diffusion and wave equations”. In: <i>J. Math. Phys.</i> 30.1, pp. 134–144. ISSN: 0022-2488. DOI: 10.1063/1.528578 . URL: https://doi.org/10.1063/1.528578 (cit. on p. 84).
schram.barkema.ea:11:exact	Schram, R. D., G. T. Barkema, and R. H. Bisseling (2011). “Exact enumeration of self-avoiding walks”. In: <i>J. Stat. Mech. Theory Exp.</i> 6, P06019, 8. DOI: 10.1088/1742-5468/2011/06/p06019 . URL: https://doi.org/10.1088/1742-5468/2011/06/p06019 (cit. on p. 84).
schutz:97:exact	Schütz, Gunter M. (1997). “Exact solution of the master equation for the asymmetric exclusion process”. In: <i>J. Statist. Phys.</i> 88.1-2, pp. 427–445. ISSN: 0022-4715. DOI: 10.1007/BF02508478 . URL: https://doi.org/10.1007/BF02508478 (cit. on p. 84).
-sebaiy.nualart.ea:10:occupation	Es-Sebaiy, Khalifa, David Nualart, et al. (2010). “Occupation densities for certain processes related to fractional Brownian motion”. In: <i>Stochastics</i> 82.1-3, pp. 133–147. ISSN: 1744-2508. DOI: 10.1080/17442500903045531 . URL: https://doi.org/10.1080/17442500903045531 (cit. on p. 84).
seidler:10:exponential	Seidler, Jan (2010). “Exponential estimates for stochastic convolutions in 2-smooth Banach spaces”. In: <i>Electron. J. Probab.</i> 15, no. 50, 1556–1573. DOI: 10.1214/EJP.v15-808 . URL: https://doi.org/10.1214/EJP.v15-808 (cit. on p. 84).
seidler.sobukawa:03:exponential	Seidler, Jan and Takuya Sobukawa (2003). “Exponential integrability of stochastic convolutions”. In: <i>J. London Math. Soc. (2)</i> 67.1, pp. 245–258. ISSN: 0024-6107. DOI: 10.1112/S0024610702003745 . URL: https://doi.org/10.1112/S0024610702003745 (cit. on p. 84).
seppalainen:98:hydrodynamic	Seppäläinen, T. (1998b). “Hydrodynamic scaling, convex duality and asymptotic shapes of growth models”. In: <i>Markov Process. Related Fields</i> 4.1, pp. 1–26. ISSN: 1024-2953 (cit. on p. 84).

seppalainen:93:large	Seppäläinen, Timo (1993a). “Large deviations for lattice systems. I. Parametrized independent fields”. In: <i>Probab. Theory Related Fields</i> 96.2, pp. 241–260. ISSN: 0178-8051. DOI: 10.1007/BF01192135 . URL: https://doi.org/10.1007/BF01192135 (cit. on p. 84).
seppalainen:93:large*1	— (1993b). “Large deviations for lattice systems. II. Nonstationary independent fields”. In: <i>Probab. Theory Related Fields</i> 97.1-2, pp. 103–112. ISSN: 0178-8051. DOI: 10.1007/BF01199314 . URL: https://doi.org/10.1007/BF01199314 (cit. on p. 84).
seppalainen:94:large	— (1994). “Large deviations for Markov chains with random transitions”. In: <i>Ann. Probab.</i> 22.2, pp. 713–748. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C713:LDFMCW%3E2.0.CO;2-9%5C&origin=MSN (cit. on p. 84).
seppalainen:95:entropy	— (1995a). “Entropy, limit theorems, and variational principles for disordered lattice systems”. In: <i>Comm. Math. Phys.</i> 171.2, pp. 233–277. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104273563 (cit. on p. 84).
seppalainen:95:maximum	— (1995b). “Maximum entropy principles for disordered spins”. In: <i>Probab. Theory Related Fields</i> 101.4, pp. 547–576. ISSN: 0178-8051. DOI: 10.1007/BF01202784 . URL: https://doi.org/10.1007/BF01202784 (cit. on p. 84).
seppalainen:96:microscopic	— (1996). “A microscopic model for the Burgers equation and longest increasing subsequences”. In: <i>Electron. J. Probab.</i> 1, no. 5, approx. 51 pp. ISSN: 1083-6489. DOI: 10.1214/EJP.v1-5 . URL: https://doi.org/10.1214/EJP.v1-5 (cit. on p. 84).
seppalainen:97:scaling	— (1997a). “A scaling limit for queues in series”. In: <i>Ann. Appl. Probab.</i> 7.4, pp. 855–872. ISSN: 1050-5164. DOI: 10.1214/aoap/1043862414 . URL: https://doi.org/10.1214/aoap/1043862414 (cit. on p. 84).
seppalainen:97:increasing	— (1997b). “Increasing sequences of independent points on the planar lattice”. In: <i>Ann. Appl. Probab.</i> 7.4, pp. 886–898. ISSN: 1050-5164. DOI: 10.1214/aoap/1043862416 . URL: https://doi.org/10.1214/aoap/1043862416 (cit. on p. 84).
seppalainen:98:entropy	— (1998a). “Entropy for translation-invariant random-cluster measures”. In: <i>Ann. Probab.</i> 26.3, pp. 1139–1178. ISSN: 0091-1798. DOI: 10.1214/aop/1022855747 . URL: https://doi.org/10.1214/aop/1022855747 (cit. on p. 84).
seppalainen:98:exact	— (1998b). “Exact limiting shape for a simplified model of first-passage percolation on the plane”. In: <i>Ann. Probab.</i> 26.3, pp. 1232–1250. ISSN: 0091-1798. DOI: 10.1214/aop/1022855751 . URL: https://doi.org/10.1214/aop/1022855751 (cit. on p. 84).
seppalainen:98:large	Seppäläinen, Timo (1998c). “Large deviations for increasing sequences on the plane”. In: <i>Probab. Theory Related Fields</i> 112.2, pp. 221–244. ISSN: 0178-8051. DOI: 10.1007/s004400050188 . URL: https://doi.org/10.1007/s004400050188 (cit. on p. 84).
seppalainen:99:existence	— (1999a). “Existence of hydrodynamics for the totally asymmetric simple K -exclusion process”. In: <i>Ann. Probab.</i> 27.1, pp. 361–415. ISSN: 0091-1798. DOI: 10.1214/aop/1022677266 . URL: https://doi.org/10.1214/aop/1022677266 (cit. on p. 84).
seppalainen:00:strong	— (2000b). “Strong law of large numbers for the interface in ballistic deposition”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 36.6, pp. 691–736. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(00)00137-0 . URL:

- [https://doi.org/10.1016/S0246-0203\(00\)00137-0](https://doi.org/10.1016/S0246-0203(00)00137-0) (cit. on p. 84).
- seppalainen:01:hydrodynamic — (2001a). “Hydrodynamic profiles for the totally asymmetric exclusion process with a slow bond”. In: *J. Statist. Phys.* 102.1-2, pp. 69–96. ISSN: 0022-4715. DOI: [10.1023/A:1026508625058](https://doi.org/10.1023/A:1026508625058). URL: <https://doi.org/10.1023/A:1026508625058> (cit. on p. 84).
- seppalainen:01:perturbation — (2001b). “Perturbation of the equilibrium for a totally asymmetric stick process in one dimension”. In: *Ann. Probab.* 29.1, pp. 176–204. ISSN: 0091-1798. DOI: [10.1214/aop/1008956327](https://doi.org/10.1214/aop/1008956327). URL: <https://doi.org/10.1214/aop/1008956327> (cit. on p. 84).
- seppalainen:01:second — (2001c). “Second class particles as microscopic characteristics in totally asymmetric nearest-neighbor K -exclusion processes”. In: *Trans. Amer. Math. Soc.* 353.12, pp. 4801–4829. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-01-02872-0](https://doi.org/10.1090/S0002-9947-01-02872-0). URL: <https://doi.org/10.1090/S0002-9947-01-02872-0> (cit. on p. 84).
- seppalainen:02:diffusive — (2002). “Diffusive fluctuations for one-dimensional totally asymmetric interacting random dynamics”. In: *Comm. Math. Phys.* 229.1, pp. 141–182. ISSN: 0010-3616. DOI: [10.1007/s002200200660](https://doi.org/10.1007/s002200200660). URL: <https://doi.org/10.1007/s002200200660> (cit. on p. 84).
- seppalainen:05:second-order — (2005). “Second-order fluctuations and current across characteristic for a one-dimensional growth model of independent random walks”. In: *Ann. Probab.* 33.2, pp. 759–797. ISSN: 0091-1798. DOI: [10.1214/009117904000000946](https://doi.org/10.1214/009117904000000946). URL: <https://doi.org/10.1214/009117904000000946> (cit. on p. 84).
- seppalainen:12:scaling — (2012). “Scaling for a one-dimensional directed polymer with boundary conditions”. In: *Ann. Probab.* 40.1, pp. 19–73. ISSN: 0091-1798. DOI: [10.1214/10-AOP617](https://doi.org/10.1214/10-AOP617). URL: <https://doi.org/10.1214/10-AOP617> (cit. on p. 84).
- seppalainen:17:erratum — (2017). “Erratum to “Scaling for a one-dimensional directed polymer with boundary conditions” [MR2917766]”. In: *Ann. Probab.* 45.3, pp. 2056–2058. ISSN: 0091-1798. DOI: [10.1214/16-AOP1096](https://doi.org/10.1214/16-AOP1096). URL: <https://doi.org/10.1214/16-AOP1096> (cit. on p. 84).
- seppalainen:20:existence — (2020). “Existence, uniqueness and coalescence of directed planar geodesics: proof via the increment-stationary growth process”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 56.3, pp. 1775–1791. ISSN: 0246-0203. DOI: [10.1214/19-AIHP1016](https://doi.org/10.1214/19-AIHP1016). URL: <https://doi.org/10.1214/19-AIHP1016> (cit. on p. 84).
- seppalainen.krug:99:hydrodynamics — Seppäläinen, Timo and Joachim Krug (1999). “Hydrodynamics and plateau formation for a totally asymmetric exclusion model with particlewise disorder”. In: *J. Statist. Phys.* 95.3-4, pp. 525–567. ISSN: 0022-4715 (cit. on p. 84).
- seppalainen.sethuraman:03:transience — Seppäläinen, Timo and Sunder Sethuraman (2003). “Transience of second-class particles and diffusive bounds for additive functionals in one-dimensional asymmetric exclusion processes”. In: *Ann. Probab.* 31.1, pp. 148–169. ISSN: 0091-1798. DOI: [10.1214/aop/1046294307](https://doi.org/10.1214/aop/1046294307). URL: <https://doi.org/10.1214/aop/1046294307> (cit. on p. 84).
- seppalainen.shen:20:coalescence — Seppäläinen, Timo and Xiao Shen (2020). “Coalescence estimates for the corner growth model with exponential weights”. In: *Electron. J. Probab.* 25, Paper No. 85, 31. DOI: [10.1214/20-ejp489](https://doi.org/10.1214/20-ejp489). URL: <https://doi.org/10.1214/20-ejp489> (cit. on p. 84).

seppalainen.valko:10:bounds	Seppäläinen, Timo and Benedek Valkó (2010). “Bounds for scaling exponents for a $1 + 1$ dimensional directed polymer in a Brownian environment”. In: <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> 7, pp. 451–476 (cit. on p. 84).
seppalainen.yukich:01:large	Seppäläinen, Timo and J. E. Yukich (2001). “Large deviation principles for Euclidean functionals and other nearly additive processes”. In: <i>Probab. Theory Related Fields</i> 120.3, pp. 309–345. ISSN: 0178-8051. DOI: 10.1007/PL00008785 . URL: https://doi.org/10.1007/PL00008785 (cit. on p. 84).
seppalainen.zhai:17:hammersleys	Seppäläinen, Timo and Yun Zhai (2017). “Hammersley’s harness process: invariant distributions and height fluctuations”. In: <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> 53.1, pp. 287–321. ISSN: 0246-0203. DOI: 10.1214/15-AIHP717 . URL: https://doi.org/10.1214/15-AIHP717 (cit. on p. 84).
seroussi.zeitouni:22:lower	Seroussi, Inbar and Ofer Zeitouni (2022). “Lower bounds on the generalization error of nonlinear learning models”. In: <i>IEEE Trans. Inform. Theory</i> 68.12, pp. 7956–7970. ISSN: 0018-9448,1557-9654 (cit. on p. 84).
shamis.zeitouni:18:curie-weiss	Shamis, Mira and Ofer Zeitouni (2018). “The Curie-Weiss model with complex temperature: phase transitions”. In: <i>J. Stat. Phys.</i> 172.2, pp. 569–591. ISSN: 0022-4715,1572-9613. DOI: 10.1007/s10955-017-1812-0 . URL: https://doi.org/10.1007/s10955-017-1812-0 (cit. on p. 84).
shandarin.zel-dovich:89:large-scale	Shandarin, S. F. and Ya. B. Zel’dovich (1989). “The large-scale structure of the universe: turbulence, intermittency, structures in a self-gravitating medium”. In: <i>Rev. Modern Phys.</i> 61.2, pp. 185–220. ISSN: 0034-6861. DOI: 10.1103/RevModPhys.61.185 . URL: https://doi.org/10.1103/RevModPhys.61.185 (cit. on p. 84).
shang.zhai.ea:19:strong	Shang, Shijie, Jianliang Zhai, and Tusheng Zhang (2019). “Strong solutions for a stochastic model of two-dimensional second grade fluids driven by Lévy noise”. In: <i>J. Math. Anal. Appl.</i> 471.1-2, pp. 126–146. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2018.10.068 . URL: https://doi.org/10.1016/j.jmaa.2018.10.068 (cit. on p. 85).
shang.zhang:19:talagrand	Shang, Shijie and Tusheng Zhang (2019). “Talagrand concentration inequalities for stochastic heat-type equations under uniform distance”. In: <i>Electron. J. Probab.</i> 24, Paper No. 129, 15. DOI: 10.1214/19-ejp388 . URL: https://doi.org/10.1214/19-ejp388 (cit. on p. 85).
shang.zhang:20:approximations	— (2020). “Approximations of stochastic Navier-Stokes equations”. In: <i>Stochastic Process. Appl.</i> 130.4, pp. 2407–2432. ISSN: 0304-4149. DOI: 10.1016/j.spa.2019.07.007 . URL: https://doi.org/10.1016/j.spa.2019.07.007 (cit. on p. 85).
shang.zhang:21:global	— (June 2021). “Global well-posedness to stochastic reaction-diffusion equations on the real line \mathbb{R} with superlinear drifts driven by multiplicative space-time white noise”. In: <i>preprint arXiv:2106.02879</i> . URL: http://arXiv.org/abs/2106.02879 (cit. on p. 85).
shang.zhang:22:stochastic	Shang, Shijie and Tusheng Zhang (2022). “Stochastic heat equations with logarithmic nonlinearity”. In: <i>J. Differential Equations</i> 313, pp. 85–121. ISSN: 0022-0396. DOI: 10.1016/j.jde.2021.12.033 . URL: https://doi.org/10.1016/j.jde.2021.12.033 (cit. on p. 85).
shea.wainger:75:variants	Shea, Daniel F. and Stephen Wainger (1975). “Variants of the Wiener-Lévy theorem, with applications to stability problems for some Volterra

- integral equations". In: *Amer. J. Math.* 97, pp. 312–343. ISSN: 0002-9327. DOI: [10.2307/2373715](https://doi.org/10.2307/2373715). URL: <https://doi.org/10.2307/2373715> (cit. on p. 85).
- `sheffield:05:random` Sheffield, Scott (2005). "Random surfaces". In: *Astérisque* 304, pp. vi+175. ISSN: 0303-1179 (cit. on p. 85).
- `sheffield:07:gaussian` — (2007). "Gaussian free fields for mathematicians". In: *Probab. Theory Related Fields* 139.3-4, pp. 521–541. ISSN: 0178-8051. DOI: [10.1007/s00440-006-0050-1](https://doi.org/10.1007/s00440-006-0050-1). URL: <https://doi.org/10.1007/s00440-006-0050-1> (cit. on p. 85).
- `shen.tsai:19:stochastic` Shen, Hao and Li-Cheng Tsai (2019). "Stochastic telegraph equation limit for the stochastic six vertex model". In: *Proc. Amer. Math. Soc.* 147.6, pp. 2685–2705. ISSN: 0002-9939. DOI: [10.1090/proc/14415](https://doi.org/10.1090/proc/14415). URL: <https://doi.org/10.1090/proc/14415> (cit. on p. 85).
- `shen:07:relationship` Shen, Zhongwei (2007). "A relationship between the Dirichlet and regularity problems for elliptic equations". In: *Math. Res. Lett.* 14.2, pp. 205–213. ISSN: 1073-2780. DOI: [10.4310/MRL.2007.v14.n2.a4](https://doi.org/10.4310/MRL.2007.v14.n2.a4). URL: <https://doi.org/10.4310/MRL.2007.v14.n2.a4> (cit. on p. 85).
- `shepp.zeitouni:92:note` Shepp, Larry A. and Ofer Zeitouni (1992). "A note on conditional exponential moments and Onsager-Machlup functionals". In: *Ann. Probab.* 20.2, pp. 652–654. ISSN: 0091-1798,2168-894X. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C652:ANOCEM%3E2.0.CO;2-0%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C652:ANOCEM%3E2.0.CO;2-0%5C&origin=MSN) (cit. on p. 85).
- `sherman:70:general` Sherman, B. (1970). "A general one-phase Stefan problem". In: *Quart. Appl. Math.* 28, pp. 377–382. ISSN: 0033-569X. DOI: [10.1090/qam/282082](https://doi.org/10.1090/qam/282082). URL: <https://doi.org/10.1090/qam/282082> (cit. on p. 85).
- `sherrington.kirkpatrick:75:solvable` Sherrington, David and Scott Kirkpatrick (Dec. 1975). "Solvable Model of a Spin-Glass". In: *Phys. Rev. Lett.* 35 (26), pp. 1792–1796. DOI: [10.1103/PhysRevLett.35.1792](https://link.aps.org/doi/10.1103/PhysRevLett.35.1792). URL: <https://link.aps.org/doi/10.1103/PhysRevLett.35.1792> (cit. on p. 85).
- `shi:98:local` Shi, Zhan (1998). "A local time curiosity in random environment". In: *Stochastic Process. Appl.* 76.2, pp. 231–250. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(98\)00036-2](https://doi.org/10.1016/S0304-4149(98)00036-2). URL: [https://doi.org/10.1016/S0304-4149\(98\)00036-2](https://doi.org/10.1016/S0304-4149(98)00036-2) (cit. on p. 85).
- `shiga:92:ergodic` Shiga, Tokuzo (1992). "Ergodic theorems and exponential decay of sample paths for certain interacting diffusion systems". In: *Osaka J. Math.* 29.4, pp. 789–807. ISSN: 0030-6126. URL: <http://projecteuclid.org/euclid.ojm/1200784090> (cit. on p. 85).
- `shiga:94:two` — (1994). "Two contrasting properties of solutions for one-dimensional stochastic partial differential equations". In: *Canad. J. Math.* 46.2, pp. 415–437. ISSN: 0008-414X. DOI: [10.4153/CJM-1994-022-8](https://doi.org/10.4153/CJM-1994-022-8). URL: <https://doi.org/10.4153/CJM-1994-022-8> (cit. on p. 85).
- `shimizu:80:infinite-dimensional` Shiga, Tokuzo and Akinobu Shimizu (1980). "Infinite-dimensional stochastic differential equations and their applications". In: *J. Math. Kyoto Univ.* 20.3, pp. 395–416. ISSN: 0023-608X. DOI: [10.1215/kjm/1250522207](https://doi.org/10.1215/kjm/1250522207). URL: <https://doi.org/10.1215/kjm/1250522207> (cit. on p. 85).
- `shinault.tracy:11:asymptotics` Shinault, Gregory and Craig A. Tracy (2011). "Asymptotics for the covariance of the Airy₂ process". In: *J. Stat. Phys.* 143.1, pp. 60–71.

- ISSN: 0022-4715. DOI: [10.1007/s10955-011-0155-5](https://doi.org/10.1007/s10955-011-0155-5). URL: <https://doi.org/10.1007/s10955-011-0155-5> (cit. on p. 85).
- `el-showk.paulos.ea:14:solving` El-Showk, Sheer et al. (2014). “Solving the 3d Ising model with the conformal bootstrap II. c -minimization and precise critical exponents”. In: *J. Stat. Phys.* 157.4-5, pp. 869–914. ISSN: 0022-4715. DOI: [10.1007/s10955-014-1042-7](https://doi.org/10.1007/s10955-014-1042-7). URL: <https://doi.org/10.1007/s10955-014-1042-7> (cit. on p. 85).
- `sierocinski.zabczyk:89:on` Sierocinski, Andrzej and Jerzy Zabczyk (1989a). “On a packing problem”. In: *Bull. Polish Acad. Sci. Math.* 37.1-6, 305–313 (1990). ISSN: 0239-7269 (cit. on p. 85).
- `silverstein:67:new` Silverstein, M. L. (1967/1968). “A new approach to local times”. In: *J. Math. Mech.* 17, pp. 1023–1054 (cit. on p. 85).
- `simon:77:notes` Simon, Barry (1977). “Notes on infinite determinants of Hilbert space operators”. In: *Advances in Math.* 24.3, pp. 244–273. ISSN: 0001-8708. DOI: [10.1016/0001-8708\(77\)90057-3](https://doi.org/10.1016/0001-8708(77)90057-3). URL: [https://doi.org/10.1016/0001-8708\(77\)90057-3](https://doi.org/10.1016/0001-8708(77)90057-3) (cit. on p. 85).
- `simon:14:comparing` Simon, Thomas (2014). “Comparing Fréchet and positive stable laws”. In: *Electron. J. Probab.* 19, no. 16, 25. DOI: [10.1214/EJP.v19-3058](https://doi.org/10.1214/EJP.v19-3058). URL: <https://doi.org/10.1214/EJP.v19-3058> (cit. on p. 85).
- `sinai:95:remark` Sinai, Yakov G. (1995). “A remark concerning random walks with random potentials”. In: *Fund. Math.* 147.2, pp. 173–180. ISSN: 0016-2736. DOI: [10.4064/fm-147-2-173-180](https://doi.org/10.4064/fm-147-2-173-180). URL: <https://doi.org/10.4064/fm-147-2-173-180> (cit. on p. 85).
- `sinaui:82:limit` Sinaui, Ya. G. (1982). “The limit behavior of a one-dimensional random walk in a random environment”. In: *Teor. Veroyatnost. i Primenen.* 27.2, pp. 247–258. ISSN: 0040-361X (cit. on p. 85).
- `skorohod:56:limit` Skorohod, A. V. (1956). “Limit theorems for stochastic processes”. In: *Teor. Veroyatnost. i Primenen.* 1, pp. 289–319. ISSN: 0040-361x (cit. on p. 85).
- `skoulakis.adler:01:superprocesses` Skoulakis, Georgios and Robert J. Adler (2001). “Superprocesses over a stochastic flow”. In: *Ann. Appl. Probab.* 11.2, pp. 488–543. ISSN: 1050-5164. DOI: [10.1214/aoap/1015345302](https://doi.org/10.1214/aoap/1015345302). URL: <https://doi.org/10.1214/aoap/1015345302> (cit. on p. 85).
- `slade:18:critical` Slade, Gordon (2018). “Critical exponents for long-range $O(n)$ models below the upper critical dimension”. In: *Comm. Math. Phys.* 358.1, pp. 343–436. ISSN: 0010-3616. DOI: [10.1007/s00220-017-3024-5](https://doi.org/10.1007/s00220-017-3024-5). URL: <https://doi.org/10.1007/s00220-017-3024-5> (cit. on p. 85).
- `slade:19:self-avoiding` — (2019). “Self-avoiding walk, spin systems and renormalization”. In: *Proc. A.* 475.2221, pp. 20180549, 21. ISSN: 1364-5021. DOI: [10.1098/rspa.2018.0549](https://doi.org/10.1098/rspa.2018.0549). URL: <https://doi.org/10.1098/rspa.2018.0549> (cit. on p. 85).
- `slade.tomberg:16:critical` Slade, Gordon and Alexandre Tomberg (2016). “Critical correlation functions for the 4-dimensional weakly self-avoiding walk and n -component $|\varphi|^4$ model”. In: *Comm. Math. Phys.* 342.2, pp. 675–737. ISSN: 0010-3616. DOI: [10.1007/s00220-015-2488-4](https://doi.org/10.1007/s00220-015-2488-4). URL: <https://doi.org/10.1007/s00220-015-2488-4> (cit. on p. 85).
- `slepian:62:one-sided` Slepian, David (1962). “The one-sided barrier problem for Gaussian noise”. In: *Bell System Tech. J.* 41, pp. 463–501. ISSN: 0005-8580. DOI: [10.1002/j.1538-7305.1962.tb02419.x](https://doi.org/10.1002/j.1538-7305.1962.tb02419.x). URL: <https://doi.org/10.1002/j.1538-7305.1962.tb02419.x> (cit. on p. 85).

soboleff:45:sur	Soboleff, S. L. (1945). “Sur la presque périodicité des solutions de l’équation des ondes. II”. In: <i>C. R. (Doklady) Acad. Sci. URSS (N. S.)</i> 48, pp. 618–620 (cit. on p. 85).
sobolevskiui:61:equations	Sobolevskiui, P. E. (1961). “Equations of parabolic type in a Banach space”. In: <i>Trudy Moskov. Mat. Ob.</i> 10, pp. 297–350. ISSN: 0134-8663 (cit. on p. 85).
sokolov.klafter:05:from	Sokolov, I. M. and J. Klafter (2005). “From diffusion to anomalous diffusion: a century after Einstein’s Brownian motion”. In: <i>Chaos</i> 15.2, pp. 026103, 7. ISSN: 1054-1500. DOI: 10.1063/1.1860472 . URL: https://doi.org/10.1063/1.1860472 (cit. on p. 85).
soner.souganidis:93:singularities	Soner, H. M. and P. E. Souganidis (1993). “Singularities and uniqueness of cylindrically symmetric surfaces moving by mean curvature”. In: <i>Comm. Partial Differential Equations</i> 18.5-6, pp. 859–894. ISSN: 0360-5302. DOI: 10.1080/03605309308820954 . URL: https://doi.org/10.1080/03605309308820954 (cit. on p. 85).
song:12:asymptotic	Song, Jian (2012). “Asymptotic behavior of the solution of heat equation driven by fractional white noise”. In: <i>Statist. Probab. Lett.</i> 82.3, pp. 614–620. ISSN: 0167-7152. DOI: 10.1016/j.spl.2011.11.017 . URL: https://doi.org/10.1016/j.spl.2011.11.017 (cit. on p. 85).
song:17:on	— (2017). “On a class of stochastic partial differential equations”. In: <i>Stochastic Process. Appl.</i> 127.1, pp. 37–79. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.05.008 . URL: https://doi.org/10.1016/j.spa.2016.05.008 (cit. on p. 85).
song.song.ea:20:fractional	Song, Jian, Xiaoming Song, and Fangjun Xu (2020). “Fractional stochastic wave equation driven by a Gaussian noise rough in space”. In: <i>Bernoulli</i> 26.4, pp. 2699–2726. ISSN: 1350-7265. DOI: 10.3150/20-BEJ1204 . URL: https://doi.org/10.3150/20-BEJ1204 (cit. on p. 85).
song.tindel:22:skorohod	Song, Jian and Samy Tindel (2022). “Skorohod and Stratonovich integrals for controlled processes”. In: <i>Stochastic Process. Appl.</i> 150, pp. 569–595. ISSN: 0304-4149, 1879-209X. DOI: 10.1016/j.spa.2022.05.002 . URL: https://doi.org/10.1016/j.spa.2022.05.002 (cit. on p. 85).
song.vondracek:03:potential	Song, Renming and Zoran Vondraek (2003). “Potential theory of subordinate killed Brownian motion in a domain”. In: <i>Probab. Theory Related Fields</i> 125.4, pp. 578–592. ISSN: 0178-8051. DOI: 10.1007/s00440-002-0251-1 . URL: https://doi.org/10.1007/s00440-002-0251-1 (cit. on p. 85).
song.zhou:96:remark	Song, Renming and Xian Yin Zhou (1996). “A remark on diffusion of directed polymers in random environments”. In: <i>J. Statist. Phys.</i> 85.1-2, pp. 277–289. ISSN: 0022-4715. DOI: 10.1007/BF02175566 . URL: https://doi.org/10.1007/BF02175566 (cit. on p. 85).
soshnikov:00:determinantal	Soshnikov, A. (2000). “Determinantal random point fields”. In: <i>Uspekhi Mat. Nauk</i> 55.5(335), pp. 107–160. ISSN: 0042-1316. DOI: 10.1070/rm2000v055n05ABEH000321 . URL: https://doi.org/10.1070/rm2000v055n05ABEH000321 (cit. on p. 85).
souplet:99:uniform	Souplet, Philippe (1999). “Uniform blow-up profiles and boundary behavior for diffusion equations with nonlocal nonlinear source”. In: <i>J. Differential Equations</i> 153.2, pp. 374–406. ISSN: 0022-0396. DOI:

- 10.1006/jdeq.1998.3535. URL: <https://doi.org/10.1006/jdeq.1998.3535> (cit. on p. 86).
- sowers:92:large Sowers, Richard B. (1992). “Large deviations for a reaction-diffusion equation with non-Gaussian perturbations”. In: *Ann. Probab.* 20.1, pp. 504–537. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199201\)20:1%3C504:LDFARE%3E2.0.CO;2-W%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199201)20:1%3C504:LDFARE%3E2.0.CO;2-W%5C&origin=MSN) (cit. on p. 86).
- spitzer:70:interaction Spitzer, Frank (1970). “Interaction of Markov processes”. In: *Advances in Math.* 5, 246–290 (1970). ISSN: 0001-8708. DOI: 10.1016/0001-8708(70)90034-4. URL: [https://doi.org/10.1016/0001-8708\(70\)90034-4](https://doi.org/10.1016/0001-8708(70)90034-4) (cit. on p. 86).
- spitzer:81:infinite — (1981). “Infinite systems with locally interacting components”. In: *Ann. Probab.* 9.3, pp. 349–364. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198106\)9:3%3C349:ISWLIC%3E2.0.CO;2-P%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198106)9:3%3C349:ISWLIC%3E2.0.CO;2-P%5C&origin=MSN) (cit. on p. 86).
- spohn:06:exact Spohn, Herbert (2006). “Exact solutions for KPZ-type growth processes, random matrices, and equilibrium shapes of crystals”. In: *Phys. A* 369.1, pp. 71–99. ISSN: 0378-4371. DOI: 10.1016/j.physa.2006.04.006. URL: <https://doi.org/10.1016/j.physa.2006.04.006> (cit. on p. 86).
- sritharan.sundar:06:large Sritharan, S. S. and P. Sundar (2006). “Large deviations for the two-dimensional Navier-Stokes equations with multiplicative noise”. In: *Stochastic Process. Appl.* 116.11, pp. 1636–1659. ISSN: 0304-4149. DOI: 10.1016/j.spa.2006.04.001. URL: <https://doi.org/10.1016/j.spa.2006.04.001> (cit. on p. 86).
- stefanov.tindel:23:sampling Stefanov, Plamen and Samy Tindel (2023). “Sampling linear inverse problems with noise”. In: *Asymptot. Anal.* 132.3-4, pp. 331–382. ISSN: 0921-7134, 1875-8576 (cit. on p. 86).
- steinberg.zeitouni:92:on Steinberg, Y. and O. Zeitouni (1992). “On tests for normality”. In: *IEEE Trans. Inform. Theory* 38.6, pp. 1779–1787. ISSN: 0018-9448, 1557-9654. DOI: 10.1109/18.165450. URL: <https://doi.org/10.1109/18.165450> (cit. on p. 86).
- stewartson.stuart:71:non-linear Stewartson, K. and J. T. Stuart (1971). “A non-linear instability theory for a wave system in plane Poiseuille flow”. In: *J. Fluid Mech.* 48, pp. 529–545. ISSN: 0022-1120. DOI: 10.1017/S0022112071001733. URL: <https://doi.org/10.1017/S0022112071001733> (cit. on p. 86).
- stocke:84:differentiability Stocke, Britt-Marie (1984). “Differentiability properties of Bessel potentials and Besov functions”. In: *Ark. Mat.* 22.2, pp. 269–286. ISSN: 0004-2080. DOI: 10.1007/BF02384383. URL: <https://doi.org/10.1007/BF02384383> (cit. on p. 86).
- strichartz:67:multipliers Strichartz, Robert S. (1967). “Multipliers on fractional Sobolev spaces”. In: *J. Math. Mech.* 16, pp. 1031–1060 (cit. on p. 86).
- stricker.yor:78:calcul Stricker, C. and M. Yor (1978). “Calcul stochastique dépendant d’un paramètre”. In: *Z. Wahrsch. Verw. Gebiete* 45.2, pp. 109–133. ISSN: 0044-3719. DOI: 10.1007/BF00715187. URL: <https://doi.org/10.1007/BF00715187> (cit. on p. 86).
- sturm:03:on Sturm, Anja (2003). “On convergence of population processes in random environments to the stochastic heat equation with colored noise”. In: *Electron. J. Probab.* 8, no. 6, 39. ISSN: 1083-6489. DOI: 10.1214/EJP.

v8-129. URL: <https://doi.org/10.1214/EJP.v8-129> (cit. on p. 86).

su.lei.ea:21:tracy-widom

Su, Zhong-gen, Yu-huan Lei, and Tian Shen (2021). “Tracy-Widom distribution, Airy_2 process and its sample path properties”. In: *Appl. Math. J. Chinese Univ. Ser. B* 36.1, pp. 128–158. ISSN: 1005-1031. DOI: [10.1007/s11766-021-4251-2](https://doi.org/10.1007/s11766-021-4251-2). URL: <https://doi.org/10.1007/s11766-021-4251-2> (cit. on p. 86).

subag.zeitouni:15:freezing

Subag, Eliran and Ofer Zeitouni (2015). “Freezing and decorated Poisson point processes”. In: *Comm. Math. Phys.* 337.1, pp. 55–92. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s00220-015-2303-2](https://doi.org/10.1007/s00220-015-2303-2). URL: <https://doi.org/10.1007/s00220-015-2303-2> (cit. on p. 86).

subag.zeitouni:17:extremal

Subag, Eliran and Ofer Zeitouni (2017). “The extremal process of critical points of the pure p -spin spherical spin glass model”. In: *Probab. Theory Related Fields* 168.3-4, pp. 773–820. ISSN: 0178-8051,1432-2064. DOI: [10.1007/s00440-016-0724-2](https://doi.org/10.1007/s00440-016-0724-2). URL: <https://doi.org/10.1007/s00440-016-0724-2> (cit. on p. 86).

subag.zeitouni:21:concentration

— (2021). “Concentration of the complexity of spherical pure p -spin models at arbitrary energies”. In: *J. Math. Phys.* 62.12, Paper No. 123301, 15. ISSN: 0022-2488,1089-7658. DOI: [10.1063/5.0070582](https://doi.org/10.1063/5.0070582). URL: <https://doi.org/10.1063/5.0070582> (cit. on p. 86).

sudakov.cirel-son:74:extremal

Sudakov, V. N. and B. S. Cirel'son (1974). “Extremal properties of half-spaces for spherically invariant measures”. In: *Zap. Naun. Sem. Leningrad. Otdel. Mat. Inst. Steklov. (LOMI)* 41. Problems in the theory of probability distributions, II, pp. 14–24, 165 (cit. on p. 86).

sugino.tsuchiya:94:critical

Sugino, Fumihiko and Osamu Tsuchiya (1994). “Critical behavior in $c = 1$ matrix model with branching interactions”. In: *Modern Phys. Lett. A* 9.34, pp. 3149–3162. ISSN: 0217-7323. DOI: [10.1142/S0217732394002975](https://doi.org/10.1142/S0217732394002975). URL: <https://doi.org/10.1142/S0217732394002975> (cit. on p. 86).

sugitani:89:some

Sugitani, Sadao (1989). “Some properties for the measure-valued branching diffusion processes”. In: *J. Math. Soc. Japan* 41.3, pp. 437–462. ISSN: 0025-5645. DOI: [10.2969/jmsj/04130437](https://doi.org/10.2969/jmsj/04130437). URL: <https://doi.org/10.2969/jmsj/04130437> (cit. on p. 86).

swi-ech.zabczyk:13:uniqueness

Więch, Andrzej and Jerzy Zabczyk (2013). “Uniqueness for integro-PDE in Hilbert spaces”. In: *Potential Anal.* 38.1, pp. 233–259. ISSN: 0926-2601. DOI: [10.1007/s11118-011-9271-8](https://doi.org/10.1007/s11118-011-9271-8). URL: <https://doi.org/10.1007/s11118-011-9271-8> (cit. on p. 86).

swi-ech.zabczyk:16:integro-pde

— (2016). “Integro-PDE in Hilbert spaces: existence of viscosity solutions”. In: *Potential Anal.* 45.4, pp. 703–736. ISSN: 0926-2601. DOI: [10.1007/s11118-016-9563-0](https://doi.org/10.1007/s11118-016-9563-0). URL: <https://doi.org/10.1007/s11118-016-9563-0> (cit. on p. 86).

swiech.zabczyk:11:large

Więch, Andrzej and Jerzy Zabczyk (2011). “Large deviations for stochastic PDE with Lévy noise”. In: *J. Funct. Anal.* 260.3, pp. 674–723. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2010.09.016](https://doi.org/10.1016/j.jfa.2010.09.016). URL: <https://doi.org/10.1016/j.jfa.2010.09.016> (cit. on p. 86).

sznitman:93:brownian

Sznitman, Alain-Sol (1993a). “Brownian asymptotics in a Poissonian environment”. In: *Probab. Theory Related Fields* 95.2, pp. 155–174. ISSN: 0178-8051. DOI: [10.1007/BF01192268](https://doi.org/10.1007/BF01192268). URL: <https://doi.org/10.1007/BF01192268> (cit. on p. 86).

sznitman:93:brownian*1

— (1993b). “Brownian survival among Gibbsian traps”. In: *Ann. Probab.* 21.1, pp. 490–508. ISSN: 0091-1798. URL: <http://links.jstor.org/>

- [sici?sici=0091-1798\(199301\)21:1%3C490:BSAGT%3E2.0.CO;2-9%5C&origin=MSN](#) (cit. on p. 86).
- [sznitman.zeitouni:04:on](#) Sznitman, Alain-Sol and Ofer Zeitouni (2004). “On the diffusive behavior of isotropic diffusions in a random environment”. In: *C. R. Math. Acad. Sci. Paris* 339.6, pp. 429–434. ISSN: 1631-073X,1778-3569. DOI: [10.1016/j.crma.2004.07.012](#). URL: [https://doi.org/10.1016/j.crma.2004.07.012](#) (cit. on p. 86).
- [sznitman.zeitouni:06:invariance](#) — (2006). “An invariance principle for isotropic diffusions in random environment”. In: *Invent. Math.* 164.3, pp. 455–567. ISSN: 0020-9910,1432-1297. DOI: [10.1007/s00222-005-0477-5](#). URL: [https://doi.org/10.1007/s00222-005-0477-5](#) (cit. on p. 86).
- [takeuchi.sano.ea:11:growing](#) Takeuchi, Kazumasa A et al. (2011). “Growing interfaces uncover universal fluctuations behind scale invariance”. In: *Sci. Rep.* 1.1, pp. 1–5 (cit. on p. 86).
- [takeuchi.sano:10:universal](#) Takeuchi, Kazumasa A. and Masaki Sano (June 2010). “Universal Fluctuations of Growing Interfaces: Evidence in Turbulent Liquid Crystals”. In: *Phys. Rev. Lett.* 104 (23), p. 230601. DOI: [10.1103/PhysRevLett.104.230601](#). URL: [https://link.aps.org/doi/10.1103/PhysRevLett.104.230601](#) (cit. on p. 86).
- [talagrand:94:sharper](#) Talagrand, M. (1994). “Sharper bounds for Gaussian and empirical processes”. In: *Ann. Probab.* 22.1, pp. 28–76. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199401\)22:1%3C28:SBFGAE%3E2.0.CO;2-W%5C&origin=MSN](#) (cit. on p. 86).
- [talagrand:96:transportation](#) — (1996). “Transportation cost for Gaussian and other product measures”. In: *Geom. Funct. Anal.* 6.3, pp. 587–600. ISSN: 1016-443X. DOI: [10.1007/BF02249265](#). URL: [https://doi.org/10.1007/BF02249265](#) (cit. on p. 87).
- [talagrand:94:small](#) Talagrand, Michel (1994). “The small ball problem for the Brownian sheet”. In: *Ann. Probab.* 22.3, pp. 1331–1354. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199407\)22:3%3C1331:TSBPFT%3E2.0.CO;2-4%5C&origin=MSN](#) (cit. on p. 87).
- [talagrand:95:concentration](#) — (1995a). “Concentration of measure and isoperimetric inequalities in product spaces”. In: *Inst. Hautes Études Sci. Publ. Math.* 81, pp. 73–205. ISSN: 0073-8301. URL: [http://www.numdam.org/item?id=PMIHES%5C_1995%5C_%5C_81%5C_%5C_73%5C_0](#) (cit. on p. 87).
- [talagrand:95:hausdorff](#) — (1995b). “Hausdorff measure of trajectories of multiparameter fractional Brownian motion”. In: *Ann. Probab.* 23.2, pp. 767–775. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C767:HMOTOM%3E2.0.CO;2-P%5C&origin=MSN](#) (cit. on p. 87).
- [talagrand:96:new](#) — (1996). “New concentration inequalities in product spaces”. In: *Invent. Math.* 126.3, pp. 505–563. ISSN: 0020-9910. DOI: [10.1007/s002220050108](#). URL: [https://doi.org/10.1007/s002220050108](#) (cit. on p. 87).
- [grand:98:sherrington-kirkpatrick](#) — (1998). “The Sherrington-Kirkpatrick model: a challenge for mathematicians”. In: *Probab. Theory Related Fields* 110.2, pp. 109–176. ISSN: 0178-8051. DOI: [10.1007/s004400050147](#). URL: [https://doi.org/10.1007/s004400050147](#) (cit. on p. 87).
- [talagrand:03:on](#) — (2003a). “On Guerra’s broken replica-symmetry bound”. In: *C. R. Math. Acad. Sci. Paris* 337.7, pp. 477–480. ISSN: 1631-073X. DOI:

- 10.1016/j.crma.2003.09.001. URL: <https://doi.org/10.1016/j.crma.2003.09.001> (cit. on p. 87).
- talagrand:06:parisi — (2006a). “Parisi measures”. In: *J. Funct. Anal.* 231.2, pp. 269–286. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2005.03.001. URL: <https://doi.org/10.1016/j.jfa.2005.03.001> (cit. on p. 87).
- talagrand:06:parisi*1 — (2006b). “The Parisi formula”. In: *Ann. of Math. (2)* 163.1, pp. 221–263. ISSN: 0003-486X. DOI: 10.4007/annals.2006.163.221. URL: <https://doi.org/10.4007/annals.2006.163.221> (cit. on p. 87).
- talagrand:10:construction — (2010). “Construction of pure states in mean field models for spin glasses”. In: *Probab. Theory Related Fields* 148.3-4, pp. 601–643. ISSN: 0178-8051. DOI: 10.1007/s00440-009-0242-6. URL: <https://doi.org/10.1007/s00440-009-0242-6> (cit. on p. 87).
- talenti:65:sopra Talenti, Giorgio (1965). “Sopra una classe di equazioni ellittiche a coefficienti misurabili”. In: *Ann. Mat. Pura Appl. (4)* 69, pp. 285–304. ISSN: 0003-4622. DOI: 10.1007/BF02414375. URL: <https://doi.org/10.1007/BF02414375> (cit. on p. 87).
- arma:93:surface-diffusion-driven Tamborenea, P. I. and S. Das Sarma (Oct. 1993). “Surface-diffusion-driven kinetic growth on one-dimensional substrates”. In: *Phys. Rev. E* 48 (4), pp. 2575–2594. DOI: 10.1103/PhysRevE.48.2575. URL: <https://link.aps.org/doi/10.1103/PhysRevE.48.2575> (cit. on p. 87).
- tang.tsai:18:optimal Tang, Wenpin and Li-Cheng Tsai (2018). “Optimal surviving strategy for drifted Brownian motions with absorption”. In: *Ann. Probab.* 46.3, pp. 1597–1650. ISSN: 0091-1798. DOI: 10.1214/17-AOP1211. URL: <https://doi.org/10.1214/17-AOP1211> (cit. on p. 87).
- tao:85:analyticity Tao, L. N. (1985). “The analyticity of solutions of the heat equation with nonlinear boundary conditions”. In: *Quart. J. Mech. Appl. Math.* 38.3, pp. 447–459. ISSN: 0033-5614. DOI: 10.1093/qjmam/38.3.447. URL: <https://doi.org/10.1093/qjmam/38.3.447> (cit. on p. 87).
- tartar:72:interpolation Tartar, L. (1972). “Interpolation non linéaire et régularité”. In: *J. Functional Analysis* 9, pp. 469–489. DOI: 10.1016/0022-1236(72)90022-5. URL: [https://doi.org/10.1016/0022-1236\(72\)90022-5](https://doi.org/10.1016/0022-1236(72)90022-5) (cit. on p. 87).
- taylor.mitrea.ea:05:lipschitz Taylor, Michael, Marius Mitrea, and András Vasy (2005). “Lipschitz domains, domains with corners, and the Hodge Laplacian”. In: *Comm. Partial Differential Equations* 30.10-12, pp. 1445–1462. ISSN: 0360-5302. DOI: 10.1080/03605300500299547. URL: <https://doi.org/10.1080/03605300500299547> (cit. on p. 87).
- taylor:61:on Taylor, S. J. (1961). “On the connexion between Hausdorff measures and generalized capacity”. In: *Proc. Cambridge Philos. Soc.* 57, pp. 524–531. ISSN: 0008-1981. DOI: 10.1017/s0305004100035581. URL: <https://doi.org/10.1017/s0305004100035581> (cit. on p. 87).
- teichmann:11:another Teichmann, Josef (2011). “Another approach to some rough and stochastic partial differential equations”. In: *Stoch. Dyn.* 11.2-3, pp. 535–550. ISSN: 0219-4937. DOI: 10.1142/S0219493711003437. URL: <https://doi.org/10.1142/S0219493711003437> (cit. on p. 87).
- temple.tracy:92:from Temple, Blake and Craig A. Tracy (1992). “From Newton to Einstein”. In: *Amer. Math. Monthly* 99.6, pp. 507–521. ISSN: 0002-9890. DOI: 10.2307/2324058. URL: <https://doi.org/10.2307/2324058> (cit. on p. 87).

tessitore.zabczyk:01:trotters

Tessitore, G. and J. Zabczyk (2001). “Trotter’s formula for transition semigroups”. In: *Semigroup Forum* 63.2, pp. 114–126. ISSN: 0037-1912. DOI: [10.1007/s002330010047](https://doi.org/10.1007/s002330010047). URL: <https://doi.org/10.1007/s002330010047> (cit. on p. 87).

tessitore.zabczyk:96:pricing

Tessitore, Gianmario and Jerzy Zabczyk (1996). “Pricing options for multinomial models”. In: *Bull. Polish Acad. Sci. Math.* 44.3, pp. 363–380. ISSN: 0239-7269 (cit. on p. 87).

tessitore.zabczyk:98:invariant

— (1998a). “Invariant measures for stochastic heat equations”. In: *Probab. Math. Statist.* 18.2, Acta Univ. Wratislav. No. 2111, pp. 271–287. ISSN: 0208-4147 (cit. on p. 87).

tessitore.zabczyk:98:strict

— (1998b). “Strict positivity for stochastic heat equations”. In: *Stochastic Process. Appl.* 77.1, pp. 83–98. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(98\)00024-6](https://doi.org/10.1016/S0304-4149(98)00024-6). URL: [https://doi.org/10.1016/S0304-4149\(98\)00024-6](https://doi.org/10.1016/S0304-4149(98)00024-6) (cit. on p. 87).

tessitore.zabczyk:06:wong-zakai

— (2006). “Wong-Zakai approximations of stochastic evolution equations”. In: *J. Evol. Equ.* 6.4, pp. 621–655. ISSN: 1424-3199. DOI: [10.1007/s00028-006-0280-9](https://doi.org/10.1007/s00028-006-0280-9). URL: <https://doi.org/10.1007/s00028-006-0280-9> (cit. on p. 87).

thouless:10:anderson

Thouless, David (2010). “Anderson localization in the seventies and beyond”. In: *Int. J. Mod. Phys. B* 24.12n13, pp. 1507–1525 (cit. on p. 87).

tindel:00:spdes

Tindel, S. (2000). “SPDEs with pseudodifferential generators: the existence of a density”. In: *Appl. Math. (Warsaw)* 27.3, pp. 287–308. ISSN: 1233-7234. DOI: [10.4064/am-27-3-287-308](https://doi.org/10.4064/am-27-3-287-308). URL: <https://doi.org/10.4064/am-27-3-287-308> (cit. on p. 87).

tindel.tudor.ea:03:stochastic

Tindel, S., C. A. Tudor, and F. Viens (2003). “Stochastic evolution equations with fractional Brownian motion”. In: *Probab. Theory Related Fields* 127.2, pp. 186–204. ISSN: 0178-8051. DOI: [10.1007/s00440-003-0282-2](https://doi.org/10.1007/s00440-003-0282-2). URL: <https://doi.org/10.1007/s00440-003-0282-2> (cit. on p. 87).

tindel.tudor.ea:04:sharp

— (2004). “Sharp Gaussian regularity on the circle, and applications to the fractional stochastic heat equation”. In: *J. Funct. Anal.* 217.2, pp. 280–313. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2003.12.002](https://doi.org/10.1016/j.jfa.2003.12.002). URL: <https://doi.org/10.1016/j.jfa.2003.12.002> (cit. on p. 87).

tindel:97:stochastic

Tindel, Samy (1997). “Stochastic parabolic equations with anticipative initial condition”. In: *Stochastics Stochastics Rep.* 62.1-2, pp. 1–20. ISSN: 1045-1129. DOI: [10.1080/17442509708834125](https://doi.org/10.1080/17442509708834125). URL: <https://doi.org/10.1080/17442509708834125> (cit. on p. 87).

tindel:98:quasilinear

— (1998). “Quasilinear stochastic elliptic equations with reflection: the existence of a density”. In: *Bernoulli* 4.4, pp. 445–459. ISSN: 1350-7265. DOI: [10.2307/3318660](https://doi.org/10.2307/3318660). URL: <https://doi.org/10.2307/3318660> (cit. on p. 87).

tindel:02:on

— (2002). “On forward stochastic integrals over the loop space”. In: *Stochastic Anal. Appl.* 20.1, pp. 221–241. ISSN: 0736-2994. DOI: [10.1081/SAP-120002429](https://doi.org/10.1081/SAP-120002429). URL: <https://doi.org/10.1081/SAP-120002429> (cit. on p. 87).

tindel:03:quenched

— (2003). “Quenched large deviation principle for the overlap of a p -spins system”. In: *J. Statist. Phys.* 110.1-2, pp. 51–72. ISSN: 0022-4715. DOI: [10.1023/A:1021062510565](https://doi.org/10.1023/A:1021062510565). URL: <https://doi.org/10.1023/A:1021062510565> (cit. on p. 87).

tindel:05:on	— (2005). “On the stochastic calculus method for spins systems”. In: <i>Ann. Probab.</i> 33.2, pp. 561–581. ISSN: 0091-1798. DOI: 10.1214/009117904000000919 . URL: https://doi.org/10.1214/009117904000000919 (cit. on p. 87).
tindel.chouk:15:skorohod	Tindel, Samy and Khalil Chouk (2015). “Skorohod and Stratonovich integration in the plane”. In: <i>Electron. J. Probab.</i> 20, no. 39, 39. DOI: 10.1214/ejp.v20-3041 . URL: https://doi.org/10.1214/ejp.v20-3041 (cit. on p. 87).
tindel.liu.ea:21:on	Tindel, Samy, Yanghui Liu, and Guang Lin (2021). “On the anticipative nonlinear filtering problem and its stability”. In: <i>Appl. Math. Optim.</i> 84.1, pp. 399–423. ISSN: 0095-4616. DOI: 10.1007/s00245-019-09649-z . URL: https://doi.org/10.1007/s00245-019-09649-z (cit. on p. 88).
tindel.unterberger:11:rough	Tindel, Samy and Jérémie Unterberger (2011). “The rough path associated to the multidimensional analytic fBm with any Hurst parameter”. In: <i>Collect. Math.</i> 62.2, pp. 197–223. ISSN: 0010-0757. DOI: 10.1007/s13348-010-0021-9 . URL: https://doi.org/10.1007/s13348-010-0021-9 (cit. on p. 88).
tindel.viens:99:on	Tindel, Samy and Frederi Viens (1999). “On space-time regularity for the stochastic heat equation on Lie groups”. In: <i>J. Funct. Anal.</i> 169.2, pp. 559–603. ISSN: 0022-1236. DOI: 10.1006/jfan.1999.3486 . URL: https://doi.org/10.1006/jfan.1999.3486 (cit. on p. 88).
tindel.viens:02:almost	Tindel, Samy and Frederi Viens (2002). “Almost sure exponential behaviour for a parabolic SPDE on a manifold”. In: <i>Stochastic Process. Appl.</i> 100, pp. 53–74. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(02)00102-3 . URL: https://doi.org/10.1016/S0304-4149(02)00102-3 (cit. on p. 88).
tindel.viens:04:convergence	— (2004). “Convergence of a branching and interacting particle system to the solution of a nonlinear stochastic PDE”. In: <i>Random Oper. Stochastic Equations</i> 12.2, pp. 129–144. ISSN: 0926-6364. DOI: 10.1163/156939704323074692 . URL: https://doi.org/10.1163/156939704323074692 (cit. on p. 88).
tindel.viens:05:relating	— (2005). “Relating the almost-sure Lyapunov exponent of a parabolic SPDE and its coefficients’ spatial regularity”. In: <i>Potential Anal.</i> 22.2, pp. 101–125. ISSN: 0926-2601. DOI: 10.1007/s11118-004-0576-8 . URL: https://doi.org/10.1007/s11118-004-0576-8 (cit. on p. 88).
tkocz.smaczynski.ea:12:tensor	Tkocz, Tomasz et al. (2012). “Tensor products of random unitary matrices”. In: <i>Random Matrices Theory Appl.</i> 1.4, pp. 1250009, 26. ISSN: 2010-3263,2010-3271. DOI: 10.1142/S2010326312500098 . URL: https://doi.org/10.1142/S2010326312500098 (cit. on p. 88).
toninelli:08:replica-coupling	Toninelli, Fabio Lucio (2008). “A replica-coupling approach to disordered pinning models”. In: <i>Comm. Math. Phys.</i> 280.2, pp. 389–401. ISSN: 0010-3616. DOI: 10.1007/s00220-008-0469-6 . URL: https://doi.org/10.1007/s00220-008-0469-6 (cit. on p. 88).
tracy.widom:96:proofs	Tracy, C. A. and H. Widom (1996). “Proofs of two conjectures related to the thermodynamic Bethe ansatz”. In: <i>Comm. Math. Phys.</i> 179.3, pp. 667–680. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104287120 (cit. on p. 88).
tracy:85:complete	Tracy, Craig A. (1985a). “Complete integrability in statistical mechanics and the Yang-Baxter equations”. In: <i>Phys. D</i> 14.2, pp. 253–264. ISSN:

- 0167-2789. DOI: [10.1016/0167-2789\(85\)90183-6](https://doi.org/10.1016/0167-2789(85)90183-6). URL: [https://doi.org/10.1016/0167-2789\(85\)90183-6](https://doi.org/10.1016/0167-2789(85)90183-6) (cit. on p. 88).
- `tracy:85:embedded` — (1985b). “Embedded elliptic curves and the Yang-Baxter equations”. In: *Phys. D* 16.2, pp. 203–220. ISSN: 0167-2789. DOI: [10.1016/0167-2789\(85\)90058-2](https://doi.org/10.1016/0167-2789(85)90058-2). URL: [https://doi.org/10.1016/0167-2789\(85\)90058-2](https://doi.org/10.1016/0167-2789(85)90058-2) (cit. on p. 88).
- `tracy:86:zn` — (1986). “ Z_n Baxter model: critical behavior”. In: *J. Statist. Phys.* 44.1-2, pp. 183–191. ISSN: 0022-4715. DOI: [10.1007/BF01010910](https://doi.org/10.1007/BF01010910). URL: <https://doi.org/10.1007/BF01010910> (cit. on p. 88).
- `tracy:87:emerging` — (1987). “The emerging role of number theory in exactly solvable models in lattice statistical mechanics”. In: *Phys. D* 25.1-3, pp. 1–19. ISSN: 0167-2789. DOI: [10.1016/0167-2789\(87\)90094-7](https://doi.org/10.1016/0167-2789(87)90094-7). URL: [https://doi.org/10.1016/0167-2789\(87\)90094-7](https://doi.org/10.1016/0167-2789(87)90094-7) (cit. on p. 88).
- `tracy:88:universality` — (1988a). “Universality class of a Fibonacci Ising model”. In: *J. Statist. Phys.* 51.3-4, pp. 481–490. ISSN: 0022-4715. DOI: [10.1007/BF01028467](https://doi.org/10.1007/BF01028467). URL: <https://doi.org/10.1007/BF01028467> (cit. on p. 88).
- `tracy:88:universality*1` — (1988b). “Universality classes of some aperiodic Ising models”. In: *J. Phys. A* 21.11, pp. L603–L605. ISSN: 0305-4470. URL: <http://stacks.iop.org/0305-4470/21/L603> (cit. on p. 88).
- `tracy:89:monodromy` — (1989b). “Monodromy preserving deformation theory of the Klein-Gordon equation in the hyperbolic plane”. In: *Phys. D* 34.3, pp. 347–365. ISSN: 0167-2789. DOI: [10.1016/0167-2789\(89\)90260-1](https://doi.org/10.1016/0167-2789(89)90260-1). URL: [https://doi.org/10.1016/0167-2789\(89\)90260-1](https://doi.org/10.1016/0167-2789(89)90260-1) (cit. on p. 88).
- `tracy:91:asymptotics` — Tracy, Craig A. (1991). “Asymptotics of a τ -function arising in the two-dimensional Ising model”. In: *Comm. Math. Phys.* 142.2, pp. 297–311. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104248587> (cit. on p. 88).
- `tracy.grove.ea:87:modular` — Tracy, Craig A., Larry Grove, and M. F. Newman (1987). “Modular properties of the hard hexagon model”. In: *J. Statist. Phys.* 48.3-4, pp. 477–502. ISSN: 0022-4715. DOI: [10.1007/BF01019683](https://doi.org/10.1007/BF01019683). URL: <https://doi.org/10.1007/BF01019683> (cit. on p. 88).
- `tracy.widom:93:level-spacing` — Tracy, Craig A. and Harold Widom (1993b). “Level-spacing distributions and the Airy kernel”. In: *Phys. Lett. B* 305.1-2, pp. 115–118. ISSN: 0370-2693. DOI: [10.1016/0370-2693\(93\)91114-3](https://doi.org/10.1016/0370-2693(93)91114-3). URL: [https://doi.org/10.1016/0370-2693\(93\)91114-3](https://doi.org/10.1016/0370-2693(93)91114-3) (cit. on p. 88).
- `tracy.widom:94:fredholm` — (1994a). “Fredholm determinants, differential equations and matrix models”. In: *Comm. Math. Phys.* 163.1, pp. 33–72. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104270379> (cit. on p. 88).
- `tracy.widom:94:level` — (1994b). “Level spacing distributions and the Bessel kernel”. In: *Comm. Math. Phys.* 161.2, pp. 289–309. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104269903> (cit. on p. 88).
- `tracy.widom:94:level-spacing` — (1994c). “Level-spacing distributions and the Airy kernel”. In: *Comm. Math. Phys.* 159.1, pp. 151–174. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104254495> (cit. on p. 88).
- `tracy.widom:96:fredholm` — (1996a). “Fredholm determinants and the mKdV/sinh-Gordon hierarchies”. In: *Comm. Math. Phys.* 179.1, pp. 1–9. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104286868> (cit. on p. 88).

tracy.widom:96:on

tracy.widom:97:on

tracy.widom:98:asymptotics

tracy.widom:98:correlation

tracy.widom:99:random

tracy.widom:01:on

tracy.widom:02:on*1

tracy.widom:03:system

tracy.widom:04:limit

tracy.widom:04:differential

tracy.widom:05:matrix

tracy.widom:06:pearcey

tracy.widom:07:nonintersecting

- (1996b). “On orthogonal and symplectic matrix ensembles”. In: *Comm. Math. Phys.* 177.3, pp. 727–754. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104286442> (cit. on p. 88).
- (1997a). “On exact solutions to the cylindrical Poisson-Boltzmann equation with applications to polyelectrolytes”. In: *Phys. A* 244.1-4, pp. 402–413. ISSN: 0378-4371. DOI: [10.1016/S0378-4371\(97\)00229-X](https://doi.org/10.1016/S0378-4371(97)00229-X). URL: [https://doi.org/10.1016/S0378-4371\(97\)00229-X](https://doi.org/10.1016/S0378-4371(97)00229-X) (cit. on p. 88).
- (1998a). “Asymptotics of a class of solutions to the cylindrical Toda equations”. In: *Comm. Math. Phys.* 190.3, pp. 697–721. ISSN: 0010-3616. DOI: [10.1007/s002200050257](https://doi.org/10.1007/s002200050257). URL: <https://doi.org/10.1007/s002200050257> (cit. on p. 88).
- (1998b). “Correlation functions, cluster functions, and spacing distributions for random matrices”. In: *J. Statist. Phys.* 92.5-6, pp. 809–835. ISSN: 0022-4715. DOI: [10.1023/A:1023084324803](https://doi.org/10.1023/A:1023084324803). URL: <https://doi.org/10.1023/A:1023084324803> (cit. on p. 88).
- (1999b). “Random unitary matrices, permutations and Painlevé”. In: *Comm. Math. Phys.* 207.3, pp. 665–685. ISSN: 0010-3616. DOI: [10.1007/s002200050741](https://doi.org/10.1007/s002200050741). URL: <https://doi.org/10.1007/s002200050741> (cit. on p. 88).
- (2001). “On the distributions of the lengths of the longest monotone subsequences in random words”. In: *Probab. Theory Related Fields* 119.3, pp. 350–380. ISSN: 0178-8051. DOI: [10.1007/PL00008763](https://doi.org/10.1007/PL00008763). URL: <https://doi.org/10.1007/PL00008763> (cit. on p. 88).
- (2002d). “On the limit of some Toeplitz-like determinants”. In: *SIAM J. Matrix Anal. Appl.* 23.4, pp. 1194–1196. ISSN: 0895-4798. DOI: [10.1137/S0895479801395367](https://doi.org/10.1137/S0895479801395367). URL: <https://doi.org/10.1137/S0895479801395367> (cit. on p. 88).
- Tracy, Craig A. and Harold Widom (2003). “A system of differential equations for the Airy process”. In: *Electron. Comm. Probab.* 8, pp. 93–98. ISSN: 1083-589X. DOI: [10.1214/ECP.v8-1074](https://doi.org/10.1214/ECP.v8-1074). URL: <https://doi.org/10.1214/ECP.v8-1074> (cit. on p. 88).
- (2004a). “A limit theorem for shifted Schur measures”. In: *Duke Math. J.* 123.1, pp. 171–208. ISSN: 0012-7094. DOI: [10.1215/S0012-7094-04-12316-4](https://doi.org/10.1215/S0012-7094-04-12316-4). URL: <https://doi.org/10.1215/S0012-7094-04-12316-4> (cit. on p. 88).
- (2004b). “Differential equations for Dyson processes”. In: *Comm. Math. Phys.* 252.1-3, pp. 7–41. ISSN: 0010-3616. DOI: [10.1007/s00220-004-1182-8](https://doi.org/10.1007/s00220-004-1182-8). URL: <https://doi.org/10.1007/s00220-004-1182-8> (cit. on p. 88).
- (2005). “Matrix kernels for the Gaussian orthogonal and symplectic ensembles”. In: *Ann. Inst. Fourier (Grenoble)* 55.6, pp. 2197–2207. ISSN: 0373-0956. URL: http://aif.cedram.org/item?id=AIF%5C_2005%5C_%5C_55%5C_6%5C_2197%5C_0 (cit. on p. 88).
- (2006). “The Pearcey process”. In: *Comm. Math. Phys.* 263.2, pp. 381–400. ISSN: 0010-3616. DOI: [10.1007/s00220-005-1506-3](https://doi.org/10.1007/s00220-005-1506-3). URL: <https://doi.org/10.1007/s00220-005-1506-3> (cit. on p. 88).
- (2007). “Nonintersecting Brownian excursions”. In: *Ann. Appl. Probab.* 17.3, pp. 953–979. ISSN: 1050-5164. DOI: [10.1214/105051607000000041](https://doi.org/10.1214/105051607000000041). URL: <https://doi.org/10.1214/105051607000000041> (cit. on p. 88).

tracy.widom:08:fredholm	— (2008a). “A Fredholm determinant representation in ASEP”. In: <i>J. Stat. Phys.</i> 132.2, pp. 291–300. ISSN: 0022-4715. DOI: 10.1007/s10955-008-9562-7 . URL: https://doi.org/10.1007/s10955-008-9562-7 (cit. on p. 89).
tracy.widom:08:integral	— (2008b). “Integral formulas for the asymmetric simple exclusion process”. In: <i>Comm. Math. Phys.</i> 279.3, pp. 815–844. ISSN: 0010-3616. DOI: 10.1007/s00220-008-0443-3 . URL: https://doi.org/10.1007/s00220-008-0443-3 (cit. on p. 89).
tracy.widom:08:dynamics	— (2008c). “The dynamics of the one-dimensional delta-function Bose gas”. In: <i>J. Phys. A</i> 41.48, pp. 485204, 6. ISSN: 1751-8113. DOI: 10.1088/1751-8113/41/48/485204 . URL: https://doi.org/10.1088/1751-8113/41/48/485204 (cit. on p. 89).
tracy.widom:09:asymptotics	— (2009a). “Asymptotics in ASEP with step initial condition”. In: <i>Comm. Math. Phys.</i> 290.1, pp. 129–154. ISSN: 0010-3616. DOI: 10.1007/s00220-009-0761-0 . URL: https://doi.org/10.1007/s00220-009-0761-0 (cit. on p. 89).
tracy.widom:09:on*1	— (2009b). “On ASEP with step Bernoulli initial condition”. In: <i>J. Stat. Phys.</i> 137.5-6, pp. 825–838. ISSN: 0022-4715. DOI: 10.1007/s10955-009-9867-1 . URL: https://doi.org/10.1007/s10955-009-9867-1 (cit. on p. 89).
tracy.widom:09:on	— (2009c). “On the distribution of a second-class particle in the asymmetric simple exclusion process”. In: <i>J. Phys. A</i> 42.42, pp. 425002, 6. ISSN: 1751-8113. DOI: 10.1088/1751-8113/42/42/425002 . URL: https://doi.org/10.1088/1751-8113/42/42/425002 (cit. on p. 89).
tracy.widom:09:total	— (2009d). “Total current fluctuations in the asymmetric simple exclusion process”. In: <i>J. Math. Phys.</i> 50.9, pp. 095204, 4. ISSN: 0022-2488. DOI: 10.1063/1.3136630 . URL: https://doi.org/10.1063/1.3136630 (cit. on p. 89).
tracy.widom:10:formulas	— (2010a). “Formulas for ASEP with two-sided Bernoulli initial condition”. In: <i>J. Stat. Phys.</i> 140.4, pp. 619–634. ISSN: 0022-4715. DOI: 10.1007/s10955-010-0013-x . URL: https://doi.org/10.1007/s10955-010-0013-x (cit. on p. 89).
tracy.widom:10:formulas*1	Tracy, Craig A. and Harold Widom (2010b). “Formulas for joint probabilities for the asymmetric simple exclusion process”. In: <i>J. Math. Phys.</i> 51.6, pp. 063302, 10. ISSN: 0022-2488. DOI: 10.1063/1.3431977 . URL: https://doi.org/10.1063/1.3431977 (cit. on p. 89).
tracy.widom:11:erratum	— (2011a). “Erratum to: Integral formulas for the asymmetric simple exclusion process [MR2386729]”. In: <i>Comm. Math. Phys.</i> 304.3, pp. 875–878. ISSN: 0010-3616. DOI: 10.1007/s00220-011-1249-2 . URL: https://doi.org/10.1007/s00220-011-1249-2 (cit. on p. 89).
tracy.widom:11:formulas	— (2011b). “Formulas and asymptotics for the asymmetric simple exclusion process”. In: <i>Math. Phys. Anal. Geom.</i> 14.3, pp. 211–235. ISSN: 1385-0172. DOI: 10.1007/s11040-011-9095-1 . URL: https://doi.org/10.1007/s11040-011-9095-1 (cit. on p. 89).
tracy.widom:11:on	— (2011c). “On asymmetric simple exclusion process with periodic step Bernoulli initial condition”. In: <i>J. Math. Phys.</i> 52.2, pp. 023303, 6. ISSN: 0022-2488. DOI: 10.1063/1.3552139 . URL: https://doi.org/10.1063/1.3552139 (cit. on p. 89).

tracy.widom:11:painleve	— (2011d). “Painlevé functions in statistical physics”. In: <i>Publ. Res. Inst. Math. Sci.</i> 47.1, pp. 361–374. ISSN: 0034-5318. DOI: 10.2977/PRIMS/38 . URL: https://doi.org/10.2977/PRIMS/38 (cit. on p. 89).
tracy.widom:13:on*1	— (2013a). “On the asymmetric simple exclusion process with multiple species”. In: <i>J. Stat. Phys.</i> 150.3, pp. 457–470. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0531-9 . URL: https://doi.org/10.1007/s10955-012-0531-9 (cit. on p. 89).
tracy.widom:13:on	— (2013b). “On the diagonal susceptibility of the two-dimensional Ising model”. In: <i>J. Math. Phys.</i> 54.12, pp. 123302, 9. ISSN: 0022-2488. DOI: 10.1063/1.4836779 . URL: https://doi.org/10.1063/1.4836779 (cit. on p. 89).
tracy.widom:13:asymmetric	— (2013c). “The asymmetric simple exclusion process with an open boundary”. In: <i>J. Math. Phys.</i> 54.10, pp. 103301, 16. ISSN: 0022-2488. DOI: 10.1063/1.4822418 . URL: https://doi.org/10.1063/1.4822418 (cit. on p. 89).
tracy.widom:13:bose	— (2013d). “The Bose gas and asymmetric simple exclusion process on the half-line”. In: <i>J. Stat. Phys.</i> 150.1, pp. 1–12. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0686-4 . URL: https://doi.org/10.1007/s10955-012-0686-4 (cit. on p. 89).
tracy.widom:14:on	— (2014). “On the singularities in the susceptibility expansion for the two-dimensional Ising model”. In: <i>J. Stat. Phys.</i> 156.6, pp. 1125–1135. ISSN: 0022-4715. DOI: 10.1007/s10955-014-1061-4 . URL: https://doi.org/10.1007/s10955-014-1061-4 (cit. on p. 89).
tracy.widom:16:on	— (2016a). “On the ground state energy of the δ -function Bose gas”. In: <i>J. Phys. A</i> 49.29, pp. 294001, 17. ISSN: 1751-8113. DOI: 10.1088/1751-8113/49/29/294001 . URL: https://doi.org/10.1088/1751-8113/49/29/294001 (cit. on p. 89).
tracy.widom:16:on*1	— (2016b). “On the ground state energy of the delta-function Fermi gas”. In: <i>J. Math. Phys.</i> 57.10, pp. 103301, 14. ISSN: 0022-2488. DOI: 10.1063/1.4964252 . URL: https://doi.org/10.1063/1.4964252 (cit. on p. 89).
tracy.widom:17:blocks	— (2017a). “Blocks in the asymmetric simple exclusion process”. In: <i>J. Math. Phys.</i> 58.12, pp. 123302, 11. ISSN: 0022-2488. DOI: 10.1063/1.4996345 . URL: https://doi.org/10.1063/1.4996345 (cit. on p. 89).
tracy.widom:18:blocks	— (2018a). “Blocks and gaps in the asymmetric simple exclusion process: asymptotics”. In: <i>J. Math. Phys.</i> 59.9, pp. 091401, 13. ISSN: 0022-2488. DOI: 10.1063/1.5021353 . URL: https://doi.org/10.1063/1.5021353 (cit. on p. 89).
tribe:96:travelling	Tribe, Roger (1996). “A travelling wave solution to the Kolmogorov equation with noise”. In: <i>Stochastics Stochastics Rep.</i> 56.3-4, pp. 317–340. ISSN: 1045-1129. DOI: 10.1080/17442509608834047 . URL: https://doi.org/10.1080/17442509608834047 (cit. on p. 89).
triebel:02:function	Triebel, Hans (2002). “Function spaces in Lipschitz domains and on Lipschitz manifolds. Characteristic functions as pointwise multipliers”. In: <i>Rev. Mat. Complut.</i> 15.2, pp. 475–524. ISSN: 1139-1138. DOI: 10.5209/rev_REMA.2002.v15.n2.16910 . URL: https://doi.org/10.5209/rev%5C_REMA.2002.v15.n2.16910 (cit. on p. 89).
tsai:11:viscous	Tsai, Li-Cheng (2011). “Viscous shock propagation with boundary effect”. In: <i>Bull. Inst. Math. Acad. Sin. (N.S.)</i> 6.1, pp. 1–25. ISSN: 2304-7909 (cit. on p. 89).

- `tsai:16:infinite` — (2016b). “Infinite dimensional stochastic differential equations for Dyson’s model”. In: *Probab. Theory Related Fields* 166.3-4, pp. 801–850. ISSN: 0178-8051. DOI: [10.1007/s00440-015-0672-2](https://doi.org/10.1007/s00440-015-0672-2). URL: <https://doi.org/10.1007/s00440-015-0672-2> (cit. on p. 89).
- `tsai:18:stationary` — (2018). “Stationary distributions of the Atlas model”. In: *Electron. Commun. Probab.* 23, Paper No. 10, 10. DOI: [10.1214/18-ECP112](https://doi.org/10.1214/18-ECP112). URL: <https://doi.org/10.1214/18-ECP112> (cit. on p. 89).
- `tsai:22:exact` — (2022). “Exact lower-tail large deviations of the KPZ equation”. In: *Duke Math. J.* 171.9, pp. 1879–1922. ISSN: 0012-7094. DOI: [10.1215/00127094-2022-0008](https://doi.org/10.1215/00127094-2022-0008). URL: <https://doi.org/10.1215/00127094-2022-0008> (cit. on p. 89).
- `tsutsumi:72:existence` Tsutsumi, Masayoshi (1972). “Existence and nonexistence of global solutions for nonlinear parabolic equations”. In: *Publ. Res. Inst. Math. Sci.* 8, pp. 211–229. ISSN: 0034-5318. DOI: [10.2977/prims/1195193108](https://doi.org/10.2977/prims/1195193108). URL: <https://doi.org/10.2977/prims/1195193108> (cit. on p. 89).
- `tuan.nane:17:inverse` Tuan, Nguyen Huy and Erkan Nane (2017). “Inverse source problem for time-fractional diffusion with discrete random noise”. In: *Statist. Probab. Lett.* 120, pp. 126–134. ISSN: 0167-7152. DOI: [10.1016/j.spl.2016.09.026](https://doi.org/10.1016/j.spl.2016.09.026). URL: <https://doi.org/10.1016/j.spl.2016.09.026> (cit. on p. 89).
- `tuan.nane.ea:20:approximation` Tuan, Nguyen Huy, Erkan Nane, et al. (2020). “Approximation of mild solutions of a semilinear fractional differential equation with random noise”. In: *Proc. Amer. Math. Soc.* 148.8, pp. 3339–3357. ISSN: 0002-9939. DOI: [10.1090/proc/15029](https://doi.org/10.1090/proc/15029). URL: <https://doi.org/10.1090/proc/15029> (cit. on p. 89).
- `tudor.xiao:17:sample` Tudor, Ciprian A. and Yimin Xiao (2017). “Sample paths of the solution to the fractional-colored stochastic heat equation”. In: *Stoch. Dyn.* 17.1, pp. 1750004, 20. ISSN: 0219-4937. DOI: [10.1142/S0219493717500046](https://doi.org/10.1142/S0219493717500046). URL: <https://doi.org/10.1142/S0219493717500046> (cit. on p. 89).
- `tudor:04:fractional` Tudor, Constantin (2004). “Fractional bilinear stochastic equations with the drift in the first fractional chaos”. In: *Stochastic Anal. Appl.* 22.5, pp. 1209–1233. ISSN: 0736-2994. DOI: [10.1081/SAP-200026448](https://doi.org/10.1081/SAP-200026448). URL: <https://doi.org/10.1081/SAP-200026448> (cit. on p. 89).
- `twardowska.zabczyk:04:note` Twardowska, Krystyna and Jerzy Zabczyk (2004). “A note on stochastic Burgers’ system of equations”. In: *Stochastic Anal. Appl.* 22.6, pp. 1641–1670. ISSN: 0736-2994. DOI: [10.1081/SAP-200029505](https://doi.org/10.1081/SAP-200029505). URL: <https://doi.org/10.1081/SAP-200029505> (cit. on p. 89).
- `tzanetis:96:asymptotic` Tzanetis, D. E. (1996). “Asymptotic behaviour and blow-up of some unbounded solutions for a semilinear heat equation”. In: *Proc. Edinburgh Math. Soc. (2)* 39.1, pp. 81–96. ISSN: 0013-0915. DOI: [10.1017/S001309150002280X](https://doi.org/10.1017/S001309150002280X). URL: <https://doi.org/10.1017/S001309150002280X> (cit. on p. 89).
- `u:60:new` U, Hou-sin’ (1960). “A new class of parabolic systems of equations”. In: *Soviet Math. Dokl.* 1, pp. 945–948. ISSN: 0197-6788 (cit. on p. 89).
- `ov.sauidamatov:07:generalization` Umarov, S. R. and È. M. Sauidamatov (2007). “Generalization of the Duhamel principle for fractional-order differential equations”. In: *Dokl. Akad. Nauk* 412.4, pp. 463–465. ISSN: 0869-5652. DOI: [10.1134/S1064562407010267](https://doi.org/10.1134/S1064562407010267). URL: <https://doi.org/10.1134/S1064562407010267> (cit. on p. 90).

umarov:12:on	Umarov, Sabir (2012). “On fractional Duhamel’s principle and its applications”. In: <i>J. Differential Equations</i> 252.10, pp. 5217–5234. ISSN: 0022-0396. DOI: 10.1016/j.jde.2012.01.029 . URL: https://doi.org/10.1016/j.jde.2012.01.029 (cit. on p. 90).
umarov.saydamatov:06:fractional	Umarov, Sabir and Erkin Saydamatov (2006). “A fractional analog of the Duhamel principle”. In: <i>Fract. Calc. Appl. Anal.</i> 9.1, pp. 57–70. ISSN: 1311-0454 (cit. on p. 90).
vaidya.tracy:78:crossover	Vaidya, H. G. and C. A. Tracy (1978). “Crossover scaling function for the one-dimensional XY model at zero temperature”. In: <i>Phys. Lett. A</i> 68.3-4, pp. 378–380. ISSN: 0375-9601. DOI: 10.1016/0375-9601(78)90537-6 . URL: https://doi.org/10.1016/0375-9601(78)90537-6 (cit. on p. 90).
vaidya.tracy:78:transverse	Vaidya, Hemant G. and Craig A. Tracy (1978). “Transverse time-dependent spin correlation functions for the one-dimensional XY model at zero temperature”. In: <i>Phys. A</i> 92.1-2, pp. 1–41. ISSN: 0378-4371. DOI: 10.1016/0378-4371(78)90019-5 . URL: https://doi.org/10.1016/0378-4371(78)90019-5 (cit. on p. 90).
varadarajan.dalang:18:srishti	Varadarajan, V. S. and Robert C. Dalang (2018). “Srishti Dhar Chatterji (1935–2017): in memoriam”. In: <i>Expo. Math.</i> 36.3-4, pp. 231–252. ISSN: 0723-0869. DOI: 10.1016/j.exmath.2018.09.005 . URL: https://doi.org/10.1016/j.exmath.2018.09.005 (cit. on p. 90).
varadhan:95:self-diffusion	Varadhan, S. R. S. (1995). “Self-diffusion of a tagged particle in equilibrium for asymmetric mean zero random walk with simple exclusion”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 31.1, pp. 273–285. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB%5C_1995%5C_%5C_31%5C_1%5C_273%5C_0 (cit. on p. 90).
vargas:06:local	Vargas, Vincent (2006). “A local limit theorem for directed polymers in random media: the continuous and the discrete case”. In: <i>Ann. Inst. H. Poincaré Probab. Statist.</i> 42.5, pp. 521–534. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2005.08.002 . URL: https://doi.org/10.1016/j.anihpb.2005.08.002 (cit. on p. 90).
vazquez:99:domain	Vazquez, Juan Luis (1999). “Domain of existence and blowup for the exponential reaction-diffusion equation”. In: <i>Indiana Univ. Math. J.</i> 48.2, pp. 677–709. ISSN: 0022-2518. DOI: 10.1512/iumj.1999.48.1581 . URL: https://doi.org/10.1512/iumj.1999.48.1581 (cit. on p. 90).
velazquez:93:classification	Velázquez, J. J. L. (1993a). “Classification of singularities for blowing up solutions in higher dimensions”. In: <i>Trans. Amer. Math. Soc.</i> 338.1, pp. 441–464. ISSN: 0002-9947. DOI: 10.2307/2154464 . URL: https://doi.org/10.2307/2154464 (cit. on p. 90).
velazquez:93:estimates	— (1993b). “Estimates on the $(n - 1)$ -dimensional Hausdorff measure of the blow-up set for a semilinear heat equation”. In: <i>Indiana Univ. Math. J.</i> 42.2, pp. 445–476. ISSN: 0022-2518. DOI: 10.1512/iumj.1993.42.42021 . URL: https://doi.org/10.1512/iumj.1993.42.42021 (cit. on p. 90).
velazquez.galaktionov.ea:91:space	Velázquez, J. J. L., V. A. Galaktionov, and M. A. Herrero (1991). “The space structure near a blow-up point for semilinear heat equations: a formal approach”. In: <i>Zh. Vychisl. Mat. i Mat. Fiz.</i> 31.3, pp. 399–411. ISSN: 0044-4669 (cit. on p. 90).
velazquez:97:cusps	Velázquez, Juan J. L. (1997). “Cusp formation for the undercooled Stefan problem in two and three dimensions”. In: <i>European J. Appl. Math.</i>

- 8.1, pp. 1–21. ISSN: 0956-7925. DOI: [10.1017/S0956792596002902](https://doi.org/10.1017/S0956792596002902). URL: <https://doi.org/10.1017/S0956792596002902> (cit. on p. 90).
- `verchota:84:layer` Verchota, Gregory (1984). “Layer potentials and regularity for the Dirichlet problem for Laplace’s equation in Lipschitz domains”. In: *J. Funct. Anal.* 59.3, pp. 572–611. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(84\)90066-1](https://doi.org/10.1016/0022-1236(84)90066-1). URL: [https://doi.org/10.1016/0022-1236\(84\)90066-1](https://doi.org/10.1016/0022-1236(84)90066-1) (cit. on p. 90).
- `vershik.zeitouni:99:large` Vershik, A. and O. Zeitouni (1999). “Large deviations in the geometry of convex lattice polygons”. In: *Israel J. Math.* 109, pp. 13–27. ISSN: 0021-2172,1565-8511. DOI: [10.1007/BF02775023](https://doi.org/10.1007/BF02775023). URL: <https://doi.org/10.1007/BF02775023> (cit. on p. 90).
- `shik.bourgain.ea:07:mathematical` Vershik, A. M. et al. (2007). “The mathematical work of the 2006 Fields medalists”. In: *Notices Amer. Math. Soc.* 54.3, pp. 388–404. ISSN: 0002-9920,1088-9477 (cit. on p. 90).
- `viens:09:steins` Viens, Frederi G. (2009). “Stein’s lemma, Malliavin calculus, and tail bounds, with application to polymer fluctuation exponent”. In: *Stochastic Process. Appl.* 119.10, pp. 3671–3698. ISSN: 0304-4149. DOI: [10.1016/j.spa.2009.07.002](https://doi.org/10.1016/j.spa.2009.07.002). URL: <https://doi.org/10.1016/j.spa.2009.07.002> (cit. on p. 90).
- `viens.zhang:08:almost` Viens, Frederi G. and Tao Zhang (2008). “Almost sure exponential behavior of a directed polymer in a fractional Brownian environment”. In: *J. Funct. Anal.* 255.10, pp. 2810–2860. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2008.06.020](https://doi.org/10.1016/j.jfa.2008.06.020). URL: <https://doi.org/10.1016/j.jfa.2008.06.020> (cit. on p. 90).
- `vinckenbosch.lacaux.ea:15:monte` Vinckenbosch, Laura et al. (2015). “Monte Carlo methods for light propagation in biological tissues”. In: *Math. Biosci.* 269, pp. 48–60. ISSN: 0025-5564. DOI: [10.1016/j.mbs.2015.08.017](https://doi.org/10.1016/j.mbs.2015.08.017). URL: <https://doi.org/10.1016/j.mbs.2015.08.017> (cit. on p. 90).
- `visan:07:defocusing` Visan, Monica (2007). “The defocusing energy-critical nonlinear Schrödinger equation in higher dimensions”. In: *Duke Math. J.* 138.2, pp. 281–374. ISSN: 0012-7094. DOI: [10.1215/S0012-7094-07-13825-0](https://doi.org/10.1215/S0012-7094-07-13825-0). URL: <https://doi.org/10.1215/S0012-7094-07-13825-0> (cit. on p. 90).
- `vogel.zeitouni:21:deterministic` Vogel, Martin and Ofer Zeitouni (2021). “Deterministic equivalence for noisy perturbations”. In: *Proc. Amer. Math. Soc.* 149.9, pp. 3905–3911. ISSN: 0002-9939,1088-6826. DOI: [10.1090/proc/15499](https://doi.org/10.1090/proc/15499). URL: <https://doi.org/10.1090/proc/15499> (cit. on p. 90).
- `volkonskiui.rozanov:59:some` Volkonskiui, V. A. and Yu. A. Rozanov (1959). “Some limit theorems for random functions. I”. In: *Theor. Probability Appl.* 4, pp. 178–197. ISSN: 0040-585X. DOI: [10.1137/1104015](https://doi.org/10.1137/1104015). URL: <https://doi.org/10.1137/1104015> (cit. on p. 90).
- `wang.yang.ea:21:reflected` Wang, Chen, Saisai Yang, and Tusheng Zhang (2021). “Reflected Brownian motion with singular drift”. In: *Bernoulli* 27.2, pp. 866–898. ISSN: 1350-7265. DOI: [10.3150/20-bej1258](https://doi.org/10.3150/20-bej1258). URL: <https://doi.org/10.3150/20-bej1258> (cit. on p. 90).
- `wang.zhang:19:pathwise` Wang, Chen and Tusheng Zhang (2019). “Pathwise uniqueness and non-explosion of SDEs driven by compensated Poisson random measures”. In: *Statist. Probab. Lett.* 150, pp. 61–67. ISSN: 0167-7152. DOI: [10.1016/j.spl.2019.02.010](https://doi.org/10.1016/j.spl.2019.02.010). URL: <https://doi.org/10.1016/j.spl.2019.02.010> (cit. on p. 90).

- wang.zhang:10:gradient Wang, Feng-Yu and Tu-Sheng Zhang (2010). “Gradient estimates for stochastic evolution equations with non-Lipschitz coefficients”. In: *J. Math. Anal. Appl.* 365.1, pp. 1–11. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2009.09.008](https://doi.org/10.1016/j.jmaa.2009.09.008). URL: <https://doi.org/10.1016/j.jmaa.2009.09.008> (cit. on p. 90).
- wang.zhang:20:talagrand Wang, Feng-yu and Tu-sheng Zhang (2020). “Talagrand inequality on free path space and application to stochastic reaction diffusion equations”. In: *Acta Math. Appl. Sin. Engl. Ser.* 36.2, pp. 253–261. ISSN: 0168-9673. DOI: [10.1007/s10255-020-0926-3](https://doi.org/10.1007/s10255-020-0926-3). URL: <https://doi.org/10.1007/s10255-020-0926-3> (cit. on p. 90).
- wang.zhang:14:log-harnack Wang, Feng-Yu and Tusheng Zhang (2014). “Log-Harnack inequality for mild solutions of SPDEs with multiplicative noise”. In: *Stochastic Process. Appl.* 124.3, pp. 1261–1274. ISSN: 0304-4149. DOI: [10.1016/j.spa.2013.11.002](https://doi.org/10.1016/j.spa.2013.11.002). URL: <https://doi.org/10.1016/j.spa.2013.11.002> (cit. on p. 90).
- wang:97:state Wang, H. (1997). “State classification for a class of measure-valued branching diffusions in a Brownian medium”. In: *Probab. Theory Related Fields* 109.1, pp. 39–55. ISSN: 0178-8051. DOI: [10.1007/s004400050124](https://doi.org/10.1007/s004400050124). URL: <https://doi.org/10.1007/s004400050124> (cit. on p. 90).
- wang:98:class — (1998). “A class of measure-valued branching diffusions in a random medium”. In: *Stochastic Anal. Appl.* 16.4, pp. 753–786. ISSN: 0736-2994. DOI: [10.1080/07362999808809560](https://doi.org/10.1080/07362999808809560). URL: <https://doi.org/10.1080/07362999808809560> (cit. on p. 90).
- wang.zhai.ea:15:moderate Wang, Ran, Jianliang Zhai, and Tusheng Zhang (2015). “A moderate deviation principle for 2-D stochastic Navier-Stokes equations”. In: *J. Differential Equations* 258.10, pp. 3363–3390. ISSN: 0022-0396. DOI: [10.1016/j.jde.2015.01.008](https://doi.org/10.1016/j.jde.2015.01.008). URL: <https://doi.org/10.1016/j.jde.2015.01.008> (cit. on p. 90).
- wang.zhai.ea:16:exponential — (2016). “Exponential mixing for stochastic model of two-dimensional second grade fluids”. In: *Nonlinear Anal.* 132, pp. 196–213. ISSN: 0362-546X. DOI: [10.1016/j.na.2015.11.009](https://doi.org/10.1016/j.na.2015.11.009). URL: <https://doi.org/10.1016/j.na.2015.11.009> (cit. on p. 90).
- wang.zhang:15:moderate Wang, Ran and Tusheng Zhang (2015). “Moderate deviations for stochastic reaction-diffusion equations with multiplicative noise”. In: *Potential Anal.* 42.1, pp. 99–113. ISSN: 0926-2601. DOI: [10.1007/s11118-014-9425-6](https://doi.org/10.1007/s11118-014-9425-6). URL: <https://doi.org/10.1007/s11118-014-9425-6> (cit. on p. 90).
- wang:08:existence Wang, Zhidong (2008). “Existence and uniqueness of solutions to stochastic Volterra equations with singular kernels and non-Lipschitz coefficients”. In: *Statist. Probab. Lett.* 78.9, pp. 1062–1071. ISSN: 0167-7152. DOI: [10.1016/j.spl.2007.10.007](https://doi.org/10.1016/j.spl.2007.10.007). URL: <https://doi.org/10.1016/j.spl.2007.10.007> (cit. on p. 90).
- watanabe:89:block Watanabe, Hiroshi (1989). “Block spin approach to ϕ_3^4 field theory”. In: *J. Statist. Phys.* 54.1-2, pp. 171–190. ISSN: 0022-4715. DOI: [10.1007/BF01023477](https://doi.org/10.1007/BF01023477). URL: <https://doi.org/10.1007/BF01023477> (cit. on p. 90).
- watanabe:68:limit Watanabe, Shinzo (1968). “A limit theorem of branching processes and continuous state branching processes”. In: *J. Math. Kyoto Univ.* 8, pp. 141–167. ISSN: 0023-608X. DOI: [10.1215/kjm/1250524180](https://doi.org/10.1215/kjm/1250524180). URL: <https://doi.org/10.1215/kjm/1250524180> (cit. on p. 91).

- `weissler:84:single` Weissler, Fred B. (1984). “Single point blow-up for a semilinear initial value problem”. In: *J. Differential Equations* 55.2, pp. 204–224. ISSN: 0022-0396. DOI: [10.1016/0022-0396\(84\)90081-0](https://doi.org/10.1016/0022-0396(84)90081-0). URL: [https://doi.org/10.1016/0022-0396\(84\)90081-0](https://doi.org/10.1016/0022-0396(84)90081-0) (cit. on p. 91).
- `wen.zhang:09:rectangular` Wen, C. H. and T. S. Zhang (2009). “Rectangular method on stochastic Volterra equations”. In: *Int. J. Appl. Math. Stat.* 14.J09, pp. 12–26. ISSN: 0973-1377 (cit. on p. 91).
- `wen.zhang:11:improved` — (2011). “Improved rectangular method on stochastic Volterra equations”. In: *J. Comput. Appl. Math.* 235.8, pp. 2492–2501. ISSN: 0377-0427. DOI: [10.1016/j.cam.2010.11.002](https://doi.org/10.1016/j.cam.2010.11.002). URL: <https://doi.org/10.1016/j.cam.2010.11.002> (cit. on p. 91).
- `westwater:80:on` Westwater, M. J. (1980). “On Edwards’ model for long polymer chains”. In: *Comm. Math. Phys.* 72.2, pp. 131–174. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103907655> (cit. on p. 91).
- `whittle:54:on` Whittle, P. (1954). “On stationary processes in the plane”. In: *Biometrika* 41, pp. 434–449. ISSN: 0006-3444. DOI: [10.1093/biomet/41.3-4.434](https://doi.org/10.1093/biomet/41.3-4.434). URL: <https://doi.org/10.1093/biomet/41.3-4.434> (cit. on p. 91).
- `wild:51:on` Wild, E. (1951). “On Boltzmann’s equation in the kinetic theory of gases”. In: *Proc. Cambridge Philos. Soc.* 47, pp. 602–609. ISSN: 0008-1981. DOI: [10.1017/s0305004100026992](https://doi.org/10.1017/s0305004100026992). URL: <https://doi.org/10.1017/s0305004100026992> (cit. on p. 91).
- `wilson:85:on` Wilson, J. Michael (1985). “On the atomic decomposition for Hardy spaces”. In: *Pacific J. Math.* 116.1, pp. 201–207. ISSN: 0030-8730. URL: <http://projecteuclid.org/euclid.pjm/1102707257> (cit. on p. 91).
- `winter.xu.ea:16:dynamics` Winter, Matthias et al. (2016). “The dynamics of the stochastic shadow Gierer-Meinhardt system”. In: *J. Differential Equations* 260.1, pp. 84–114. ISSN: 0022-0396. DOI: [10.1016/j.jde.2015.08.047](https://doi.org/10.1016/j.jde.2015.08.047). URL: <https://doi.org/10.1016/j.jde.2015.08.047> (cit. on p. 91).
- `wolchover:16:at` Wolchover, Natalie (2016). “At the Far Ends of a New Universal Law”. In: *The Best Writing on Mathematics 2015* 15, p. 99 (cit. on p. 91).
- `wolfersdorf:94:on` Wolfersdorf, L. von (1994). “On identification of memory kernels in linear theory of heat conduction”. In: *Math. Methods Appl. Sci.* 17.12, pp. 919–932. ISSN: 0170-4214. DOI: [10.1002/mma.1670171202](https://doi.org/10.1002/mma.1670171202). URL: <https://doi.org/10.1002/mma.1670171202> (cit. on p. 91).
- `wong.zhao:02:exponential` Wong, R. and Yu-Qiu Zhao (2002). “Exponential asymptotics of the Mittag-Leffler function”. In: *Constr. Approx.* 18.3, pp. 355–385. ISSN: 0176-4276. DOI: [10.1007/s00365-001-0019-3](https://doi.org/10.1007/s00365-001-0019-3). URL: <https://doi.org/10.1007/s00365-001-0019-3> (cit. on p. 91).
- `wood:69:table` Wood, Van E. (1969). “Table errata: it Tables of integral transforms, Vol. I, II (McGraw-Hill, New York, 1954) by A. Erdélyi, W. Magnus, F. Oberhettinger and F. G. Tricomi”. In: *Math. Comp.* 23.106, p. 468. ISSN: 0025-5718. URL: [http://links.jstor.org/sici?sici=0025-5718\(196904\)23:106%3C467:TE%3E2.0.CO;2-C%5C&origin=MSN](http://links.jstor.org/sici?sici=0025-5718(196904)23:106%3C467:TE%3E2.0.CO;2-C%5C&origin=MSN) (cit. on p. 91).
- `wright:40:asymptotic` Wright, E. M. (1940a). “The asymptotic expansion of integral functions defined by Taylor series”. In: *Philos. Trans. Roy. Soc. London Ser. A* 238, pp. 423–451. ISSN: 0080-4614. DOI: [10.1098/rsta.1940.0002](https://doi.org/10.1098/rsta.1940.0002). URL: <https://doi.org/10.1098/rsta.1940.0002> (cit. on p. 91).

- wright:40:generalized Wright, E. M. (1940b). “The generalized Bessel function of order greater than one”. In: *Quart. J. Math. Oxford Ser.* 11, pp. 36–48. ISSN: 0033-5606. DOI: [10.1093/qmath/os-11.1.36](https://doi.org/10.1093/qmath/os-11.1.36). URL: <https://doi.org/10.1093/qmath/os-11.1.36> (cit. on p. 91).
- wright:33:on Wright, E. Maitland (1933). “On the Coefficients of Power Series Having Exponential Singularities”. In: *J. London Math. Soc.* 8.1, pp. 71–79. ISSN: 0024-6107. DOI: [10.1112/jlms/s1-8.1.71](https://doi.org/10.1112/jlms/s1-8.1.71). URL: <https://doi.org/10.1112/jlms/s1-8.1.71> (cit. on p. 91).
- wright:35:asymptotic — (1935). “The Asymptotic Expansion of the Generalized Bessel Function”. In: *Proc. London Math. Soc.* (2) 38, pp. 257–270. ISSN: 0024-6115. DOI: [10.1112/plms/s2-38.1.257](https://doi.org/10.1112/plms/s2-38.1.257). URL: <https://doi.org/10.1112/plms/s2-38.1.257> (cit. on p. 91).
- wu.zhang:06:talagrands Wu, Liming and Zhengliang Zhang (2006). “Talagrand’s T_2 -transportation inequality and log-Sobolev inequality for dissipative SPDEs and applications to reaction-diffusion equations”. In: *Chinese Ann. Math. Ser. B* 27.3, pp. 243–262. ISSN: 0252-9599. DOI: [10.1007/s11401-005-0176-y](https://doi.org/10.1007/s11401-005-0176-y). URL: <https://doi.org/10.1007/s11401-005-0176-y> (cit. on p. 91).
- wu.zeitouni:19:subsequential Wu, Wei and Ofer Zeitouni (2019). “Subsequential tightness of the maximum of two dimensional Ginzburg-Landau fields”. In: *Electron. Commun. Probab.* 24, Paper No. 19, 12. ISSN: 1083-589X. DOI: [10.1214/19-ECP215](https://doi.org/10.1214/19-ECP215). URL: <https://doi.org/10.1214/19-ECP215> (cit. on p. 91).
- wuthrich:98:superdiffusive Wüthrich, Mario V. (1998). “Superdiffusive behavior of two-dimensional Brownian motion in a Poissonian potential”. In: *Ann. Probab.* 26.3, pp. 1000–1015. ISSN: 0091-1798. DOI: [10.1214/aop/1022855742](https://doi.org/10.1214/aop/1022855742). URL: <https://doi.org/10.1214/aop/1022855742> (cit. on p. 91).
- wyss:86:fractional Wyss, Walter (1986). “The fractional diffusion equation”. In: *J. Math. Phys.* 27.11, pp. 2782–2785. ISSN: 0022-2488. DOI: [10.1063/1.527251](https://doi.org/10.1063/1.527251). URL: <https://doi.org/10.1063/1.527251> (cit. on p. 91).
- xiang.zhang:05:small Xiang, Kai-Nan and Tu-Sheng Zhang (2005). “Small time asymptotics for Fleming-Viot processes”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 8.4, pp. 605–630. ISSN: 0219-0257. DOI: [10.1142/S0219025705002177](https://doi.org/10.1142/S0219025705002177). URL: <https://doi.org/10.1142/S0219025705002177> (cit. on p. 91).
- xiao:97:holder Xiao, Yimin (1997). “Hölder conditions for the local times and the Hausdorff measure of the level sets of Gaussian random fields”. In: *Probab. Theory Related Fields* 109.1, pp. 129–157. ISSN: 0178-8051. DOI: [10.1007/s004400050128](https://doi.org/10.1007/s004400050128). URL: <https://doi.org/10.1007/s004400050128> (cit. on p. 91).
- xin:98:blowup Xin, Zhouping (1998). “Blowup of smooth solutions to the compressible Navier-Stokes equation with compact density”. In: *Comm. Pure Appl. Math.* 51.3, pp. 229–240. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(199803\)51:3<229::AID-CPA1>3.3.CO;2-K](https://doi.org/10.1002/(SICI)1097-0312(199803)51:3<229::AID-CPA1>3.3.CO;2-K). URL: [https://doi.org/10.1002/\(SICI\)1097-0312\(199803\)51:3%3C229::AID-CPA1%3E3.3.CO;2-K](https://doi.org/10.1002/(SICI)1097-0312(199803)51:3%3C229::AID-CPA1%3E3.3.CO;2-K) (cit. on p. 91).
- xiong:04:stochastic Xiong, Jie (2004). “A stochastic log-Laplace equation”. In: *Ann. Probab.* 32.3B, pp. 2362–2388. ISSN: 0091-1798. DOI: [10.1214/009117904000000540](https://doi.org/10.1214/009117904000000540). URL: <https://doi.org/10.1214/009117904000000540> (cit. on p. 91).

- xiong.13:super-brownian — (2013a). “Super-Brownian motion as the unique strong solution to an SPDE”. In: *Ann. Probab.* 41.2, pp. 1030–1054. ISSN: 0091-1798. DOI: [10.1214/12-AOP789](https://doi.org/10.1214/12-AOP789). URL: <https://doi.org/10.1214/12-AOP789> (cit. on p. 91).
- xu.yue.ea:16:smooth Xu, Lihu, Wen Yue, and Tusheng Zhang (2016). “Smooth densities of the laws of perturbed diffusion processes”. In: *Statist. Probab. Lett.* 119, pp. 55–62. ISSN: 0167-7152. DOI: [10.1016/j.spl.2016.07.016](https://doi.org/10.1016/j.spl.2016.07.016). URL: <https://doi.org/10.1016/j.spl.2016.07.016> (cit. on p. 91).
- xu.zhang:09:large Xu, Tiange and Tusheng Zhang (2009a). “Large deviation principles for 2-D stochastic Navier-Stokes equations driven by Lévy processes”. In: *J. Funct. Anal.* 257.5, pp. 1519–1545. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2009.05.007](https://doi.org/10.1016/j.jfa.2009.05.007). URL: <https://doi.org/10.1016/j.jfa.2009.05.007> (cit. on p. 91).
- xu.zhang:09:on — (2009b). “On the small time asymptotics of the two-dimensional stochastic Navier-Stokes equations”. In: *Ann. Inst. Henri Poincaré Probab. Stat.* 45.4, pp. 1002–1019. ISSN: 0246-0203. DOI: [10.1214/08-AIHP192](https://doi.org/10.1214/08-AIHP192). URL: <https://doi.org/10.1214/08-AIHP192> (cit. on p. 91).
- xu.zhang:09:white — (2009c). “White noise driven SPDEs with reflection: existence, uniqueness and large deviation principles”. In: *Stochastic Process. Appl.* 119.10, pp. 3453–3470. ISSN: 0304-4149. DOI: [10.1016/j.spa.2009.06.005](https://doi.org/10.1016/j.spa.2009.06.005). URL: <https://doi.org/10.1016/j.spa.2009.06.005> (cit. on p. 91).
- xu.zhang:10:large — (2010). “Large deviation principles for isotropic stochastic flow of homeomorphisms on S^d ”. In: *Stoch. Dyn.* 10.4, pp. 465–495. ISSN: 0219-4937. DOI: [10.1142/S0219493710003042](https://doi.org/10.1142/S0219493710003042). URL: <https://doi.org/10.1142/S0219493710003042> (cit. on p. 91).
- yakir.zeitouni:21:minimum Yakir, Oren and Ofer Zeitouni (2021). “The minimum modulus of Gaussian trigonometric polynomials”. In: *Israel J. Math.* 245.2, pp. 543–566. ISSN: 0021-2172,1565-8511. DOI: [10.1007/s11856-021-2218-x](https://doi.org/10.1007/s11856-021-2218-x). URL: <https://doi.org/10.1007/s11856-021-2218-x> (cit. on p. 91).
- yamada.watanabe:71:on Yamada, Toshio and Shinzo Watanabe (1971). “On the uniqueness of solutions of stochastic differential equations”. In: *J. Math. Kyoto Univ.* 11, pp. 155–167. ISSN: 0023-608X. DOI: [10.1215/kjm/1250523691](https://doi.org/10.1215/kjm/1250523691). URL: <https://doi.org/10.1215/kjm/1250523691> (cit. on p. 91).
- yan.kessler.ea:90:roughening Yan, Hong, David Kessler, and L. M. Sander (Feb. 1990). “Roughening phase transition in surface growth”. In: *Phys. Rev. Lett.* 64 (8), pp. 926–929. DOI: [10.1103/PhysRevLett.64.926](https://link.aps.org/doi/10.1103/PhysRevLett.64.926). URL: <https://link.aps.org/doi/10.1103/PhysRevLett.64.926> (cit. on p. 91).
- yang.yang:66:one-dimensional Yang, C. N. and C. P. Yang (1966). “One-dimensional chain of anisotropic spin-spin interactions”. In: *Phys. Lett.* 20, pp. 9–10. ISSN: 0031-9163 (cit. on p. 91).
- yang.zhang:14:existence Yang, Juan and Tusheng Zhang (2014). “Existence and uniqueness of invariant measures for SPDEs with two reflecting walls”. In: *J. Theoret. Probab.* 27.3, pp. 863–877. ISSN: 0894-9840. DOI: [10.1007/s10959-012-0448-x](https://doi.org/10.1007/s10959-012-0448-x). URL: <https://doi.org/10.1007/s10959-012-0448-x> (cit. on p. 91).
- yang.wang.ea:22:elliptic Yang, Saisai, Chen Wang, and Tusheng Zhang (2022). “Elliptic equations associated with Brownian motion with singular drift”. In: *Commun. Math. Stat.* 10.1, pp. 101–122. ISSN: 2194-6701. DOI: [10.1007/](https://doi.org/10.1007/)

- s40304-020-00213-8. URL: <https://doi.org/10.1007/s40304-020-00213-8> (cit. on p. 91).
- `yang.zhang:18:backward` Yang, Saisai and Tusheng Zhang (2018). “Backward stochastic differential equations and Dirichlet problems of semilinear elliptic operators with singular coefficients”. In: *Potential Anal.* 49.2, pp. 225–245. ISSN: 0926-2601. DOI: [10.1007/s11118-017-9654-6](https://doi.org/10.1007/s11118-017-9654-6). URL: <https://doi.org/10.1007/s11118-017-9654-6> (cit. on p. 91).
- `yang.zhang:21:dirichlet` — (2021). “Dirichlet boundary value problems for elliptic operators with measure data”. In: *J. Differential Equations* 303, pp. 42–85. ISSN: 0022-0396. DOI: [10.1016/j.jde.2021.09.010](https://doi.org/10.1016/j.jde.2021.09.010). URL: <https://doi.org/10.1016/j.jde.2021.09.010> (cit. on p. 91).
- `yang.zhai.ea:15:large` Yang, Xue, Jianliang Zhai, and Tusheng Zhang (2015). “Large deviations for SPDEs of jump type”. In: *Stoch. Dyn.* 15.4, pp. 1550026, 30. ISSN: 0219-4937. DOI: [10.1142/S0219493715500264](https://doi.org/10.1142/S0219493715500264). URL: <https://doi.org/10.1142/S0219493715500264> (cit. on p. 92).
- `yang.zhang.ea:20:reflected` Yang, Xue, Qi Zhang, and Tusheng Zhang (2020). “Reflected backward stochastic partial differential equations in a convex domain”. In: *Stochastic Process. Appl.* 130.10, pp. 6038–6063. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.05.002](https://doi.org/10.1016/j.spa.2020.05.002). URL: <https://doi.org/10.1016/j.spa.2020.05.002> (cit. on p. 92).
- `yang.zhang:13:estimates` Yang, Xue and Tusheng Zhang (2013). “Estimates of heat kernels with Neumann boundary conditions”. In: *Potential Anal.* 38.2, pp. 549–572. ISSN: 0926-2601. DOI: [10.1007/s11118-012-9286-9](https://doi.org/10.1007/s11118-012-9286-9). URL: <https://doi.org/10.1007/s11118-012-9286-9> (cit. on p. 92).
- `yang.zhang:14:mixed` — (2014). “Mixed boundary value problems of semilinear elliptic PDEs and BSDEs with singular coefficients”. In: *Stochastic Process. Appl.* 124.7, pp. 2442–2478. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.02.009](https://doi.org/10.1016/j.spa.2014.02.009). URL: <https://doi.org/10.1016/j.spa.2014.02.009> (cit. on p. 92).
- `yau:04:t23` Yau, Horng-Tzer (2004). “ $(\log t)^{2/3}$ law of the two dimensional asymmetric simple exclusion process”. In: *Ann. of Math. (2)* 159.1, pp. 377–405. ISSN: 0003-486X. DOI: [10.4007/annals.2004.159.377](https://doi.org/10.4007/annals.2004.159.377). URL: <https://doi.org/10.4007/annals.2004.159.377> (cit. on p. 92).
- `yi.hu.ea:21:positivity` Yi, Yulian, Yaozhong Hu, and Jingjun Zhao (2021). “Positivity preserving logarithmic Euler-Maruyama type scheme for stochastic differential equations”. In: *Commun. Nonlinear Sci. Numer. Simul.* 101, Paper No. 105895, 21. ISSN: 1007-5704. DOI: [10.1016/j.cnsns.2021.105895](https://doi.org/10.1016/j.cnsns.2021.105895). URL: <https://doi.org/10.1016/j.cnsns.2021.105895> (cit. on p. 92).
- `yilmaz.zeitouni:10:differing` Yilmaz, Atilla and Ofer Zeitouni (2010). “Differing averaged and quenched large deviations for random walks in random environments in dimensions two and three”. In: *Comm. Math. Phys.* 300.1, pp. 243–271. ISSN: 0010-3616,1432-0916. DOI: [10.1007/s00220-010-1119-3](https://doi.org/10.1007/s00220-010-1119-3). URL: <https://doi.org/10.1007/s00220-010-1119-3> (cit. on p. 92).
- `yilmaz.zeitouni:19:nonconvex` — (2019). “Nonconvex homogenization for one-dimensional controlled random walks in random potential”. In: *Ann. Appl. Probab.* 29.1, pp. 36–88. ISSN: 1050-5164,2168-8737. DOI: [10.1214/18-AAP1395](https://doi.org/10.1214/18-AAP1395). URL: <https://doi.org/10.1214/18-AAP1395> (cit. on p. 92).
- `yoder:75:hausdorff` Yoder, Lane (1975). “The Hausdorff dimensions of the graph and range of N -parameter Brownian motion in d -space”. In: *Ann. Probability* 3,

- pp. 169–171. ISSN: 0091-1798. DOI: [10.1214/aop/1176996458](https://doi.org/10.1214/aop/1176996458). URL: <https://doi.org/10.1214/aop/1176996458> (cit. on p. 92).
- yor:80:loi** Yor, Marc (1980). “Loi de l’indice du lacet brownien, et distribution de Hartman-Watson”. In: *Z. Wahrsch. Verw. Gebiete* 53.1, pp. 71–95. ISSN: 0044-3719. DOI: [10.1007/BF00531612](https://doi.org/10.1007/BF00531612). URL: <https://doi.org/10.1007/BF00531612> (cit. on p. 92).
- yor:92:on** — (1992). “On some exponential functionals of Brownian motion”. In: *Adv. in Appl. Probab.* 24.3, pp. 509–531. ISSN: 0001-8678. DOI: [10.2307/1427477](https://doi.org/10.2307/1427477). URL: <https://doi.org/10.2307/1427477> (cit. on p. 92).
- young:36:inequality** Young, L. C. (1936). “An inequality of the Hölder type, connected with Stieltjes integration”. In: *Acta Math.* 67.1, pp. 251–282. ISSN: 0001-5962. DOI: [10.1007/BF02401743](https://doi.org/10.1007/BF02401743). URL: <https://doi.org/10.1007/BF02401743> (cit. on p. 92).
- yu.wang.ea:18:large** Yu, Shihang, Dehui Wang, and Xia Chen (2018). “Large and moderate deviations for the total population arising from a sub-critical Galton-Watson process with immigration”. In: *J. Theoret. Probab.* 31.1, pp. 41–67. ISSN: 0894-9840. DOI: [10.1007/s10959-016-0706-4](https://doi.org/10.1007/s10959-016-0706-4). URL: <https://doi.org/10.1007/s10959-016-0706-4> (cit. on p. 92).
- yue.zhang:14:elliptic** Yue, Wen and Tusheng Zhang (2014). “Elliptic stochastic partial differential equations with two reflecting walls”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 17.4, pp. 1450025, 16. ISSN: 0219-0257. DOI: [10.1142/S0219025714500258](https://doi.org/10.1142/S0219025714500258). URL: <https://doi.org/10.1142/S0219025714500258> (cit. on p. 92).
- yue.zhang:15:absolute** — (2015). “Absolute continuity of the laws of perturbed diffusion processes and perturbed reflected diffusion processes”. In: *J. Theoret. Probab.* 28.2, pp. 587–618. ISSN: 0894-9840. DOI: [10.1007/s10959-013-0499-7](https://doi.org/10.1007/s10959-013-0499-7). URL: <https://doi.org/10.1007/s10959-013-0499-7> (cit. on p. 92).
- zabczyk:85:exit** Zabczyk, J. (1985a). “Exit problem and control theory”. In: *Systems Control Lett.* 6.3, pp. 165–172. ISSN: 0167-6911. DOI: [10.1016/0167-6911\(85\)90036-2](https://doi.org/10.1016/0167-6911(85)90036-2). URL: [https://doi.org/10.1016/0167-6911\(85\)90036-2](https://doi.org/10.1016/0167-6911(85)90036-2) (cit. on p. 92).
- zabczyk:87:stable** — (1987b). “Stable dynamical systems under small perturbations”. In: *J. Math. Anal. Appl.* 125.2, pp. 568–588. ISSN: 0022-247X. DOI: [10.1016/0022-247X\(87\)90107-7](https://doi.org/10.1016/0022-247X(87)90107-7). URL: [https://doi.org/10.1016/0022-247X\(87\)90107-7](https://doi.org/10.1016/0022-247X(87)90107-7) (cit. on p. 92).
- zabczyk:89:some*1** — (1989b). “Some comments on stabilizability”. In: *Appl. Math. Optim.* 19.1, pp. 1–9. ISSN: 0095-4616. DOI: [10.1007/BF01448189](https://doi.org/10.1007/BF01448189). URL: <https://doi.org/10.1007/BF01448189> (cit. on p. 92).
- zabczyk:99:infinite-dimensional** — (1999a). “Infinite-dimensional diffusions in modelling and analysis”. In: *Jahresber. Deutsch. Math.-Verein.* 101.2, pp. 47–59. ISSN: 0012-0456 (cit. on p. 92).
- zabczyk:01:bellmans** — (2001). “Bellman’s inclusions and excessive measures”. In: *Probab. Math. Statist.* 21.1, Acta Univ. Wratislav. No. 2298, pp. 101–122. ISSN: 0208-4147 (cit. on p. 92).
- zabczyk:04:more** — (2004). “More important events in the theory of stochastic processes”. In: *Wiadom. Mat.* 40, pp. 77–95. ISSN: 0373-8302 (cit. on p. 92).

- zabczyk:97:stopping Zabczyk, Jerzy (1997). “Stopping problems on Polish spaces”. In: *Ann. Univ. Mariae Curie-Skłodowska Sect. A* 51.1, pp. 181–199. ISSN: 0365-1029 (cit. on p. 92).
- zabczyk:00:stochastic — (2000). “Stochastic invariance and consistency of financial models”. In: *Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (9) Mat. Appl.* 11.2, pp. 67–80. ISSN: 1120-6330 (cit. on p. 92).
- zabczyk:07:vita — (2007). “Vita: Professor Stefan Rolewicz”. In: *Control Cybernet.* 36.3, pp. 873–884. ISSN: 0324-8569 (cit. on p. 92).
- zabczyk:21:controllable — (2021). “Controllable systems with vanishing energy”. In: *Ann. Polon. Math.* 127.1-2, pp. 87–98. ISSN: 0066-2216. DOI: [10.4064/ap200421-29-9](https://doi.org/10.4064/ap200421-29-9). URL: <https://doi.org/10.4064/ap200421-29-9> (cit. on p. 92).
- zaidi.nualart:99:burgers Zaidi, N. Lanjri and D. Nualart (1999). “Burgers equation driven by a space-time white noise: absolute continuity of the solution”. In: *Stochastics Stochastics Rep.* 66.3-4, pp. 273–292. ISSN: 1045-1129. DOI: [10.1080/17442509908834197](https://doi.org/10.1080/17442509908834197). URL: <https://doi.org/10.1080/17442509908834197> (cit. on p. 92).
- zakai.zeitouni:92:when Zakai, M. and O. Zeitouni (1992). “When does the Ramer formula look like the Girsanov formula?” In: *Ann. Probab.* 20.3, pp. 1436–1440. ISSN: 0091-1798,2168-894X. URL: [http://links.jstor.org/sici?sici=0091-1798\(199207\)20:3%3C1436:WDTRFL%3E2.0.CO;2-B%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199207)20:3%3C1436:WDTRFL%3E2.0.CO;2-B%5C&origin=MSN) (cit. on p. 92).
- zakai:69:on Zakai, Moshe (1969). “On the optimal filtering of diffusion processes”. In: *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete* 11, pp. 230–243. DOI: [10.1007/BF00536382](https://doi.org/10.1007/BF00536382). URL: <https://doi.org/10.1007/BF00536382> (cit. on p. 92).
- zambotti:02:integration Zambotti, Lorenzo (2002). “Integration by parts formulae on convex sets of paths and applications to SPDEs with reflection”. In: *Probab. Theory Related Fields* 123.4, pp. 579–600. ISSN: 0178-8051. DOI: [10.1007/s004400200203](https://doi.org/10.1007/s004400200203). URL: <https://doi.org/10.1007/s004400200203> (cit. on p. 93).
- zambotti:03:integration — (2003). “Integration by parts on δ -Bessel bridges, $\delta > 3$ and related SPDEs”. In: *Ann. Probab.* 31.1, pp. 323–348. ISSN: 0091-1798. DOI: [10.1214/aop/1046294313](https://doi.org/10.1214/aop/1046294313). URL: <https://doi.org/10.1214/aop/1046294313> (cit. on p. 93).
- zeitouni:83:on Zeitouni, O. (1983). “On the nonexistence of stationary diffusions which satisfy the Bene condition”. In: *Systems Control Lett.* 3.6, pp. 329–330. ISSN: 0167-6911,1872-7956. DOI: [10.1016/0167-6911\(83\)90073-7](https://doi.org/10.1016/0167-6911(83)90073-7). URL: [https://doi.org/10.1016/0167-6911\(83\)90073-7](https://doi.org/10.1016/0167-6911(83)90073-7) (cit. on p. 93).
- zeitouni:84:extension — (1984a). “An extension of the Bene filter and some identification problems solved by nonlinear filtering methods”. In: *Systems Control Lett.* 5.1, pp. 9–17. ISSN: 0167-6911,1872-7956. DOI: [10.1016/0167-6911\(84\)90003-3](https://doi.org/10.1016/0167-6911(84)90003-3). URL: [https://doi.org/10.1016/0167-6911\(84\)90003-3](https://doi.org/10.1016/0167-6911(84)90003-3) (cit. on p. 93).
- zeitouni:84:on — (1984b). “On the tightness of some error bounds for the nonlinear filtering problem”. In: *IEEE Trans. Automat. Control* 29.9, pp. 854–857. ISSN: 0018-9286,1558-2523. DOI: [10.1109/TAC.1984.1103661](https://doi.org/10.1109/TAC.1984.1103661). URL: <https://doi.org/10.1109/TAC.1984.1103661> (cit. on p. 93).
- zeitouni:98:superexponential — (1998). “Superexponential decay for the GEM process”. In: *J. Appl. Probab.* 35.3, pp. 776–781. ISSN: 0021-9002,1475-6072. DOI: [10.1017/](https://doi.org/10.1017/)

s0021900200016429. URL: <https://doi.org/10.1017/s0021900200016429> (cit. on p. 93).

zeitouni.bobrovsky:86:on*1

Zeitouni, O. and B. Z. Bobrovsky (1986a). “On the joint nonlinear filtering-smoothing of diffusion processes”. In: *Systems Control Lett.* 7.4, pp. 317–321. ISSN: 0167-6911,1872-7956. DOI: [10.1016/0167-6911\(86\)90046-0](https://doi.org/10.1016/0167-6911(86)90046-0). URL: [https://doi.org/10.1016/0167-6911\(86\)90046-0](https://doi.org/10.1016/0167-6911(86)90046-0) (cit. on p. 93).

zeitouni.bobrovsky:86:on

— (1986b). “On the reference probability approach to the equations of nonlinear filtering”. In: *Stochastics* 19.3, pp. 133–149. ISSN: 0090-9491. DOI: [10.1080/17442508608833421](https://doi.org/10.1080/17442508608833421). URL: <https://doi.org/10.1080/17442508608833421> (cit. on p. 93).

zeitouni.dembo:87:maximum

Zeitouni, O. and A. Dembo (1987a). “A maximum a posteriori estimator for trajectories of diffusion processes”. In: *Stochastics* 20.3, pp. 221–246. ISSN: 0090-9491. DOI: [10.1080/17442508708833444](https://doi.org/10.1080/17442508708833444). URL: <https://doi.org/10.1080/17442508708833444> (cit. on p. 93).

zeitouni.dembo:87:erratum

— (1987b). “Erratum: “A maximum a posteriori estimator for trajectories of diffusion processes””. In: *Stochastics* 20.4, p. 341. ISSN: 0090-9491 (cit. on p. 93).

zeitouni.dembo:88:existence

— (1988a). “An existence theorem and some properties of maximum a posteriori estimators of trajectories of diffusions”. In: *Stochastics* 23.2, pp. 197–218. ISSN: 0090-9491. DOI: [10.1080/17442508808833490](https://doi.org/10.1080/17442508808833490). URL: <https://doi.org/10.1080/17442508808833490> (cit. on p. 93).

zeitouni.dembo:88:exact

Zeitouni, O. and A. Dembo (1988b). “Exact filters for the estimation of the number of transitions of finite-state continuous-time Markov processes”. In: *IEEE Trans. Inform. Theory* 34.4, pp. 890–893. ISSN: 0018-9448,1557-9654. DOI: [10.1109/18.9793](https://doi.org/10.1109/18.9793). URL: <https://doi.org/10.1109/18.9793> (cit. on p. 93).

zeitouni.dembo:90:change

— (1990). “A change of variables formula for Stratonovich integrals and existence of solutions for two-point stochastic boundary value problems”. In: *Probab. Theory Related Fields* 84.3, pp. 411–425. ISSN: 0178-8051,1432-2064. DOI: [10.1007/BF01197893](https://doi.org/10.1007/BF01197893). URL: <https://doi.org/10.1007/BF01197893> (cit. on p. 93).

zeitouni:88:on

Zeitouni, Ofer (1988). “On the filtering of noise-contaminated signals observed via hard limiters”. In: *IEEE Trans. Inform. Theory* 34.5, pp. 1041–1048. ISSN: 0018-9448,1557-9654. DOI: [10.1109/18.21227](https://doi.org/10.1109/18.21227). URL: <https://doi.org/10.1109/18.21227> (cit. on p. 93).

zeitouni:89:class

— (1989a). “A class of adaptive control problems solved via stochastic control”. In: *Systems Control Lett.* 12.1, pp. 57–62. ISSN: 0167-6911,1872-7956. DOI: [10.1016/0167-6911\(89\)90096-0](https://doi.org/10.1016/0167-6911(89)90096-0). URL: [https://doi.org/10.1016/0167-6911\(89\)90096-0](https://doi.org/10.1016/0167-6911(89)90096-0) (cit. on p. 93).

zeitouni:89:on

— (1989b). “On the Onsager-Machlup functional of diffusion processes around non- C^2 -curves”. In: *Ann. Probab.* 17.3, pp. 1037–1054. ISSN: 0091-1798,2168-894X. URL: [http://links.jstor.org/sici?sici=0091-1798\(198907\)17:3%3C1037:OTOFOD%3E2.0.CO;2-6%5C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198907)17:3%3C1037:OTOFOD%3E2.0.CO;2-6%5C&origin=MSN) (cit. on p. 93).

zeitouni:06:random

— (2006). “Random walks in random environments”. In: *J. Phys. A* 39.40, R433–R464. ISSN: 0305-4470,1751-8121. DOI: [10.1088/0305-4470/39/40/R01](https://doi.org/10.1088/0305-4470/39/40/R01). URL: <https://doi.org/10.1088/0305-4470/39/40/R01> (cit. on p. 93).

- zeitouni.18:conversation — (2018). “A conversation with S. R. S. Varadhan”. In: *Statist. Sci.* 33.1, pp. 126–137. ISSN: 0883-4237,2168-8745. DOI: [10.1214/17-STS634](https://doi.org/10.1214/17-STS634). URL: <https://doi.org/10.1214/17-STS634> (cit. on p. 93).
- of-the-classical-compact-groups — (2022). “it The random matrix theory of the classical compact groups [book review of 3971582]”. In: *Bull. Amer. Math. Soc. (N.S.)* 59.1, pp. 127–131. ISSN: 0273-0979,1088-9485. DOI: [10.2307/1970008](https://doi.org/10.2307/1970008). URL: <https://doi.org/10.2307/1970008> (cit. on p. 93).
- zeitouni.dembo:88:on Zeitouni, Ofer and Amir Dembo (1988). “On the maximal achievable accuracy in nonlinear filtering problems”. In: *IEEE Trans. Automat. Control* 33.10, pp. 965–967. ISSN: 0018-9286,1558-2523. DOI: [10.1109/9.7256](https://doi.org/10.1109/9.7256). URL: <https://doi.org/10.1109/9.7256> (cit. on p. 93).
- zeitouni.gutman:91:correction Zeitouni, Ofer and Michael Gutman (1991a). “Correction to: “On universal hypotheses testing via large deviations””. In: *IEEE Trans. Inform. Theory* 37.3, p. 698. ISSN: 0018-9448,1557-9654 (cit. on p. 93).
- zeitouni.gutman:91:on — (1991b). “On universal hypotheses testing via large deviations”. In: *IEEE Trans. Inform. Theory* 37.2, pp. 285–290. ISSN: 0018-9448,1557-9654. DOI: [10.1109/18.75244](https://doi.org/10.1109/18.75244). URL: <https://doi.org/10.1109/18.75244> (cit. on p. 93).
- zeitouni.zakai:92:on Zeitouni, Ofer and Moshe Zakai (1992). “On the optimal tracking problem”. In: *SIAM J. Control Optim.* 30.2, pp. 426–439. ISSN: 0363-0129. DOI: [10.1137/0330026](https://doi.org/10.1137/0330026). URL: <https://doi.org/10.1137/0330026> (cit. on p. 93).
- zeitouni.zakai:94:erratum — (1994). “Erratum: “On the optimal tracking problem” [SIAM J. Control Optim. **30** (1992), no. 2, 426–439; MR1149077 (92m:93054)]”. In: *SIAM J. Control Optim.* 32.4, p. 1194. ISSN: 0363-0129. DOI: [10.1137/0332063](https://doi.org/10.1137/0332063). URL: <https://doi.org/10.1137/0332063> (cit. on p. 93).
- zeitouni.zelditch:10:large Zeitouni, Ofer and Steve Zelditch (2010). “Large deviations of empirical measures of zeros of random polynomials”. In: *Int. Math. Res. Not. IMRN* 20, pp. 3935–3992. ISSN: 1073-7928,1687-0247. DOI: [10.1093/imrn/rnp233](https://doi.org/10.1093/imrn/rnp233). URL: <https://doi.org/10.1093/imrn/rnp233> (cit. on p. 93).
- zeitouni.ziv.ea:92:when Zeitouni, Ofer, Jacob Ziv, and Neri Merhav (1992). “When is the generalized likelihood ratio test optimal?” In: *IEEE Trans. Inform. Theory* 38.5, pp. 1597–1602. ISSN: 0018-9448,1557-9654. DOI: [10.1109/18.149515](https://doi.org/10.1109/18.149515). URL: <https://doi.org/10.1109/18.149515> (cit. on p. 93).
- .molchanov.ea:87:self-excitation Zel’dovich, Ya. B., S. A. Molchanov, et al. (1987). “Self-excitation of a nonlinear scalar field in a random medium”. In: *Proc. Nat. Acad. Sci. U.S.A.* 84.18, pp. 6323–6325. ISSN: 0027-8424. DOI: [10.1073/pnas.84.18.6323](https://doi.org/10.1073/pnas.84.18.6323). URL: <https://doi.org/10.1073/pnas.84.18.6323> (cit. on p. 93).
- zhai.zhang:15:large Zhai, Jianliang and Tusheng Zhang (2015). “Large deviations for 2-D stochastic Navier-Stokes equations driven by multiplicative Lévy noises”. In: *Bernoulli* 21.4, pp. 2351–2392. ISSN: 1350-7265. DOI: [10.3150/14-BEJ647](https://doi.org/10.3150/14-BEJ647). URL: <https://doi.org/10.3150/14-BEJ647> (cit. on p. 93).
- zhai.zhang:17:large — (2017). “Large deviations for stochastic models of two-dimensional second grade fluids”. In: *Appl. Math. Optim.* 75.3, pp. 471–498. ISSN: 0095-4616. DOI: [10.1007/s00245-016-9338-4](https://doi.org/10.1007/s00245-016-9338-4). URL: <https://doi.org/10.1007/s00245-016-9338-4> (cit. on p. 93).

- zhai.zhang:20:2d — (2020). “2D stochastic chemotaxis-Navier-Stokes system”. In: *J. Math. Pures Appl. (9)* 138, pp. 307–355. ISSN: 0021-7824. DOI: [10.1016/j.matpur.2019.12.009](https://doi.org/10.1016/j.matpur.2019.12.009). URL: <https://doi.org/10.1016/j.matpur.2019.12.009> (cit. on p. 93).
- zhai.zhang.ea:18:moderate Zhai, Jianliang, Tusheng Zhang, and Wuting Zheng (2018). “Moderate deviations for stochastic models of two-dimensional second grade fluids”. In: *Stoch. Dyn.* 18.3, pp. 1850026, 46. ISSN: 0219-4937. DOI: [10.1142/S0219493718500260](https://doi.org/10.1142/S0219493718500260). URL: <https://doi.org/10.1142/S0219493718500260> (cit. on p. 93).
- zhai.zhang.ea:20:large — (2020). “Large deviations for stochastic models of two-dimensional second grade fluids driven by Lévy noise”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 23.4, pp. 2050026, 34. ISSN: 0219-0257. DOI: [10.1142/S0219025720500265](https://doi.org/10.1142/S0219025720500265). URL: <https://doi.org/10.1142/S0219025720500265> (cit. on p. 93).
- zhang:90:replica Zhang, Yi-Cheng (Sept. 1990). “Replica scaling analysis of interfaces in random media”. In: *Phys. Rev. B* 42 (7), pp. 4897–4900. DOI: [10.1103/PhysRevB.42.4897](https://link.aps.org/doi/10.1103/PhysRevB.42.4897). URL: <https://link.aps.org/doi/10.1103/PhysRevB.42.4897> (cit. on p. 93).
- zhang.zhang.ea:92:modeling Zhang, Jun et al. (1992). “Modeling forest fire by a paper-burning experiment, a realization of the interface growth mechanism”. In: *Phys. A: Stat. Mech. Appl.* 189.3, pp. 383–389. ISSN: 0378-4371. DOI: [https://doi.org/10.1016/0378-4371\(92\)90050-Z](https://doi.org/10.1016/0378-4371(92)90050-Z). URL: <https://www.sciencedirect.com/science/article/pii/037843719290050Z> (cit. on p. 93).
- zhang.zhao:07:stationary Zhang, Qi and Huaizhong Zhao (2007). “Stationary solutions of SPDEs and infinite horizon BDSDEs”. In: *J. Funct. Anal.* 252.1, pp. 171–219. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2007.06.019](https://doi.org/10.1016/j.jfa.2007.06.019). URL: <https://doi.org/10.1016/j.jfa.2007.06.019> (cit. on p. 93).
- zhang.zhang:21:quadratic Zhang, Rangrang and Tusheng Zhang (2021). “Quadratic transportation cost inequality for scalar stochastic conservation laws”. In: *J. Math. Anal. Appl.* 502.1, Paper No. 125230, 26. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2021.125230](https://doi.org/10.1016/j.jmaa.2021.125230). URL: <https://doi.org/10.1016/j.jmaa.2021.125230> (cit. on p. 93).
- zhang.lin.ea:22:two-dimensional Zhang, Sheng, Guang Lin, and Samy Tindel (2022). “Two-dimensional signature of images and texture classification”. In: *Proc. A.* 478.2266, Paper No. 20220346, 13. ISSN: 1364-5021,1471-2946. DOI: [10.1098/rspa.2022.0346](https://doi.org/10.1098/rspa.2022.0346). URL: <https://doi.org/10.1098/rspa.2022.0346> (cit. on p. 93).
- zhang.yang.ea:22:augmented Zhang, Sheng, Xiu Yang, et al. (2022). “Augmented Gaussian random field: theory and computation”. In: *Discrete Contin. Dyn. Syst. Ser. S* 15.4, pp. 931–957. ISSN: 1937-1632,1937-1179. DOI: [10.3934/dcdss.2021098](https://doi.org/10.3934/dcdss.2021098). URL: <https://doi.org/10.3934/dcdss.2021098> (cit. on p. 94).
- zhang:07:large Zhang, Tusheng (2007). “Large deviations for stochastic nonlinear beam equations”. In: *J. Funct. Anal.* 248.1, pp. 175–201. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2007.03.029](https://doi.org/10.1016/j.jfa.2007.03.029). URL: <https://doi.org/10.1016/j.jfa.2007.03.029> (cit. on p. 94).
- zhang:09:variational*1 — (2009). “Variational inequalities and optimization for Markov processes associated with semi-Dirichlet forms”. In: *SIAM J. Control Optim.* 48.3, pp. 1743–1755. ISSN: 0363-0129. DOI: [10.1137/080737630](https://doi.org/10.1137/080737630). URL: <https://doi.org/10.1137/080737630> (cit. on p. 94).

- zhang:10:white — (2010). “White noise driven SPDEs with reflection: strong Feller properties and Harnack inequalities”. In: *Potential Anal.* 33.2, pp. 137–151. ISSN: 0926-2601. DOI: [10.1007/s11118-009-9162-4](https://doi.org/10.1007/s11118-009-9162-4). URL: <https://doi.org/10.1007/s11118-009-9162-4> (cit. on p. 94).
- zhang:11:probabilistic — (2011a). “A probabilistic approach to Dirichlet problems of semilinear elliptic PDEs with singular coefficients”. In: *Ann. Probab.* 39.4, pp. 1502–1527. ISSN: 0091-1798. DOI: [10.1214/10-AOP591](https://doi.org/10.1214/10-AOP591). URL: <https://doi.org/10.1214/10-AOP591> (cit. on p. 94).
- zhang:11:systems — (2011b). “Systems of stochastic partial differential equations with reflection: existence and uniqueness”. In: *Stochastic Process. Appl.* 121.6, pp. 1356–1372. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.02.003](https://doi.org/10.1016/j.spa.2011.02.003). URL: <https://doi.org/10.1016/j.spa.2011.02.003> (cit. on p. 94).
- zhang:12:large — (2012). “Large deviations for invariant measures of SPDEs with two reflecting walls”. In: *Stochastic Process. Appl.* 122.10, pp. 3425–3444. ISSN: 0304-4149. DOI: [10.1016/j.spa.2012.06.003](https://doi.org/10.1016/j.spa.2012.06.003). URL: <https://doi.org/10.1016/j.spa.2012.06.003> (cit. on p. 94).
- zhang:14:strong — (2014). “Strong convergence of Wong-Zakai approximations of reflected SDEs in a multidimensional general domain”. In: *Potential Anal.* 41.3, pp. 783–815. ISSN: 0926-2601. DOI: [10.1007/s11118-014-9394-9](https://doi.org/10.1007/s11118-014-9394-9). URL: <https://doi.org/10.1007/s11118-014-9394-9> (cit. on p. 94).
- zhang:16:lattice — (2016). “Lattice approximations of reflected stochastic partial differential equations driven by space-time white noise”. In: *Ann. Appl. Probab.* 26.6, pp. 3602–3629. ISSN: 1050-5164. DOI: [10.1214/16-AAP1186](https://doi.org/10.1214/16-AAP1186). URL: <https://doi.org/10.1214/16-AAP1186> (cit. on p. 94).
- zhang:19:stochastic — (2019). “Stochastic Burgers type equations with reflection: existence, uniqueness”. In: *J. Differential Equations* 267.8, pp. 4537–4571. ISSN: 0022-0396. DOI: [10.1016/j.jde.2019.05.008](https://doi.org/10.1016/j.jde.2019.05.008). URL: <https://doi.org/10.1016/j.jde.2019.05.008> (cit. on p. 94).
- zhang.ran:11:backward Zhang, Tusheng and Qikang Ran (2011). “Backward SDEs and Sobolev solutions for semilinear parabolic PDEs with singular coefficients”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 14.3, pp. 517–536. ISSN: 0219-0257. DOI: [10.1142/S0219025711004481](https://doi.org/10.1142/S0219025711004481). URL: <https://doi.org/10.1142/S0219025711004481> (cit. on p. 94).
- zhang.yang:11:white Zhang, Tusheng and Juan Yang (2011). “White noise driven SPDEs with two reflecting walls”. In: *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* 14.4, pp. 647–659. ISSN: 0219-0257. DOI: [10.1142/S0219025711004523](https://doi.org/10.1142/S0219025711004523). URL: <https://doi.org/10.1142/S0219025711004523> (cit. on p. 94).
- zhang:06:lp-theory Zhang, Xicheng (2006). “ L^p -theory of semi-linear SPDEs on general measure spaces and applications”. In: *J. Funct. Anal.* 239.1, pp. 44–75. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2006.01.014](https://doi.org/10.1016/j.jfa.2006.01.014). URL: <https://doi.org/10.1016/j.jfa.2006.01.014> (cit. on p. 94).
- zhang:07:regularities — (2007). “Regularities for semilinear stochastic partial differential equations”. In: *J. Funct. Anal.* 249.2, pp. 454–476. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2007.03.018](https://doi.org/10.1016/j.jfa.2007.03.018). URL: <https://doi.org/10.1016/j.jfa.2007.03.018> (cit. on p. 94).
- zhang:08:euler — (2008). “Euler schemes and large deviations for stochastic Volterra equations with singular kernels”. In: *J. Differential Equations* 244.9,

pp. 2226–2250. ISSN: 0022-0396. DOI: [10.1016/j.jde.2008.02.019](https://doi.org/10.1016/j.jde.2008.02.019). URL: <https://doi.org/10.1016/j.jde.2008.02.019> (cit. on p. 94).

zhang:09:variational

— (2009). “A variational representation for random functionals on abstract Wiener spaces”. In: *J. Math. Kyoto Univ.* 49.3, pp. 475–490. ISSN: 0023-608X. DOI: [10.1215/kjm/1260975036](https://doi.org/10.1215/kjm/1260975036). URL: <https://doi.org/10.1215/kjm/1260975036> (cit. on p. 94).

zhang:10:stochastic

— (2010). “Stochastic Volterra equations in Banach spaces and stochastic partial differential equation”. In: *J. Funct. Anal.* 258.4, pp. 1361–1425. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2009.11.006](https://doi.org/10.1016/j.jfa.2009.11.006). URL: <https://doi.org/10.1016/j.jfa.2009.11.006> (cit. on p. 94).

zheng.zhai.ea:18:moderate

Zheng, Wuting, Jianliang Zhai, and Tusheng Zhang (2018). “Moderate deviations for stochastic models of two-dimensional second-grade fluids driven by Lévy noise”. In: *Commun. Math. Stat.* 6.4, pp. 583–612. ISSN: 2194-6701. DOI: [10.1007/s40304-018-0165-6](https://doi.org/10.1007/s40304-018-0165-6). URL: <https://doi.org/10.1007/s40304-018-0165-6> (cit. on p. 94).

zhou.hu.ea:23:backward

Zhou, Hao, Yaozhong Hu, and Yanghui Liu (2023). “Backward Euler method for stochastic differential equations with non-Lipschitz coefficients driven by fractional Brownian motion”. In: *BIT* 63.3, Paper No. 40, 37. ISSN: 0006-3835,1572-9125. DOI: [10.1007/s10543-023-00981-z](https://doi.org/10.1007/s10543-023-00981-z). URL: <https://doi.org/10.1007/s10543-023-00981-z> (cit. on p. 94).

zhu.harris:14:modeling

Zhu, Tiejuan and Jerry M. Harris (2014). “Modeling acoustic wave propagation in heterogeneous attenuating media using decoupled fractional Laplacians”. In: *GEOPHYSICS* 79.3, T105–T116. DOI: [10.1190/geo2013-0245.1](https://doi.org/10.1190/geo2013-0245.1). eprint: <https://doi.org/10.1190/geo2013-0245.1>. URL: <https://doi.org/10.1190/geo2013-0245.1> (cit. on p. 94).

ssec:Books

3.2 Books

Books

aaronson:97:introduction

Aaronson, Jon (1997). *An introduction to infinite ergodic theory*. Vol. 50. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pp. xii+284. ISBN: 0-8218-0494-4. DOI: [10.1090/surv/050](https://doi.org/10.1090/surv/050). URL: <https://doi.org/10.1090/surv/050> (cit. on p. 5).

ablowitz.fokas:03:complex

Ablowitz, Mark J. and Athanassios S. Fokas (2003). *Complex variables: introduction and applications*. Second. Cambridge Texts in Applied Mathematics. Cambridge University Press, Cambridge, pp. xii+647. ISBN: 0-521-53429-1. DOI: [10.1017/CB09780511791246](https://doi.org/10.1017/CB09780511791246). URL: <https://doi.org/10.1017/CB09780511791246> (cit. on p. 5).

abramowitz:65:handbook

Abramowitz, Milton (1965). *Handbook of mathematical functions, with formulas, graphs, and mathematical tables*. National Bureau of Standards Applied Mathematics Series, No. 55. Superintendent of Documents. U. S. Government Printing Office, Washington, D.C., pp. xiv+1046 (cit. on p. 5).

abramowitz.stegun:64:handbook

Abramowitz, Milton and Irene A. Stegun (1964). *Handbook of mathematical functions with formulas, graphs, and mathematical tables*. National Bureau of Standards Applied Mathematics Series, No. 55. For

- sale by the Superintendent of Documents. U. S. Government Printing Office, Washington, D.C., pp. xiv+1046 (cit. on p. 5).
- `adams.hedberg:96:function` Adams, David R. and Lars Inge Hedberg (1996). *Function spaces and potential theory*. Vol. 314. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. xii+366. ISBN: 3-540-57060-8. DOI: [10.1007/978-3-662-03282-4](https://doi.org/10.1007/978-3-662-03282-4). URL: <https://doi.org/10.1007/978-3-662-03282-4> (cit. on p. 5).
- `adams:75:sobolev` Adams, Robert A. (1975). *Sobolev spaces*. Pure and Applied Mathematics, Vol. 65. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xviii+268 (cit. on p. 5).
- `adams.fournier:03:sobolev` Adams, Robert A. and John J. F. Fournier (2003). *Sobolev spaces*. Second. Vol. 140. Pure and Applied Mathematics (Amsterdam). Elsevier/Academic Press, Amsterdam, pp. xiv+305. ISBN: 0-12-044143-8 (cit. on p. 5).
- `adler.taylor.ea:07:applications` Adler, Robert J et al. (2007). *Applications of random fields and geometry: Foundations and case studies* (cit. on p. 5).
- `adler:90:introduction` Adler, Robert J. (1990). *An introduction to continuity, extrema, and related topics for general Gaussian processes*. Vol. 12. Institute of Mathematical Statistics Lecture Notes—Monograph Series. Institute of Mathematical Statistics, Hayward, CA, pp. x+160. ISBN: 0-940600-17-X (cit. on p. 5).
- `adler.taylor:07:random` Adler, Robert J. and Jonathan E. Taylor (2007). *Random fields and geometry*. Springer Monographs in Mathematics. Springer, New York, pp. xviii+448. ISBN: 978-0-387-48112-8 (cit. on p. 5).
- `wal.lakshmikantham:93:uniqueness` Agarwal, R. P. and V. Lakshmikantham (1993). *Uniqueness and nonuniqueness criteria for ordinary differential equations*. Vol. 6. Series in Real Analysis. World Scientific Publishing Co., Inc., River Edge, NJ, pp. xii+312. ISBN: 981-02-1357-3. DOI: [10.1142/1988](https://doi.org/10.1142/1988). URL: <https://doi.org/10.1142/1988> (cit. on p. 5).
- `agmon:65:lectures` Agmon, Shmuel (1965). *Lectures on elliptic boundary value problems*. Van Nostrand Mathematical Studies, No. 2. Prepared for publication by B. Frank Jones, Jr. with the assistance of George W. Batten, Jr. D. Van Nostrand Co., Inc., Princeton, N.J.-Toronto-London, pp. v+291 (cit. on p. 5).
- `ahlfors:78:complex` Ahlfors, Lars V. (1978). *Complex analysis*. Third. International Series in Pure and Applied Mathematics. An introduction to the theory of analytic functions of one complex variable. McGraw-Hill Book Co., New York, pp. xi+331. ISBN: 0-07-000657-1 (cit. on p. 5).
- `aizenman.warzel:15:random` Aizenman, Michael and Simone Warzel (2015). *Random operators*. Vol. 168. Graduate Studies in Mathematics. Disorder effects on quantum spectra and dynamics. American Mathematical Society, Providence, RI, pp. xiv+326. ISBN: 978-1-4704-1913-4. DOI: [10.1090/gsm/168](https://doi.org/10.1090/gsm/168). URL: <https://doi.org/10.1090/gsm/168> (cit. on p. 5).
- `akemann.baik.ea:11:oxford` Akemann, Gernot, Jinho Baik, and Philippe Di Francesco (2011). *The Oxford handbook of random matrix theory*. Oxford University Press, Oxford, pp. xxxii+919. ISBN: 978-0-19-957400-1 (cit. on p. 5).
- `albeverio.gesztesy.ea:05:solvable` Albeverio, S., F. Gesztesy, et al. (2005). *Solvable models in quantum mechanics*. Second. With an appendix by Pavel Exner. AMS Chelsea Publishing, Providence, RI, pp. xiv+488. ISBN: 0-8218-3624-2. DOI:

	10.1090/chel/350. URL: https://doi.org/10.1090/chel/350 (cit. on p. 5).
n.seppalainen.ea:18:introduction	Anderson, David F., Timo Seppäläinen, and Benedek Valkó (2018). <i>Introduction to probability</i> . Cambridge Mathematical Textbooks. Cambridge University Press, Cambridge, pp. xv+429. ISBN: 978-1-108-41585-9 (cit. on p. 6).
rson.guionnet.ea:10:introduction	Anderson, Greg W., Alice Guionnet, and Ofer Zeitouni (2010). <i>An introduction to random matrices</i> . Vol. 118. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. xiv+492. ISBN: 978-0-521-19452-5 (cit. on p. 6).
apostol:76:introduction	Apostol, Tom M. (1976). <i>Introduction to analytic number theory</i> . Undergraduate Texts in Mathematics. Springer-Verlag, New York-Heidelberg, pp. xii+338 (cit. on p. 7).
applebaum:04:levy	Applebaum, David (2004). <i>Lévy processes and stochastic calculus</i> . Vol. 93. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. xxiv+384. ISBN: 0-521-83263-2. DOI: 10.1017/CB09780511755323. URL: https://doi.org/10.1017/CB09780511755323 (cit. on p. 7).
arendt.batty.ea:01:vector-valued	Arendt, Wolfgang et al. (2001). <i>Vector-valued Laplace transforms and Cauchy problems</i> . Vol. 96. Monographs in Mathematics. Birkhäuser Verlag, Basel, pp. xii+523. ISBN: 3-7643-6549-8. DOI: 10.1007/978-3-0348-5075-9. URL: https://doi.org/10.1007/978-3-0348-5075-9 (cit. on p. 7).
arnold:98:random	Arnold, Ludwig (1998). <i>Random dynamical systems</i> . Springer Monographs in Mathematics. Springer-Verlag, Berlin, pp. xvi+586. ISBN: 3-540-63758-3. DOI: 10.1007/978-3-662-12878-7. URL: https://doi.org/10.1007/978-3-662-12878-7 (cit. on p. 7).
asmussen.glynn:07:stochastic	Asmussen, Søren and Peter W. Glynn (2007). <i>Stochastic simulation: algorithms and analysis</i> . Vol. 57. Stochastic Modelling and Applied Probability. Springer, New York, pp. xiv+476. ISBN: 978-0-387-30679-7 (cit. on p. 7).
assing.schmidt:98:continuous	Assing, Sigurd and Wolfgang M. Schmidt (1998). <i>Continuous strong Markov processes in dimension one</i> . Vol. 1688. Lecture Notes in Mathematics. A stochastic calculus approach. Springer-Verlag, Berlin, pp. xii+137. ISBN: 3-540-64465-2. DOI: 10.1007/BFb0096151. URL: https://doi.org/10.1007/BFb0096151 (cit. on p. 7).
bahouri.chemin.ea:11:fourier	Bahouri, Hajer, Jean-Yves Chemin, and Raphaël Danchin (2011). <i>Fourier analysis and nonlinear partial differential equations</i> . Vol. 343. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer, Heidelberg, pp. xvi+523. ISBN: 978-3-642-16829-1. DOI: 10.1007/978-3-642-16830-7. URL: https://doi.org/10.1007/978-3-642-16830-7 (cit. on p. 8).
bain.crisan:09:fundamentals	Bain, Alan and Dan Crisan (2009). <i>Fundamentals of stochastic filtering</i> . Vol. 60. Stochastic Modelling and Applied Probability. Springer, New York, pp. xiv+390. ISBN: 978-0-387-76895-3. DOI: 10.1007/978-0-387-76896-0. URL: https://doi.org/10.1007/978-0-387-76896-0 (cit. on p. 8).
balan:01:set-markov	Balan, Raluca M. (2001). <i>Set-Markov processes</i> . Thesis (Ph.D.)—University of Ottawa (Canada). ProQuest LLC, Ann Arbor, MI, p. 198. ISBN: 978-0612-66119-6. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/

- [fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:NQ66119](#) (cit. on p. 8).
- [barabasi.stanley:95:fractal](#) Barabási, Albert-László and H. Eugene Stanley (1995). *Fractal concepts in surface growth*. Cambridge University Press, Cambridge, pp. xx+366. ISBN: 0-521-48318-2. DOI: [10.1017/CB09780511599798](#). URL: [https://doi.org/10.1017/CB09780511599798](#) (cit. on p. 9).
- [barenblatt:96:scaling](#) Barenblatt, Grigory Isaakovich (1996). *Scaling, self-similarity, and intermediate asymptotics*. Vol. 14. Cambridge Texts in Applied Mathematics. With a foreword by Ya. B. Zeldovich. Cambridge University Press, Cambridge, pp. xxii+386. ISBN: 0-521-43516-1; 0-521-43522-6. DOI: [10.1017/CB09781107050242](#). URL: [https://doi.org/10.1017/CB09781107050242](#) (cit. on p. 10).
- [barlow.nualart:98:lectures](#) Barlow, M. T. and D. Nualart (1998). *Lectures on probability theory and statistics*. Vol. 1690. Lecture Notes in Mathematics. Lectures from the 25th Saint-Flour Summer School held July 10–26, 1995, Edited by P. Bernard. Springer-Verlag, Berlin, pp. viii+227. ISBN: 3-540-64620-5. DOI: [10.1007/BFb0092536](#). URL: [https://doi.org/10.1007/BFb0092536](#) (cit. on p. 10).
- [bass:95:probabilistic](#) Bass, Richard F. (1995). *Probabilistic techniques in analysis*. Probability and its Applications (New York). Springer-Verlag, New York, pp. xii+392. ISBN: 0-387-94387-0 (cit. on p. 11).
- [bass:98:diffusions](#) — (1998). *Diffusions and elliptic operators*. Probability and its Applications (New York). Springer-Verlag, New York, pp. xiv+232. ISBN: 0-387-98315-5 (cit. on p. 11).
- [bmschmidt.brydges.ea:19:introduction](#) Bauerschmidt, Roland, David C. Brydges, and Gordon Slade (2019). *Introduction to a renormalisation group method*. Vol. 2242. Lecture Notes in Mathematics. Springer, Singapore, pp. xii+281. ISBN: 978-981-32-9591-9; 978-981-32-9593-3. DOI: [10.1007/978-981-32-9593-3](#). URL: [https://doi.org/10.1007/978-981-32-9593-3](#) (cit. on p. 11).
- [bauinov.simeonov:92:integral](#) Bauinov, Drumi and Pavel Simeonov (1992). *Integral inequalities and applications*. Vol. 57. Mathematics and its Applications (East European Series). Translated by R. A. M. Hoksbergen and V. Covachev [V. Khr. Kovachev]. Kluwer Academic Publishers Group, Dordrecht, pp. xii+245. ISBN: 0-7923-1714-9. DOI: [10.1007/978-94-015-8034-2](#). URL: [https://doi.org/10.1007/978-94-015-8034-2](#) (cit. on p. 11).
- [baxter:82:exactly](#) Baxter, Rodney J. (1982). *Exactly solved models in statistical mechanics*. Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], London, pp. xii+486. ISBN: 0-12-083180-5 (cit. on p. 11).
- [bebernes.eberly:89:mathematical](#) Bebernes, Jerrold and David Eberly (1989). *Mathematical problems from combustion theory*. Vol. 83. Applied Mathematical Sciences. Springer-Verlag, New York, pp. viii+177. ISBN: 0-387-97104-1. DOI: [10.1007/978-1-4612-4546-9](#). URL: [https://doi.org/10.1007/978-1-4612-4546-9](#) (cit. on p. 11).
- [beck:09:inevitable](#) Beck, József (2009). *Inevitable randomness in discrete mathematics*. Vol. 49. University Lecture Series. American Mathematical Society, Providence, RI, pp. xii+250. ISBN: 978-0-8218-4756-5. DOI: [10.1090/ulect/049](#). URL: [https://doi.org/10.1090/ulect/049](#) (cit. on p. 11).

bellman:61:brief

Bellman, Richard (1961). *A brief introduction to theta functions*. Athena Series: Selected Topics in Mathematics. Holt, Rinehart and Winston, New York, pp. x+78. DOI: [10.1017/s0025557200044491](https://doi.org/10.1017/s0025557200044491). URL: <https://doi.org/10.1017/s0025557200044491> (cit. on p. 12).

bennett:98:randomness

Bennett, Deborah J. (1998). *Randomness*. Harvard University Press, Cambridge, MA, pp. viii+238. ISBN: 0-674-10745-4 (cit. on p. 12).

bergh.lofstrom:76:interpolation

Bergh, Jöran and Jörgen Löfström (1976). *Interpolation spaces. An introduction*. Grundlehren der Mathematischen Wissenschaften, No. 223. Springer-Verlag, Berlin-New York, pp. x+207 (cit. on p. 12).

bertoin:96:levy

Bertoin, Jean (1996). *Lévy processes*. Vol. 121. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. x+265. ISBN: 0-521-56243-0 (cit. on p. 13).

biagini.hu.ea:08:stochastic

Biagini, Francesca, Yaozhong Hu, Bernt Øksendal, and Tusheng Zhang (2008). *Stochastic calculus for fractional Brownian motion and applications*. Probability and its Applications (New York). Springer-Verlag London, Ltd., London, pp. xii+329. ISBN: 978-1-85233-996-8. DOI: [10.1007/978-1-84628-797-8](https://doi.org/10.1007/978-1-84628-797-8). URL: <https://doi.org/10.1007/978-1-84628-797-8> (cit. on p. 13).

billingsley:95:probability

Billingsley, Patrick (1995). *Probability and measure*. Third. Wiley Series in Probability and Mathematical Statistics. A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. xiv+593. ISBN: 0-471-00710-2 (cit. on p. 13).

billingsley:99:convergence

— (1999). *Convergence of probability measures*. Second. Wiley Series in Probability and Statistics: Probability and Statistics. A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. x+277. ISBN: 0-471-19745-9. DOI: [10.1002/9780470316962](https://doi.org/10.1002/9780470316962). URL: <https://doi.org/10.1002/9780470316962> (cit. on p. 13).

bingham.goldie.ea:89:regular

Bingham, N. H., C. M. Goldie, and J. L. Teugels (1989). *Regular variation*. Vol. 27. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, pp. xx+494. ISBN: 0-521-37943-1 (cit. on p. 13).

bleher.liechty:14:random

Bleher, Pavel and Karl Liechty (2014). *Random matrices and the six-vertex model*. Vol. 32. CRM Monograph Series. American Mathematical Society, Providence, RI, pp. x+224. ISBN: 978-1-4704-0961-6. DOI: [10.1090/crmm/032](https://doi.org/10.1090/crmm/032). URL: <https://doi.org/10.1090/crmm/032> (cit. on p. 13).

blumenthal.getoor:68:markov

Blumenthal, R. M. and R. K. Getoor (1968). *Markov processes and potential theory*. Pure and Applied Mathematics, Vol. 29. Academic Press, New York-London, pp. x+313 (cit. on p. 14).

bogachev:07:measure

Bogachev, V. I. (2007). *Measure theory. Vol. I, II*. Springer-Verlag, Berlin, Vol. I: xviii+500 pp., Vol. II: xiv+575. ISBN: 978-3-540-34513-8; 3-540-34513-2. DOI: [10.1007/978-3-540-34514-5](https://doi.org/10.1007/978-3-540-34514-5). URL: <https://doi.org/10.1007/978-3-540-34514-5> (cit. on p. 14).

bogachev:98:gaussian

Bogachev, Vladimir I. (1998). *Gaussian measures*. Vol. 62. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pp. xii+433. ISBN: 0-8218-1054-5. DOI: [10.1090/surv/062](https://doi.org/10.1090/surv/062). URL: <https://doi.org/10.1090/surv/062> (cit. on p. 14).

borodin.salminen:02:handbook

Borodin, Andrei N. and Paavo Salminen (2002). *Handbook of Brownian motion—facts and formulae*. Second. Probability and its Applications. Birkhäuser Verlag, Basel, pp. xvi+672. ISBN: 3-7643-6705-9.

- DOI: [10.1007/978-3-0348-8163-0](https://doi.org/10.1007/978-3-0348-8163-0). URL: <https://doi.org/10.1007/978-3-0348-8163-0> (cit. on p. 15).
- heron.lugosi.ea:13:concentration Boucheron, Stéphane, Gábor Lugosi, and Pascal Massart (2013). *Concentration inequalities*. A nonasymptotic theory of independence, With a foreword by Michel Ledoux. Oxford University Press, Oxford, pp. x+481. ISBN: 978-0-19-953525-5. DOI: [10.1093/acprof:oso/9780199535255.001.0001](https://doi.org/10.1093/acprof:oso/9780199535255.001.0001). URL: <https://doi.org/10.1093/acprof:oso/9780199535255.001.0001> (cit. on p. 15).
- bouleau.hirsch:91:dirichlet Bouleau, Nicolas and Francis Hirsch (1991). *Dirichlet forms and analysis on Wiener space*. Vol. 14. De Gruyter Studies in Mathematics. Walter de Gruyter & Co., Berlin, pp. x+325. ISBN: 3-11-012919-1. DOI: [10.1515/9783110858389](https://doi.org/10.1515/9783110858389). URL: <https://doi.org/10.1515/9783110858389> (cit. on p. 15).
- bourgain:99:global Bourgain, J. (1999a). *Global solutions of nonlinear Schrödinger equations*. Vol. 46. American Mathematical Society Colloquium Publications. American Mathematical Society, Providence, RI, pp. viii+182. ISBN: 0-8218-1919-4. DOI: [10.1090/coll/046](https://doi.org/10.1090/coll/046). URL: <https://doi.org/10.1090/coll/046> (cit. on p. 18).
- bourgain:05:greens — (2005d). *Green's function estimates for lattice Schrödinger operators and applications*. Vol. 158. Annals of Mathematics Studies. Princeton University Press, Princeton, NJ, pp. x+173. ISBN: 0-691-12098-6. DOI: [10.1515/9781400837144](https://doi.org/10.1515/9781400837144). URL: <https://doi.org/10.1515/9781400837144> (cit. on p. 19).
- bourgain:81:new*1 Bourgain, Jean (1981a). *New classes of \mathcal{L}^p -spaces*. Vol. 889. Lecture Notes in Mathematics. Springer-Verlag, Berlin-New York, pp. v+143. ISBN: 3-540-11156-5 (cit. on p. 20).
- bovier:06:statistical Bovier, Anton (2006). *Statistical mechanics of disordered systems*. Vol. 18. Cambridge Series in Statistical and Probabilistic Mathematics. A mathematical perspective. Cambridge University Press, Cambridge, pp. xiv+312. ISBN: 978-0-521-84991-3; 0-521-84991-8. DOI: [10.1017/CB09780511616808](https://doi.org/10.1017/CB09780511616808). URL: <https://doi.org/10.1017/CB09780511616808> (cit. on p. 25).
- bracewell:86:fourier Bracewell, Ronald N. (1986). *The Fourier transform and its applications*. Third. McGraw-Hill Series in Electrical Engineering. Circuits and Systems. McGraw-Hill Book Co., New York, pp. xx+474. ISBN: 0-07-007015-6 (cit. on p. 25).
- bradley:07:introduction Bradley, Richard C. (2007). *Introduction to strong mixing conditions*. Vol. 2. Kendrick Press, Heber City, UT, pp. xii+553. ISBN: 0-9740427-7-3 (cit. on p. 25).
- brychkov:08:handbook Brychkov, Yury A. (2008). *Handbook of special functions*. Derivatives, integrals, series and other formulas. CRC Press, Boca Raton, FL, pp. xx+680. ISBN: 978-1-58488-956-4 (cit. on p. 26).
- burgers:74:nonlinear Burgers, Johannes Martinus (1974). *The nonlinear diffusion equation*. asymptotic solutions and statistical problems. Springer Science+Business Media Dordrecht, pp. x+174. ISBN: 978-90-277-0494-8. DOI: [10.1007/978-94-010-1745-9](https://doi.org/10.1007/978-94-010-1745-9). URL: <https://doi.org/10.1007/978-94-010-1745-9> (cit. on p. 27).
- cairolì.dalang:96:sequential Cairolì, R. and Robert C. Dalang (1996). *Sequential stochastic optimization*. Wiley Series in Probability and Statistics: Probability and Statistics. A Wiley-Interscience Publication. John Wiley & Sons, Inc.,

- New York, pp. xii+327. ISBN: 0-471-57754-5. DOI: [10.1002/9781118164396](https://doi.org/10.1002/9781118164396). URL: <https://doi.org/10.1002/9781118164396> (cit. on p. 27).
- `mnarsa.sinestrari:04:semiconcave` Cannarsa, Piermarco and Carlo Sinestrari (2004). *Semiconcave functions, Hamilton-Jacobi equations, and optimal control*. Vol. 58. Progress in Nonlinear Differential Equations and their Applications. Birkhäuser Boston, Inc., Boston, MA, pp. xiv+304. ISBN: 0-8176-4084-3 (cit. on p. 27).
- `capasso.merzbach.ea:03:topics` Capasso, V. et al. (2003). *Topics in spatial stochastic processes*. Vol. 1802. Lecture Notes in Mathematics. Lectures given at the C.I.M.E. Summer School on Spatial Stochastic Processes held in Martina Franca, July 1–8, 2001, Edited by Ely Merzbach. Springer-Verlag, Berlin, pp. viii+245. ISBN: 3-540-00295-2. DOI: [10.1007/b10143](https://doi.org/10.1007/b10143). URL: <https://doi.org/10.1007/b10143> (cit. on p. 27).
- `cardy:96:scaling` Cardy, John (1996). *Scaling and renormalization in statistical physics*. Vol. 5. Cambridge Lecture Notes in Physics. Cambridge University Press, Cambridge, pp. xviii+238. ISBN: 0-521-49959-3. DOI: [10.1017/CB09781316036440](https://doi.org/10.1017/CB09781316036440). URL: <https://doi.org/10.1017/CB09781316036440> (cit. on p. 28).
- `carmona.rozovskii:99:stochastic` Carmona, Rene A. and Boris Rozovskii (1999). *Stochastic partial differential equations: six perspectives*. Vol. 64. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pp. xii+334. ISBN: 0-8218-0806-0. DOI: [10.1090/surv/064](https://doi.org/10.1090/surv/064). URL: <https://doi.org/10.1090/surv/064> (cit. on p. 29).
- `carmona.nualart:90:nonlinear` Carmona, René A. and David Nualart (1990). *Nonlinear stochastic integrators, equations and flows*. Vol. 6. Stochastics Monographs. Gordon and Breach Science Publishers, New York, pp. x+159. ISBN: 2-88124-733-4 (cit. on p. 29).
- `cedoni.di-nunno.ea:18:computation` Celledoni, Elena et al. (2018). *Computation and combinatorics in dynamics, stochastics and control*. Vol. 13. Abel Symposia. The Abel Symposium, Rosendal, Norway, August 2016. Springer, Cham, pp. xi+737. ISBN: 978-3-030-01592-3; 978-3-030-01593-0. DOI: [10.1007/978-3-030-01593-0](https://doi.org/10.1007/978-3-030-01593-0). URL: <https://doi.org/10.1007/978-3-030-01593-0> (cit. on p. 29).
- `cerrai:01:second` Cerrai, Sandra (2001c). *Second order PDE's in finite and infinite dimension*. Vol. 1762. Lecture Notes in Mathematics. A probabilistic approach. Springer-Verlag, Berlin, pp. x+330. ISBN: 3-540-42136-X. DOI: [10.1007/b80743](https://doi.org/10.1007/b80743). URL: <https://doi.org/10.1007/b80743> (cit. on p. 29).
- `chen.goldstein.ea:11:normal` Chen, Louis H. Y., Larry Goldstein, and Qi-Man Shao (2011). *Normal approximation by Stein's method*. Probability and its Applications (New York). Springer, Heidelberg, pp. xii+405. ISBN: 978-3-642-15006-7. DOI: [10.1007/978-3-642-15007-4](https://doi.org/10.1007/978-3-642-15007-4). URL: <https://doi.org/10.1007/978-3-642-15007-4> (cit. on p. 31).
- `chen:97:limit` Chen, Xia (1997a). *Limit theorems for functionals of ergodic Markov chains with general state space*. Thesis (Ph.D.)—Case Western Reserve University. ProQuest LLC, Ann Arbor, MI, p. 200. ISBN: 978-0591-63876-9. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:9813015 (cit. on p. 31).

`chen:10:random` — (2010). *Random walk intersections*. Vol. 157. Mathematical Surveys and Monographs. Large deviations and related topics. American Mathematical Society, Providence, RI, pp. x+332. ISBN: 978-0-8218-4820-3. DOI: [10.1090/surv/157](https://doi.org/10.1090/surv/157). URL: <https://doi.org/10.1090/surv/157> (cit. on p. 32).

`chow:07:stochastic` Chow, Pao-Liu (2007). *Stochastic partial differential equations*. Chapman & Hall/CRC Applied Mathematics and Nonlinear Science Series. Chapman & Hall/CRC, Boca Raton, FL, pp. x+281. ISBN: 978-1-58488-443-9; 1-58488-443-6 (cit. on p. 33).

`chung.lu:06:complex` Chung, Fan and Linyuan Lu (2006). *Complex graphs and networks*. Vol. 107. CBMS Regional Conference Series in Mathematics. Published for the Conference Board of the Mathematical Sciences, Washington, DC; by the American Mathematical Society, Providence, RI, pp. viii+264. ISBN: 978-0-8218-3657-6; 0-8218-3657-9. DOI: [10.1090/cbms/107](https://doi.org/10.1090/cbms/107). URL: <https://doi.org/10.1090/cbms/107> (cit. on p. 33).

`chung.williams:90:introduction` Chung, K. L. and R. J. Williams (1990). *Introduction to stochastic integration*. Second. Probability and its Applications. Birkhäuser Boston, Inc., Boston, MA, pp. xvi+276. ISBN: 0-8176-3386-3. DOI: [10.1007/978-1-4612-4480-6](https://doi.org/10.1007/978-1-4612-4480-6). URL: <https://doi.org/10.1007/978-1-4612-4480-6> (cit. on p. 33).

`coddington.levinson:55:theory` Coddington, Earl A. and Norman Levinson (1955). *Theory of ordinary differential equations*. McGraw-Hill Book Company, Inc., New York-Toronto-London, pp. xii+429 (cit. on p. 33).

`comets:17:directed` Comets, Francis (2017). *Directed polymers in random environments*. Vol. 2175. Lecture Notes in Mathematics. Lecture notes from the 46th Probability Summer School held in Saint-Flour, 2016. Springer, Cham, pp. xv+199. ISBN: 978-3-319-50486-5; 978-3-319-50487-2. DOI: [10.1007/978-3-319-50487-2](https://doi.org/10.1007/978-3-319-50487-2). URL: <https://doi.org/10.1007/978-3-319-50487-2> (cit. on p. 33).

`cooper:17:ramanujans` Cooper, Shaun (2017). *Ramanujan's theta functions*. Springer, Cham, pp. xviii+687. ISBN: 978-3-319-56171-4; 978-3-319-56172-1. DOI: [10.1007/978-3-319-56172-1](https://doi.org/10.1007/978-3-319-56172-1). URL: <https://doi.org/10.1007/978-3-319-56172-1> (cit. on p. 34).

`corwin:11:kardar-parisi-zhang` Corwin, Ivan Zachary (2011). *The Kardar-Parisi-Zhang Equation and Universality Class*. Thesis (Ph.D.)—New York University. ProQuest LLC, Ann Arbor, MI, p. 558. ISBN: 978-1267-04875-2. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:3482869 (cit. on p. 35).

`da-prato.zabczyk:96:ergodicity` Da Prato, G. and J. Zabczyk (1996). *Ergodicity for infinite-dimensional systems*. Vol. 229. London Mathematical Society Lecture Note Series. Cambridge University Press, Cambridge, pp. xii+339. ISBN: 0-521-57900-7. DOI: [10.1017/CB09780511662829](https://doi.org/10.1017/CB09780511662829). URL: <https://doi.org/10.1017/CB09780511662829> (cit. on p. 35).

`da-prato.zabczyk:92:stochastic` Da Prato, Giuseppe and Jerzy Zabczyk (1992d). *Stochastic equations in infinite dimensions*. Vol. 44. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, pp. xviii+454. ISBN: 0-521-38529-6. DOI: [10.1017/CB09780511666223](https://doi.org/10.1017/CB09780511666223). URL: <https://doi.org/10.1017/CB09780511666223> (cit. on p. 36).

- da-prato.zabczyk:02:second — (2002). *Second order partial differential equations in Hilbert spaces*. Vol. 293. London Mathematical Society Lecture Note Series. Cambridge University Press, Cambridge, pp. xvi+379. ISBN: 0-521-77729-1. DOI: [10.1017/CB09780511543210](https://doi.org/10.1017/CB09780511543210). URL: <https://doi.org/10.1017/CB09780511543210> (cit. on p. 36).
- da-prato.zabczyk:14:stochastic Da Prato, Giuseppe and Jerzy Zabczyk (2014). *Stochastic equations in infinite dimensions*. Second. Vol. 152. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, pp. xviii+493. ISBN: 978-1-107-05584-1. DOI: [10.1017/CB09781107295513](https://doi.org/10.1017/CB09781107295513). URL: <https://doi.org/10.1017/CB09781107295513> (cit. on p. 36).
- dacorogna:15:introduction Dacorogna, Bernard (2015). *Introduction to the calculus of variations*. Third. Imperial College Press, London, pp. x+311. ISBN: 978-1-78326-551-0 (cit. on p. 36).
- ng.khoshnevisan.ea:09:minicourse Dalang, Robert et al. (2009). *A minicourse on stochastic partial differential equations*. Vol. 1962. Lecture Notes in Mathematics. Held at the University of Utah, Salt Lake City, UT, May 8–19, 2006, Edited by Khoshnevisan and Firas Rassoul-Agha. Springer-Verlag, Berlin, pp. xii+216. ISBN: 978-3-540-85993-2 (cit. on p. 36).
- dalang.chaabouni:01:algebre Dalang, Robert C. and Amel Chaabouni (2001). *Algèbre linéaire*. Enseignement des Mathématiques. [The Teaching of Mathematics]. Aide-mémoire, exercices et applications. [General review, exercises and applications]. Presses Polytechniques et Universitaires Romandes, Lausanne, pp. xii+322. ISBN: 2-88074-483-0 (cit. on p. 36).
- daley.vere-jones:03:introduction Daley, D. J. and D. Vere-Jones (2003). *An introduction to the theory of point processes*. Vol. I. Second. Probability and its Applications (New York). Elementary theory and methods. Springer-Verlag, New York, pp. xxii+469. ISBN: 0-387-95541-0 (cit. on p. 37).
- dauge:88:elliptic Dauge, Monique (1988). *Elliptic boundary value problems on corner domains*. Vol. 1341. Lecture Notes in Mathematics. Smoothness and asymptotics of solutions. Springer-Verlag, Berlin, pp. viii+259. ISBN: 3-540-50169-X. DOI: [10.1007/BFb0086682](https://doi.org/10.1007/BFb0086682). URL: <https://doi.org/10.1007/BFb0086682> (cit. on p. 37).
- davies:02:integral Davies, Brian (2002). *Integral transforms and their applications*. Third. Vol. 41. Texts in Applied Mathematics. Springer-Verlag, New York, pp. xvii+367. ISBN: 0-387-95314-0. DOI: [10.1007/978-1-4684-9283-5](https://doi.org/10.1007/978-1-4684-9283-5). URL: <https://doi.org/10.1007/978-1-4684-9283-5> (cit. on p. 38).
- davies:89:heat Davies, E. B. (1989). *Heat kernels and spectral theory*. Vol. 92. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. x+197. ISBN: 0-521-36136-2. DOI: [10.1017/CB09780511566158](https://doi.org/10.1017/CB09780511566158). URL: <https://doi.org/10.1017/CB09780511566158> (cit. on p. 38).
- davies:90:heat — (1990). *Heat kernels and spectral theory*. Vol. 92. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. x+197. ISBN: 0-521-40997-7 (cit. on p. 38).
- davies:95:spectral — (1995). *Spectral theory and differential operators*. Vol. 42. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. x+182. ISBN: 0-521-47250-4. DOI: [10.1017/CB09780511623721](https://doi.org/10.1017/CB09780511623721). URL: <https://doi.org/10.1017/CB09780511623721> (cit. on p. 38).
- davis:62:introduction Davis, Harold T. (1962). *Introduction to nonlinear differential and integral equations*. Dover Publications, Inc., New York, pp. xv+566 (cit. on p. 38).

- p>dawson.perkins:12:superprocesses
- Dawson, Donald A. and Edwin Perkins (2012). *Superprocesses at Saint-Flour*. Probability at Saint-Flour. Springer, Heidelberg, pp. vi+468. ISBN: 978-3-642-25431-4 (cit. on p. 38).
- p>deift:99:orthogonal
- Deift, P. A. (1999). *Orthogonal polynomials and random matrices: a Riemann-Hilbert approach*. Vol. 3. Courant Lecture Notes in Mathematics. New York University, Courant Institute of Mathematical Sciences, New York; American Mathematical Society, Providence, RI, pp. viii+273. ISBN: 0-9658703-2-4; 0-8218-2695-6 (cit. on p. 38).
- p>dellacherie.meyer:78:probabilities
- Dellacherie, Claude and Paul-André Meyer (1978). *Probabilities and potential*. Vol. 29. North-Holland Mathematics Studies. North-Holland Publishing Co., Amsterdam-New York, pp. viii+189. ISBN: 0-7204-0701-X (cit. on p. 39).
- p>dellacherie.meyer:82:probabilities
- (1982). *Probabilities and potential. B*. Vol. 72. North-Holland Mathematics Studies. Theory of martingales, Translated from the French by J. P. Wilson. North-Holland Publishing Co., Amsterdam, pp. xvii+463. ISBN: 0-444-86526-8 (cit. on p. 39).
- p>dembo.zeitouni:93:large
- Dembo, Amir and Ofer Zeitouni (1993). *Large deviations techniques and applications*. Jones and Bartlett Publishers, Boston, MA, pp. xiv+346. ISBN: 0-86720-291-2 (cit. on p. 39).
- p>dembo.zeitouni:98:large
- (1998). *Large deviations techniques and applications*. Second. Vol. 38. Applications of Mathematics (New York). Springer-Verlag, New York, pp. xvi+396. ISBN: 0-387-98406-2. DOI: 10.1007/978-1-4612-5320-4. URL: <https://doi.org/10.1007/978-1-4612-5320-4> (cit. on p. 39).
- p>dembo.zeitouni:10:large
- (2010). *Large deviations techniques and applications*. Vol. 38. Stochastic Modelling and Applied Probability. Corrected reprint of the second (1998) edition. Springer-Verlag, Berlin, pp. xvi+396. ISBN: 978-3-642-03310-0. DOI: 10.1007/978-3-642-03311-7. URL: <https://doi.org/10.1007/978-3-642-03311-7> (cit. on p. 39).
- p>di. francesco.mathieu.ea:97:conformal
- Di Francesco, Philippe, Pierre Mathieu, and David Sénéchal (1997). *Conformal field theory*. Graduate Texts in Contemporary Physics. Springer-Verlag, New York, pp. xxii+890. ISBN: 0-387-94785-X. DOI: 10.1007/978-1-4612-2256-9. URL: <https://doi.org/10.1007/978-1-4612-2256-9> (cit. on p. 40).
- p>diaconis.skyrms:18:ten
- Diaconis, Persi and Brian Skyrms (2018). *Ten great ideas about chance*. Princeton University Press, Princeton, NJ, pp. x+255. ISBN: 978-0-691-17416-7 (cit. on p. 40).
- p>diethelm:10:analysis
- Diethelm, Kai (2010). *The analysis of fractional differential equations*. Vol. 2004. Lecture Notes in Mathematics. An application-oriented exposition using differential operators of Caputo type. Springer-Verlag, Berlin, pp. viii+247. ISBN: 978-3-642-14573-5. DOI: 10.1007/978-3-642-14574-2. URL: <https://doi.org/10.1007/978-3-642-14574-2> (cit. on p. 40).
- p>dimitrienko:11:nonlinear
- Dimitrienko, Yuriy I. (2011). *Nonlinear continuum mechanics and large inelastic deformations*. Vol. 174. Solid Mechanics and its Applications. Springer, Dordrecht, pp. xxiv+721. ISBN: 978-94-007-0033-8; 978-94-007-0034-5. DOI: 10.1007/978-94-007-0034-5. URL: <https://doi.org/10.1007/978-94-007-0034-5> (cit. on p. 40).
- p>doetsch:74:introduction
- Doetsch, Gustav (1974). *Introduction to the theory and application of the Laplace transformation*. Translated from the second German edition

- by Walter Nader. Springer-Verlag, New York-Heidelberg, pp. vii+326 (cit. on p. 40).
- `donoghue:69:distributions` Donoghue Jr., William F. (1969). *Distributions and Fourier transforms*. Vol. 32. Pure and Applied Mathematics. Academic Press, New York, pp. viii+315 (cit. on p. 41).
- `doob:53:stochastic` Doob, J. L. (1953). *Stochastic processes*. John Wiley & Sons, Inc., New York; Chapman & Hall, Ltd., London, pp. viii+654 (cit. on p. 41).
- `doob:90:stochastic` Doob, J. L. (1990). *Stochastic processes*. Wiley Classics Library. Reprint of the 1953 original, A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. viii+654. ISBN: 0-471-52369-0 (cit. on p. 41).
- `hashi.panconesi:09:concentration` Dubhashi, Devdatt P. and Alessandro Panconesi (2009). *Concentration of measure for the analysis of randomized algorithms*. Cambridge University Press, Cambridge, pp. xvi+196. ISBN: 978-0-521-88427-3. DOI: [10.1017/CB09780511581274](https://doi.org/10.1017/CB09780511581274). URL: <https://doi.org/10.1017/CB09780511581274> (cit. on p. 41).
- `dudley:02:real` Dudley, R. M. (2002). *Real analysis and probability*. Vol. 74. Cambridge Studies in Advanced Mathematics. Revised reprint of the 1989 original. Cambridge University Press, Cambridge, pp. x+555. ISBN: 0-521-00754-2. DOI: [10.1017/CB09780511755347](https://doi.org/10.1017/CB09780511755347). URL: <https://doi.org/10.1017/CB09780511755347> (cit. on p. 41).
- `dudley:89:real` Dudley, Richard M. (1989). *Real analysis and probability*. The Wadsworth & Brooks/Cole Mathematics Series. Wadsworth & Brooks/Cole Advanced Books & Software, Pacific Grove, CA, pp. xii+436. ISBN: 0-534-10050-3 (cit. on p. 41).
- `dunford.schwartz:71:linear` Dunford, Nelson and Jacob T. Schwartz (1971). *Linear operators. Part III: Spectral operators*. Pure and Applied Mathematics, Vol. VII. With the assistance of William G. Bade and Robert G. Bartle. Interscience Publishers [John Wiley & Sons, Inc.], New York-London-Sydney, i-xx and 1925–2592 (cit. on p. 41).
- `dunford.schwartz:88:linear*1` — (1988a). *Linear operators. Part I*. Wiley Classics Library. General theory, With the assistance of William G. Bade and Robert G. Bartle, Reprint of the 1958 original, A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. xiv+858. ISBN: 0-471-60848-3 (cit. on p. 41).
- `dunford.schwartz:88:linear` — (1988b). *Linear operators. Part II*. Wiley Classics Library. Spectral theory. Selfadjoint operators in Hilbert space, With the assistance of William G. Bade and Robert G. Bartle, Reprint of the 1963 original, A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, i–x, 859–1923 and 1–7. ISBN: 0-471-60847-5 (cit. on p. 41).
- `duoandikoetxea:01:fourier` Duoandikoetxea, Javier (2001). *Fourier analysis*. Vol. 29. Graduate Studies in Mathematics. Translated and revised from the 1995 Spanish original by David Cruz-Uribe. American Mathematical Society, Providence, RI, pp. xviii+222. ISBN: 0-8218-2172-5. DOI: [10.1090/gsm/029](https://doi.org/10.1090/gsm/029). URL: <https://doi.org/10.1090/gsm/029> (cit. on p. 42).
- `dupuis.ellis:97:weak` Dupuis, Paul and Richard S. Ellis (1997). *A weak convergence approach to the theory of large deviations*. Wiley Series in Probability and Statistics: Probability and Statistics. A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. xviii+479. ISBN: 0-471-07672-4. DOI: [10.1002/9781118165904](https://doi.org/10.1002/9781118165904). URL: <https://doi.org/10.1002/9781118165904> (cit. on p. 42).

durrett:88:lecture	Durrett, Richard (1988). <i>Lecture notes on particle systems and percolation</i> . The Wadsworth & Brooks/Cole Statistics/Probability Series. Wadsworth & Brooks/Cole Advanced Books & Software, Pacific Grove, CA, pp. viii+335. ISBN: 0-534-09462-7 (cit. on p. 42).
durrett:96:probability	— (1996). <i>Probability: theory and examples</i> . Second. Duxbury Press, Belmont, CA, pp. xiii+503. ISBN: 0-534-24318-5 (cit. on p. 42).
durrett:10:probability	Durrett, Rick (2010). <i>Probability: theory and examples</i> . Fourth. Vol. 31. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge University Press, Cambridge, pp. x+428. ISBN: 978-0-521-76539-8. DOI: 10.1017/CB09780511779398 . URL: https://doi.org/10.1017/CB09780511779398 (cit. on p. 43).
durrett:19:probability-theory	Durrett, Rick (2019). <i>Probability—theory and examples</i> . Vol. 49. Cambridge Series in Statistical and Probabilistic Mathematics. Fifth edition of [MR1068527]. Cambridge University Press, Cambridge, pp. xii+419. ISBN: 978-1-108-47368-2. DOI: 10.1017/9781108591034 . URL: https://doi.org/10.1017/9781108591034 (cit. on p. 43).
dym.mckean:76:gaussian	Dym, H. and H. P. McKean (1976). <i>Gaussian processes, function theory, and the inverse spectral problem</i> . Probability and Mathematical Statistics, Vol. 31. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xi+335 (cit. on p. 43).
dynkin:63:markovskie-protsessy	Dynkin, E. B. (1963). <i>Markovskie protsessy</i> . Gosudarstv. Izdat. Fiz.-Mat. Lit., Moscow, p. 859 (cit. on p. 43).
edgar.sucheston:92:stopping	Edgar, G. A. and Louis Sucheston (1992). <i>Stopping times and directed processes</i> . Vol. 47. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, pp. xii+428. ISBN: 0-521-35023-9. DOI: 10.1017/CB09780511574740 . URL: https://doi.org/10.1017/CB09780511574740 (cit. on p. 43).
edmunds.triebel:96:function	Edmunds, D. E. and H. Triebel (1996). <i>Function spaces, entropy numbers, differential operators</i> . Vol. 120. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. xii+252. ISBN: 0-521-56036-5. DOI: 10.1017/CB09780511662201 . URL: https://doi.org/10.1017/CB09780511662201 (cit. on p. 43).
eidelman.ivasysheva:04:analytic	Eidelman, Samuil D., Stepan D. Ivasysheva, and Anatoly N. Kochubei (2004). <i>Analytic methods in the theory of differential and pseudo-differential equations of parabolic type</i> . Vol. 152. Operator Theory: Advances and Applications. Birkhäuser Verlag, Basel, pp. x+387. ISBN: 3-7643-7115-3. DOI: 10.1007/978-3-0348-7844-9 . URL: https://doi.org/10.1007/978-3-0348-7844-9 (cit. on p. 43).
einstein:56:investigations	Einstein, Albert (1956). <i>Investigations on the theory of the Brownian movement</i> . Edited with notes by R. Fürth, Translated by A. D. Cowper. Dover Publications, Inc., New York, pp. vi+122 (cit. on p. 43).
engel.nagel:00:one-parameter	Engel, Klaus-Jochen and Rainer Nagel (2000). <i>One-parameter semigroups for linear evolution equations</i> . Vol. 194. Graduate Texts in Mathematics. With contributions by S. Brendle, M. Campiti, T. Hahn, G. Metafune, G. Nickel, D. Pallara, C. Perazzoli, A. Rhandi, S. Romanelli and R. Schnaubelt. Springer-Verlag, New York, pp. xxii+586. ISBN: 0-387-98463-1 (cit. on p. 43).
erdelyi:56:asymptotic	Erdélyi, A. (1956). <i>Asymptotic expansions</i> . Dover Publications, Inc., New York, pp. vi+108 (cit. on p. 43).
erdelyi.magnus.ea:54:tables	Erdélyi, A., W. Magnus, et al. (1954a). <i>Tables of integral transforms. Vol. I</i> . Based, in part, on notes left by Harry Bateman. McGraw-Hill

	Book Company, Inc., New York-Toronto-London, pp. xx+391 (cit. on p. 43).
erdelyi.magnus.ea:54:tables*1	— (1954b). <i>Tables of integral transforms. Vol. II.</i> Based, in part, on notes left by Harry Bateman. McGraw-Hill Book Company, Inc., New York-Toronto-London, pp. xvi+451 (cit. on p. 43).
erdelyi.magnus.ea:81:higher*1	Erdélyi, Arthur et al. (1981a). <i>Higher transcendental functions. Vol. I.</i> Based on notes left by Harry Bateman, With a preface by Mina Rees, With a foreword by E. C. Watson, Reprint of the 1953 original. Robert E. Krieger Publishing Co., Inc., Melbourne, Fla., pp. xiii+302. ISBN: 0-89874-069-X (cit. on p. 43).
erdelyi.magnus.ea:81:higher*2	Erdélyi, Arthur et al. (1981b). <i>Higher transcendental functions. Vol. II.</i> Based on notes left by Harry Bateman, Reprint of the 1953 original. Robert E. Krieger Publishing Co., Inc., Melbourne, Fla., pp. xviii+396. ISBN: 0-89874-069-X (cit. on p. 43).
erdelyi.magnus.ea:81:higher	— (1981c). <i>Higher transcendental functions. Vol. III.</i> Based on notes left by Harry Bateman, Reprint of the 1955 original. Robert E. Krieger Publishing Co., Inc., Melbourne, Fla., pp. xvii+292. ISBN: 0-89874-069-X (cit. on p. 43).
etheridge:11:some	Etheridge, Alison (2011). <i>Some mathematical models from population genetics.</i> Vol. 2012. Lecture Notes in Mathematics. Lectures from the 39th Probability Summer School held in Saint-Flour, 2009, École d'Été de Probabilités de Saint-Flour. [Saint-Flour Probability Summer School]. Springer, Heidelberg, pp. viii+119. ISBN: 978-3-642-16631-0. DOI: 10.1007/978-3-642-16632-7 . URL: https://doi.org/10.1007/978-3-642-16632-7 (cit. on p. 43).
etheridge:00:introduction	Etheridge, Alison M. (2000). <i>An introduction to superprocesses.</i> Vol. 20. University Lecture Series. American Mathematical Society, Providence, RI, pp. xii+187. ISBN: 0-8218-2706-5. DOI: 10.1090/ulect/020 . URL: https://doi.org/10.1090/ulect/020 (cit. on p. 43).
ethier.kurtz:86:markov	Ethier, Stewart N. and Thomas G. Kurtz (1986). <i>Markov processes.</i> Wiley Series in Probability and Mathematical Statistics: Probability and Mathematical Statistics. Characterization and convergence. John Wiley & Sons, Inc., New York, pp. x+534. ISBN: 0-471-08186-8. DOI: 10.1002/9780470316658 . URL: https://doi.org/10.1002/9780470316658 (cit. on p. 44).
evans:10:partial	Evans, Lawrence C. (2010). <i>Partial differential equations.</i> Second. Vol. 19. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, pp. xxii+749. ISBN: 978-0-8218-4974-3. DOI: 10.1090/gsm/019 . URL: https://doi.org/10.1090/gsm/019 (cit. on p. 44).
evans.gariepy:15:measure	Evans, Lawrence C. and Ronald F. Gariepy (2015). <i>Measure theory and fine properties of functions.</i> Revised. Textbooks in Mathematics. CRC Press, Boca Raton, FL, pp. xiv+299. ISBN: 978-1-4822-4238-6 (cit. on p. 44).
falconer:86:geometry	Falconer, K. J. (1986). <i>The geometry of fractal sets.</i> Vol. 85. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. xiv+162. ISBN: 0-521-25694-1; 0-521-33705-4 (cit. on p. 44).
family.landau:84:kinetics	Family, F. and D. P. (Eds.) Landau (1984). <i>Kinetics of aggregation and gelation.</i> North-Holland. ISBN: 9780444596581 (cit. on p. 44).
federer:69:geometric	Federer, Herbert (1969). <i>Geometric measure theory.</i> Die Grundlehren der mathematischen Wissenschaften, Band 153. Springer-Verlag New York, Inc., New York, pp. xiv+676 (cit. on p. 44).

feller:66:introduction	Feller, William (1966). <i>An introduction to probability theory and its applications. Vol. II.</i> John Wiley & Sons, Inc., New York-London-Sydney, pp. xviii+636 (cit. on p. 44).
feller:68:introduction	— (1968). <i>An introduction to probability theory and its applications. Vol. I.</i> Third. John Wiley & Sons, Inc., New York-London-Sydney, pp. xviii+509 (cit. on p. 44).
fernandez.frohlich.ea:92:random	Fernández, Roberto, Jürg Fröhlich, and Alan D. Sokal (1992). <i>Random walks, critical phenomena, and triviality in quantum field theory.</i> Texts and Monographs in Physics. Springer-Verlag, Berlin, pp. xviii+444. ISBN: 3-540-54358-9. DOI: 10.1007/978-3-662-02866-7 . URL: https://doi.org/10.1007/978-3-662-02866-7 (cit. on p. 44).
feynman:98:statistical	Feynman, Richard P. (1998). <i>Statistical mechanics.</i> Advanced Book Classics. A set of lectures, Reprint of the 1972 original. Perseus Books, Advanced Book Program, Reading, MA, pp. xiv+354. ISBN: 0-201-36076-4 (cit. on p. 45).
flandoli:95:regularity	Flandoli, Franco (1995). <i>Regularity theory and stochastic flows for parabolic SPDEs.</i> Vol. 9. Stochastics Monographs. Gordon and Breach Science Publishers, Yverdon, pp. x+79. ISBN: 2-88449-045-0 (cit. on p. 45).
fokas.its.ea:06:painleve	Fokas, Athanassios S. et al. (2006). <i>Painlevé transcendents.</i> Vol. 128. Mathematical Surveys and Monographs. The Riemann-Hilbert approach. American Mathematical Society, Providence, RI, pp. xii+553. ISBN: 0-8218-3651-X. DOI: 10.1090/surv/128 . URL: https://doi.org/10.1090/surv/128 (cit. on p. 45).
folland:95:introduction	Folland, Gerald B. (1995). <i>Introduction to partial differential equations.</i> Second. Princeton University Press, Princeton, NJ, pp. xii+324. ISBN: 0-691-04361-2 (cit. on p. 45).
folland:99:real	— (1999). <i>Real analysis.</i> Second. Pure and Applied Mathematics (New York). Modern techniques and their applications, A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. xvi+386. ISBN: 0-471-31716-0 (cit. on p. 45).
folland:08:quantum	— (2008). <i>Quantum field theory.</i> Vol. 149. Mathematical Surveys and Monographs. A tourist guide for mathematicians. American Mathematical Society, Providence, RI, pp. xii+325. ISBN: 978-0-8218-4705-3. DOI: 10.1090/surv/149 . URL: https://doi.org/10.1090/surv/149 (cit. on p. 45).
foondun:06:harnack	Foondun, Mohammad (2006). <i>Harnack inequalities for integro-differential operators.</i> Thesis (Ph.D.)—University of Connecticut. ProQuest LLC, Ann Arbor, MI, p. 87. ISBN: 978-0542-87857-2. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:3234304 (cit. on p. 45).
forrester:10:log-gases	Forrester, P. J. (2010). <i>Log-gases and random matrices.</i> Vol. 34. London Mathematical Society Monographs Series. Princeton University Press, Princeton, NJ, pp. xiv+791. ISBN: 978-0-691-12829-0. DOI: 10.1515/9781400835416 . URL: https://doi.org/10.1515/9781400835416 (cit. on p. 46).
freidlin.wentzell:84:random	Freidlin, M. I. and A. D. Wentzell (1984). <i>Random perturbations of dynamical systems.</i> Vol. 260. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Translated from the Russian by Joseph Szücs. Springer-Verlag, New York,

- pp. viii+326. ISBN: 0-387-90858-7. DOI: [10.1007/978-1-4684-0176-9](https://doi.org/10.1007/978-1-4684-0176-9). URL: <https://doi.org/10.1007/978-1-4684-0176-9> (cit. on p. 46).
- `freidlin.wentzell:12:random` Freidlin, Mark I. and Alexander D. Wentzell (2012). *Random perturbations of dynamical systems*. Third. Vol. 260. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Translated from the 1979 Russian original by Joseph Szücs. Springer, Heidelberg, pp. xxviii+458. ISBN: 978-3-642-25846-6. DOI: [10.1007/978-3-642-25847-3](https://doi.org/10.1007/978-3-642-25847-3). URL: <https://doi.org/10.1007/978-3-642-25847-3> (cit. on p. 46).
- `friedman:64:partial` Friedman, Avner (1964a). *Partial differential equations of parabolic type*. Prentice-Hall, Inc., Englewood Cliffs, N.J., pp. xiv+347 (cit. on p. 46).
- `friedman:64:partial*1` — (1964b). *Partial differential equations of parabolic type*. Prentice-Hall, Inc., Englewood Cliffs, N.J., pp. xiv+347 (cit. on p. 46).
- `friedman:69:partial` Friedman, Avner (1969). *Partial differential equations*. Holt, Rinehart and Winston, Inc., New York-Montreal, Que.-London, pp. vi+262 (cit. on p. 46).
- `friedman:75:stochastic` — (1975). *Stochastic differential equations and applications. Vol. 1*. Probability and Mathematical Statistics, Vol. 28. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xiii+231 (cit. on p. 46).
- `friedman:90:principles` Friedman, Bernard (1990). *Principles and techniques of applied mathematics*. Reprint of the 1956 original. Dover Publications, Inc., New York, pp. x+315. ISBN: 0-486-66444-9 (cit. on p. 46).
- `frisch:95:turbulence` Frisch, Uriel (1995). *Turbulence*. The legacy of A. N. Kolmogorov. Cambridge University Press, Cambridge, pp. xiv+296. ISBN: 0-521-45103-5 (cit. on p. 46).
- `friz.hairer:14:course` Friz, Peter K. and Martin Hairer (2014). *A course on rough paths*. Universitext. With an introduction to regularity structures. Springer, Cham, pp. xiv+251. ISBN: 978-3-319-08331-5; 978-3-319-08332-2. DOI: [10.1007/978-3-319-08332-2](https://doi.org/10.1007/978-3-319-08332-2). URL: <https://doi.org/10.1007/978-3-319-08332-2> (cit. on p. 46).
- `friz.hairer:20:course` — ([2020] l2020). *A course on rough paths*. Universitext. With an introduction to regularity structures, Second edition of [3289027]. Springer, Cham, pp. xvi+346. ISBN: 978-3-030-41556-3; 978-3-030-41555-6. DOI: [10.1007/978-3-030-41556-3](https://doi.org/10.1007/978-3-030-41556-3). URL: <https://doi.org/10.1007/978-3-030-41556-3> (cit. on p. 46).
- `friz.victoir:10:multidimensional` Friz, Peter K. and Nicolas B. Victoir (2010). *Multidimensional stochastic processes as rough paths*. Vol. 120. Cambridge Studies in Advanced Mathematics. Theory and applications. Cambridge University Press, Cambridge, pp. xiv+656. ISBN: 978-0-521-87607-0. DOI: [10.1017/CB09780511845079](https://doi.org/10.1017/CB09780511845079). URL: <https://doi.org/10.1017/CB09780511845079> (cit. on p. 46).
- `fukushima.oshima.ea:94:dirichlet` Fukushima, Masatoshi, Yoichi shima, and Masayoshi Takeda (1994). *Dirichlet forms and symmetric Markov processes*. Vol. 19. De Gruyter Studies in Mathematics. Walter de Gruyter & Co., Berlin, pp. x+392. ISBN: 3-11-011626-X. DOI: [10.1515/9783110889741](https://doi.org/10.1515/9783110889741). URL: <https://doi.org/10.1515/9783110889741> (cit. on p. 46).
- `fulton:97:young` Fulton, William (1997). *Young tableaux*. Vol. 35. London Mathematical Society Student Texts. With applications to representation theory

- and geometry. Cambridge University Press, Cambridge, pp. x+260. ISBN: 0-521-56144-2; 0-521-56724-6 (cit. on p. 46).
- `gardiner:85:handbook` Gardiner, C. W. (1985). *Handbook of stochastic methods*. Second. Vol. 13. Springer Series in Synergetics. For physics, chemistry and the natural sciences. Springer-Verlag, Berlin, pp. xx+442. ISBN: 3-540-15607-0; 3-540-61634-9 (cit. on p. 47).
- `gelfand.shilov:64:generalized` Gel'fand, I. M. and G. E. Shilov (1964). *Generalized functions. Vol. I: Properties and operations*. Translated by Eugene Saletan. Academic Press, New York-London, pp. xviii+423 (cit. on p. 48).
- `gel-fand.shilov:16:generalized` Gel'fand, I. M. and G. E. Shilov (2016). *Generalized functions. Vol. 1. Properties and operations*, Translated from the 1958 Russian original [MR0097715] by Eugene Saletan, Reprint of the 1964 English translation [MR0166596]. AMS Chelsea Publishing, Providence, RI, pp. xviii+423. ISBN: 978-1-4704-2658-3. DOI: [10.1090/chel/377](https://doi.org/10.1090/chel/377). URL: <https://doi.org/10.1090/chel/377> (cit. on p. 48).
- `gel-fand.vilenkin:16:generalized` Gel'fand, I. M. and N. Ya. Vilenkin (2016). *Generalized functions. Vol. 4. Applications of harmonic analysis*, Translated from the 1961 Russian original [MR0146653] by Amiel Feinstein, Reprint of the 1964 English translation [MR0173945]. AMS Chelsea Publishing, Providence, RI, pp. xiv+384. ISBN: 978-1-4704-2662-0. DOI: [10.1090/chel/380](https://doi.org/10.1090/chel/380). URL: <https://doi.org/10.1090/chel/380> (cit. on p. 48).
- `giacomini:07:random` Giacomini, Giambattista (2007). *Random polymer models*. Imperial College Press, London, pp. xvi+242. ISBN: 978-1-86094-786-5; 1-86094-786-7. DOI: [10.1142/9781860948299](https://doi.org/10.1142/9781860948299). URL: <https://doi.org/10.1142/9781860948299> (cit. on p. 48).
- `gilbarg.trudinger:01:elliptic` Gilbarg, David and Neil S. Trudinger (2001). *Elliptic partial differential equations of second order*. Classics in Mathematics. Reprint of the 1998 edition. Springer-Verlag, Berlin, pp. xiv+517. ISBN: 3-540-41160-7 (cit. on p. 48).
- `glimm.jaffe:81:quantum` Glimm, James and Arthur Jaffe (1981). *Quantum physics. A functional integral point of view*. Springer-Verlag, New York-Berlin, pp. xx+417. ISBN: 0-387-90562-6 (cit. on p. 48).
- `glimm.jaffe:87:quantum` — (1987). *Quantum physics. Second. A functional integral point of view*. Springer-Verlag, New York, pp. xxii+535. ISBN: 0-387-96476-2. DOI: [10.1007/978-1-4612-4728-9](https://doi.org/10.1007/978-1-4612-4728-9). URL: <https://doi.org/10.1007/978-1-4612-4728-9> (cit. on p. 48).
- `godreche:92:solids` Godrèche, C. (1992). *Solids far from equilibrium*. Vol. 1. Collection Aléa-Saclay: Monographs and Texts in Statistical Physics. Cambridge University Press, Cambridge, pp. xvi+588. ISBN: 0-521-41170-X (cit. on p. 48).
- `godsil.royle:01:algebraic` Godsil, Chris and Gordon Royle (2001). *Algebraic graph theory*. Vol. 207. Graduate Texts in Mathematics. Springer-Verlag, New York, pp. xx+439. ISBN: 0-387-95241-1; 0-387-95220-9. DOI: [10.1007/978-1-4613-0163-9](https://doi.org/10.1007/978-1-4613-0163-9). URL: <https://doi.org/10.1007/978-1-4613-0163-9> (cit. on p. 48).
- `gradshteyn.ryzhik:00:table` Gradshteyn, I. S. and I. M. Ryzhik (2000). *Table of integrals, series, and products*. Sixth. Translated from the Russian, Translation edited and with a preface by Alan Jeffrey and Daniel Zwillinger. Academic Press, Inc., San Diego, CA, pp. xlvii+1163. ISBN: 0-12-294757-6 (cit. on p. 49).

grafakos:14:classical	Grafakos, Loukas (2014a). <i>Classical Fourier analysis</i> . Third. Vol. 249. Graduate Texts in Mathematics. Springer, New York, pp. xviii+638. ISBN: 978-1-4939-1193-6; 978-1-4939-1194-3. DOI: 10.1007/978-1-4939-1194-3 . URL: https://doi.org/10.1007/978-1-4939-1194-3 (cit. on p. 49).
grafakos:14:modern	— (2014b). <i>Modern Fourier analysis</i> . Third. Vol. 250. Graduate Texts in Mathematics. Springer, New York, pp. xvi+624. ISBN: 978-1-4939-1229-2; 978-1-4939-1230-8. DOI: 10.1007/978-1-4939-1230-8 . URL: https://doi.org/10.1007/978-1-4939-1230-8 (cit. on p. 49).
grimmett:99:percolation	Grimmett, Geoffrey (1999). <i>Percolation</i> . Second. Vol. 321. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. xiv+444. ISBN: 3-540-64902-6. DOI: 10.1007/978-3-662-03981-6 . URL: https://doi.org/10.1007/978-3-662-03981-6 (cit. on p. 49).
grisvard:85:elliptic	Grisvard, Pierre (1985). <i>Elliptic problems in nonsmooth domains</i> . Vol. 24. Monographs and Studies in Mathematics. Pitman (Advanced Publishing Program), Boston, MA, pp. xiv+410. ISBN: 0-273-08647-2 (cit. on p. 49).
gromak.laine.ea:02:painleve	Gromak, Valerii I., Ilpo Laine, and Shun Shimomura (2002). <i>Painlevé differential equations in the complex plane</i> . Vol. 28. De Gruyter Studies in Mathematics. Walter de Gruyter & Co., Berlin, pp. viii+303. ISBN: 3-11-017379-4. DOI: 10.1515/9783110198096 . URL: https://doi.org/10.1515/9783110198096 (cit. on p. 49).
gu:14:probabilistic	Gu, Yu (2014). <i>Probabilistic Approaches to Partial Differential Equations with Large Random Potentials</i> . Thesis (Ph.D.)—Columbia University. ProQuest LLC, Ann Arbor, MI, p. 143. ISBN: 978-1303-89646-0. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqm%5C&rft%5C_dat=xri:pqdiss:3619978 (cit. on p. 49).
hahn.ozisik:12:heat	Hahn, David W. and M. Necati Özisik (2012). <i>Heat Conduction</i> . 3rd. Wiley. ISBN: 9781118330111. URL: https://books.google.com/books?id=C9qwb9Vmy8C (cit. on p. 51).
haraux:81:nonlinear	Haraux, Alain (1981). <i>Nonlinear evolution equations—global behavior of solutions</i> . Vol. 841. Lecture Notes in Mathematics. Springer-Verlag, Berlin-New York, pp. xii+313. ISBN: 3-540-10563-8 (cit. on p. 53).
henkel:99:conformal	Henkel, Malte (1999). <i>Conformal invariance and critical phenomena</i> . Texts and Monographs in Physics. Springer-Verlag, Berlin, pp. xviii+417. ISBN: 3-540-65321-X. DOI: 10.1007/978-3-662-03937-3 . URL: https://doi.org/10.1007/978-3-662-03937-3 (cit. on p. 53).
henrot.pierre:05:variation	Henrot, Antoine and Michel Pierre (2005). <i>Variation et optimisation de formes</i> . Vol. 48. Mathématiques & Applications (Berlin) [Mathematics & Applications]. Une analyse géométrique. [A geometric analysis]. Springer, Berlin, pp. xii+334. ISBN: 978-3-540-26211-4; 3-540-26211-3. DOI: 10.1007/3-540-37689-5 . URL: https://doi.org/10.1007/3-540-37689-5 (cit. on p. 53).
henry:81:geometric	Henry, Daniel (1981). <i>Geometric theory of semilinear parabolic equations</i> . Vol. 840. Lecture Notes in Mathematics. Springer-Verlag, Berlin-New York, pp. iv+348. ISBN: 3-540-10557-3 (cit. on p. 53).
heydenreich.hofstad:17:progress	Heydenreich, Markus and Remco van der Hofstad (2017). <i>Progress in high-dimensional percolation and random graphs</i> . CRM Short Courses.

- Springer, Cham; Centre de Recherches Mathématiques, Montreal, QC, pp. xii+285. ISBN: 978-3-319-62472-3; 978-3-319-62473-0 (cit. on p. 53).
- `hida.kuo.ea:93:white` Hida, Takeyuki et al. (1993). *White noise*. Vol. 253. Mathematics and its Applications. An infinite-dimensional calculus. Kluwer Academic Publishers Group, Dordrecht, pp. xiv+516. ISBN: 0-7923-2233-9. DOI: [10.1007/978-94-017-3680-0](https://doi.org/10.1007/978-94-017-3680-0). URL: <https://doi.org/10.1007/978-94-017-3680-0> (cit. on p. 53).
- `hilfer:00:applications` Hilfer, R. (2000). *Applications of fractional calculus in physics*. World Scientific Publishing Co., Inc., River Edge, NJ, pp. viii+463. ISBN: 981-02-3457-0. DOI: [10.1142/9789812817747](https://doi.org/10.1142/9789812817747). URL: <https://doi.org/10.1142/9789812817747> (cit. on p. 53).
- `holden.oksendal.ea:96:stochastic` Holden, Helge, Bernt Øksendal, et al. (1996). *Stochastic partial differential equations*. Probability and its Applications. A modeling, white noise functional approach. Birkhäuser Boston, Inc., Boston, MA, pp. x+231. ISBN: 0-8176-3928-4. DOI: [10.1007/978-1-4684-9215-6](https://doi.org/10.1007/978-1-4684-9215-6). URL: <https://doi.org/10.1007/978-1-4684-9215-6> (cit. on p. 53).
- `holden.oksendal.ea:10:stochastic` — (2010). *Stochastic partial differential equations*. Second. Universitext. A modeling, white noise functional approach. Springer, New York, pp. xvi+305. ISBN: 978-0-387-89487-4. DOI: [10.1007/978-0-387-89488-1](https://doi.org/10.1007/978-0-387-89488-1). URL: <https://doi.org/10.1007/978-0-387-89488-1> (cit. on p. 54).
- `hollander:09:random` Hollander, Frank den (2009). *Random polymers*. Vol. 1974. Lecture Notes in Mathematics. Lectures from the 37th Probability Summer School held in Saint-Flour, 2007. Springer-Verlag, Berlin, pp. xiv+258. ISBN: 978-3-642-00332-5. DOI: [10.1007/978-3-642-00333-2](https://doi.org/10.1007/978-3-642-00333-2). URL: <https://doi.org/10.1007/978-3-642-00333-2> (cit. on p. 54).
- `hollander.molchanov.ea:12:random` Hollander, Frank den, Stanislav A. Molchanov, and Ofer Zeitouni (2012). *Random media at Saint-Flour*. Probability at Saint-Flour. Reprints of lectures from the Annual Saint-Flour Probability Summer School held in Saint-Flour. Springer, Heidelberg, pp. vi+564. ISBN: 978-3-642-32948-7 (cit. on p. 54).
- `hu:15:fractional` Hu, Guannan (2015). *Fractional diffusion in Gaussian noisy environment*. Thesis (Ph.D.)—University of Kansas. ProQuest LLC, Ann Arbor, MI, p. 121. ISBN: 978-1339-43299-1. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqm%5C&rft%5C_dat=xri:pqdiss:10005032 (cit. on p. 54).
- `hu:92:existence` Hu, Yao Zhong (1992a). *Existence de traces dans les développements en chaos de Wiener*. Vol. 480. Publication de l'Institut de Recherche Mathématique Avancée [Publication of the Institute of Advanced Mathematical Research]. Dissertation, Université Louis Pasteur, Strasbourg, 1992. Université Louis Pasteur, Département de Mathématique, Institut de Recherche Mathématique Avancée, Strasbourg, p. 77 (cit. on p. 54).
- `hu:17:analysis` Hu, Yaozhong (2017). *Analysis on Gaussian spaces*. World Scientific Publishing Co. Pte. Ltd., Hackensack, NJ, pp. xi+470. ISBN: 978-981-3142-17-6 (cit. on p. 55).
- `huang:15:stochastic` Huang, Jingyu (2015). *Stochastic partial differential equations driven by colored noise*. Thesis (Ph.D.)—University of Kansas. ProQuest LLC,

- Ann Arbor, MI, p. 294. ISBN: 978-1321-81057-8. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqm%5C&rft%5C_dat=xri:pqdiss:3706836 (cit. on p. 57).
- `ikedai.nualart.ea:12:malliavin` Ikeda, Nobuyuki, David Nualart, and Daniel W. Stroock (2012). *Malliavin calculus at Saint-Flour*. Probability at Saint-Flour. Springer, Heidelberg, pp. xiii+346. ISBN: 978-3-642-25931-9 (cit. on p. 57).
- `ikedai.watanabe:81:stochastic` Ikeda, Nobuyuki and Shinzo Watanabe (1981). *Stochastic differential equations and diffusion processes*. Vol. 24. North-Holland Mathematical Library. North-Holland Publishing Co., Amsterdam-New York; Kodansha, Ltd., Tokyo, pp. xiv+464. ISBN: 0-444-86172-6 (cit. on p. 57).
- `ikedai.watanabe:89:stochastic` — (1989). *Stochastic differential equations and diffusion processes*. Second. Vol. 24. North-Holland Mathematical Library. North-Holland Publishing Co., Amsterdam; Kodansha, Ltd., Tokyo, pp. xvi+555. ISBN: 0-444-87378-3 (cit. on p. 57).
- `ince:44:ordinary` Ince, E. L. (1944). *Ordinary Differential Equations*. Dover Publications, New York, pp. viii+558 (cit. on p. 57).
- `ito.mckean:74:diffusion` Itô, Kiyosi and Henry P. McKean Jr. (1974). *Diffusion processes and their sample paths*. Die Grundlehren der mathematischen Wissenschaften, Band 125. Second printing, corrected. Springer-Verlag, Berlin-New York, pp. xv+321 (cit. on p. 57).
- `jacod:79:calcul` Jacod, Jean (1979). *Calcul stochastique et problèmes de martingales*. Vol. 714. Lecture Notes in Mathematics. Springer, Berlin, pp. x+539. ISBN: 3-540-09253-6 (cit. on p. 58).
- `jacod.shiryaev:87:limit` Jacod, Jean and Albert N. Shiryaev (1987). *Limit theorems for stochastic processes*. Vol. 288. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. xviii+601. ISBN: 3-540-17882-1. DOI: [10.1007/978-3-662-02514-7](https://doi.org/10.1007/978-3-662-02514-7). URL: <https://doi.org/10.1007/978-3-662-02514-7> (cit. on p. 58).
- `janson:97:gaussian` Janson, Svante (1997). *Gaussian Hilbert spaces*. Vol. 129. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. x+340. ISBN: 0-521-56128-0. DOI: [10.1017/CB09780511526169](https://doi.org/10.1017/CB09780511526169). URL: <https://doi.org/10.1017/CB09780511526169> (cit. on p. 58).
- `john:91:partial` John, Fritz (1991). *Partial differential equations*. fourth. Vol. 1. Applied Mathematical Sciences. Springer-Verlag, New York, pp. x+249. ISBN: 0-387-90609-6 (cit. on p. 58).
- `kahane:85:some` Kahane, Jean-Pierre (1985a). *Some random series of functions*. Second. Vol. 5. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. xiv+305. ISBN: 0-521-24966-X; 0-521-45602-9 (cit. on p. 58).
- `kallenberg:02:foundations` Kallenberg, Olav (2002). *Foundations of modern probability*. Second. Probability and its Applications (New York). Springer-Verlag, New York, pp. xx+638. ISBN: 0-387-95313-2. DOI: [10.1007/978-1-4757-4015-8](https://doi.org/10.1007/978-1-4757-4015-8). URL: <https://doi.org/10.1007/978-1-4757-4015-8> (cit. on p. 58).
- `kallianpur:80:stochastic` Kallianpur, Gopinath (1980). *Stochastic filtering theory*. Vol. 13. Applications of Mathematics. Springer-Verlag, New York-Berlin, pp. xvi+316. ISBN: 0-387-90445-X (cit. on p. 58).

- `kallianpur.xiong:95:stochastic` Kallianpur, Gopinath and Jie Xiong (1995). *Stochastic differential equations in infinite-dimensional spaces*. Vol. 26. Institute of Mathematical Statistics Lecture Notes—Monograph Series. Expanded version of the lectures delivered as part of the 1993 Barrett Lectures at the University of Tennessee, Knoxville, TN, March 25–27, 1993, With a foreword by Balram S. Rajput and Jan Rosinski. Institute of Mathematical Statistics, Hayward, CA, pp. vi+342. ISBN: 0-940600-38-2 (cit. on p. 59).
- `kalton.peck.ea:84:f-space` Kalton, N. J., N. T. Peck, and James W. Roberts (1984). *An F -space sampler*. Vol. 89. London Mathematical Society Lecture Note Series. Cambridge University Press, Cambridge, pp. xii+240. ISBN: 0-521-27585-7. DOI: [10.1017/CB09780511662447](https://doi.org/10.1017/CB09780511662447). URL: <https://doi.org/10.1017/CB09780511662447> (cit. on p. 59).
- `karatzas.shreve:91:brownian` Karatzas, Ioannis and Steven E. Shreve (1991). *Brownian motion and stochastic calculus*. Second. Vol. 113. Graduate Texts in Mathematics. Springer-Verlag, New York, pp. xxiv+470. ISBN: 0-387-97655-8. DOI: [10.1007/978-1-4612-0949-2](https://doi.org/10.1007/978-1-4612-0949-2). URL: <https://doi.org/10.1007/978-1-4612-0949-2> (cit. on p. 59).
- `karczevska:07:convolution` Karczevska, Anna (2007). *Convolution type stochastic Volterra equations*. Vol. 10. Lecture Notes in Nonlinear Analysis. Juliusz Schauder Center for Nonlinear Studies, Toru, p. 101. ISBN: 978-83-231-2116-9 (cit. on p. 59).
- `kato:76:perturbation` Kato, Tosio (1976). *Perturbation theory for linear operators*. Second. Grundlehren der Mathematischen Wissenschaften, Band 132. Springer-Verlag, Berlin-New York, pp. xxi+619 (cit. on p. 59).
- `kato:95:perturbation` — (1995). *Perturbation theory for linear operators*. Classics in Mathematics. Reprint of the 1980 edition. Springer-Verlag, Berlin, pp. xxii+619. ISBN: 3-540-58661-X (cit. on p. 59).
- `katznelson:68:introduction` Katznelson, Yitzhak (1968). *An introduction to harmonic analysis*. John Wiley & Sons, Inc., New York-London-Sydney, pp. xiv+264 (cit. on p. 59).
- `keener:00:principles` Keener, James P. (2000). *Principles of applied mathematics*. Revised. Transformation and approximation. Perseus Books, Advanced Book Program, Cambridge, MA, pp. xx+603. ISBN: 0-7382-0129-4 (cit. on p. 59).
- `kenig:94:harmonic` Kenig, Carlos E. (1994). *Harmonic analysis techniques for second order elliptic boundary value problems*. Vol. 83. CBMS Regional Conference Series in Mathematics. Published for the Conference Board of the Mathematical Sciences, Washington, DC; by the American Mathematical Society, Providence, RI, pp. xii+146. ISBN: 0-8218-0309-3. DOI: [10.1090/cbms/083](https://doi.org/10.1090/cbms/083). URL: <https://doi.org/10.1090/cbms/083> (cit. on p. 59).
- `kevorkian:00:partial` Kevorkian, J. (2000). *Partial differential equations*. Second. Vol. 35. Texts in Applied Mathematics. Analytical solution techniques. Springer-Verlag, New York, pp. xii+636. ISBN: 0-387-98605-7. DOI: [10.1007/978-1-4757-3266-5](https://doi.org/10.1007/978-1-4757-3266-5). URL: <https://doi.org/10.1007/978-1-4757-3266-5> (cit. on p. 59).
- `khaskminskii:12:stochastic` Khasminskii, Rafail (2012). *Stochastic stability of differential equations*. second. Vol. 66. Stochastic Modelling and Applied Probability. With contributions by G. N. Milstein and M. B. Nevelson. Springer, Heidelberg, pp. xviii+339. ISBN: 978-3-642-23279-4. DOI: [10.1007/978-3-642-23279-4](https://doi.org/10.1007/978-3-642-23279-4)

3-642-23280-0. URL: <https://doi.org/10.1007/978-3-642-23280-0> (cit. on p. 59).

khoshnevisan:89:level

Khoshnevisan, Davar (1989). *Level crossings of the uniform empirical process*. Thesis (Ph.D.)—University of California, Berkeley. ProQuest LLC, Ann Arbor, MI, p. 96. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:9006389 (cit. on p. 59).

khoshnevisan:02:multiparameter

— (2002). *Multiparameter processes*. Springer Monographs in Mathematics. An introduction to random fields. Springer-Verlag, New York, pp. xx+584. ISBN: 0-387-95459-7. DOI: [10.1007/b97363](https://doi.org/10.1007/b97363). URL: <https://doi.org/10.1007/b97363> (cit. on p. 60).

khoshnevisan:07:probability

— (2007). *Probability*. Vol. 80. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, pp. xvi+224. ISBN: 978-0-8218-4215-7; 0-8218-4215-3. DOI: [10.1090/gsm/080](https://doi.org/10.1090/gsm/080). URL: <https://doi.org/10.1090/gsm/080> (cit. on p. 60).

khoshnevisan:14:analysis

— (2014). *Analysis of stochastic partial differential equations*. Vol. 119. CBMS Regional Conference Series in Mathematics. Published for the Conference Board of the Mathematical Sciences, Washington, DC; by the American Mathematical Society, Providence, RI, pp. viii+116. ISBN: 978-1-4704-1547-1. DOI: [10.1090/cbms/119](https://doi.org/10.1090/cbms/119). URL: <https://doi.org/10.1090/cbms/119> (cit. on p. 60).

khoshnevisan.schilling:16:from

Khoshnevisan, Davar and René Schilling (2016). *From Lévy-type processes to parabolic SPDEs*. Advanced Courses in Mathematics. CRM Barcelona. Edited by Lluís Quer-Sardanyons and Frederic Utzet. Birkhäuser/Springer Cham, pp. vii+219. ISBN: 978-3-319-34119-4; 978-3-319-34120-0. DOI: [10.1007/978-3-319-34120-0](https://doi.org/10.1007/978-3-319-34120-0). URL: <https://doi.org/10.1007/978-3-319-34120-0> (cit. on p. 60).

khudyaev:75:analiz

Khudyaev, S. I. (1975). *Analiz v klassakh razryvnykh funktsiui i uravneniya matematicheskoi fiziki*. Izdat. “Nauka”, Moscow, 394 pp. (errata on inside back cover) (cit. on p. 61).

kilbas.saigo:04:h-transforms

Kilbas, Anatoly A. and Megumi Saigo (2004). *H-transforms*. Vol. 9. Analytical Methods and Special Functions. Theory and applications. Chapman & Hall/CRC, Boca Raton, FL, pp. xii+389. ISBN: 0-415-29916-0. DOI: [10.1201/9780203487372](https://doi.org/10.1201/9780203487372). URL: <https://doi.org/10.1201/9780203487372> (cit. on p. 61).

kilbas.srivastava.ea:06:theory

Kilbas, Anatoly A., Hari M. Srivastava, and Juan J. Trujillo (2006). *Theory and applications of fractional differential equations*. Vol. 204. North-Holland Mathematics Studies. Elsevier Science B.V., Amsterdam, pp. xvi+523. ISBN: 978-0-444-51832-3; 0-444-51832-0 (cit. on p. 61).

kingman:93:poisson

Kingman, J. F. C. (1993). *Poisson processes*. Vol. 3. Oxford Studies in Probability. Oxford Science Publications. The Clarendon Press, Oxford University Press, New York, pp. viii+104. ISBN: 0-19-853693-3 (cit. on p. 61).

knight:81:essentials

Knight, Frank B. (1981). *Essentials of Brownian motion and diffusion*. Mathematical Surveys, No. 18. American Mathematical Society, Providence, R.I., pp. xiii+201. ISBN: 0-8218-1518-0 (cit. on p. 61).

kolmogorov.fomin:57:elements

Kolmogorov, A. N. and S. V. Fomin (1957). *Elements of the theory of functions and functional analysis*. Vol. 1. Metric and normed spaces.

- Translated from the first Russian edition by Leo F. Boron. Graylock Press, Rochester, N.Y., pp. ix+129 (cit. on p. 62).
- `konig:16:parabolic` König, Wolfgang (2016). *The parabolic Anderson model*. Pathways in Mathematics. Random walk in random potential. Birkhäuser/Springer, [Cham], pp. xi+192. ISBN: 978-3-319-33595-7; 978-3-319-33596-4. DOI: [10.1007/978-3-319-33596-4](https://doi.org/10.1007/978-3-319-33596-4). URL: <https://doi.org/10.1007/978-3-319-33596-4> (cit. on p. 62).
- `korevaar:04:tauberian` Korevaar, Jacob (2004). *Tauberian theory*. Vol. 329. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. A century of developments. Springer-Verlag, Berlin, pp. xvi+483. ISBN: 3-540-21058-X. DOI: [10.1007/978-3-662-10225-1](https://doi.org/10.1007/978-3-662-10225-1). URL: <https://doi.org/10.1007/978-3-662-10225-1> (cit. on p. 62).
- `korner:22:fourier` Körner, T. W. (2022). *Fourier analysis*. Cambridge Mathematical Library. Reprint of [0924154], With a foreword by Terence Tao. Cambridge University Press, Cambridge, pp. xiv+591. ISBN: 978-1-009-23005-6. DOI: [10.1017/9781009230063](https://doi.org/10.1017/9781009230063). URL: <https://doi.org/10.1017/9781009230063> (cit. on p. 62).
- `kotelenez:08:stochastic` Kotelenez, Peter (2008). *Stochastic ordinary and stochastic partial differential equations*. Vol. 58. Stochastic Modelling and Applied Probability. Transition from microscopic to macroscopic equations. Springer, New York, pp. x+458. ISBN: 978-0-387-74316-5 (cit. on p. 62).
- `kozlov.maz-ya.ea:97:elliptic` Kozlov, V. A., V. G. Maz'ya, and J. Rossmann (1997). *Elliptic boundary value problems in domains with point singularities*. Vol. 52. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pp. x+414. ISBN: 0-8218-0754-4. DOI: [10.1090/surv/052](https://doi.org/10.1090/surv/052). URL: <https://doi.org/10.1090/surv/052> (cit. on p. 62).
- `krantz:93:geometric` Krantz, Steven G. (1993). *Geometric analysis and function spaces*. Vol. 81. CBMS Regional Conference Series in Mathematics. Published for the Conference Board of the Mathematical Sciences, Washington, DC; by the American Mathematical Society, Providence, RI, pp. xii+202. ISBN: 0-8218-0734-X. DOI: [10.1090/cbms/081](https://doi.org/10.1090/cbms/081). URL: <https://doi.org/10.1090/cbms/081> (cit. on p. 62).
- `krylov.rockner.ea:99:stochastic` Krylov, N. V., M. Röckner, and J. Zabczyk (1999). *Stochastic PDE's and Kolmogorov equations in infinite dimensions*. Vol. 1715. Lecture Notes in Mathematics. Lectures given at the 2nd C.I.M.E. Session held in Cetraro, August 24–September 1, 1998, Edited by G. Da Prato, Fondazione CIME/CIME Foundation Subseries. Springer-Verlag, Berlin; Centro Internazionale Matematico Estivo (C.I.M.E.), Florence, pp. viii+213. ISBN: 3-540-66545-5. DOI: [10.1007/BFb0092416](https://doi.org/10.1007/BFb0092416). URL: <https://doi.org/10.1007/BFb0092416> (cit. on p. 62).
- `kumagai:14:random` Kumagai, Takashi (2014). *Random walks on disordered media and their scaling limits*. Vol. 2101. Lecture Notes in Mathematics. Lecture notes from the 40th Probability Summer School held in Saint-Flour, 2010, École d'Été de Probabilités de Saint-Flour. [Saint-Flour Probability Summer School]. Springer, Cham, pp. x+147. ISBN: 978-3-319-03151-4; 978-3-319-03152-1. DOI: [10.1007/978-3-319-03152-1](https://doi.org/10.1007/978-3-319-03152-1). URL: <https://doi.org/10.1007/978-3-319-03152-1> (cit. on p. 62).
- `kunita:90:stochastic` Kunita, Hiroshi (1990). *Stochastic flows and stochastic differential equations*. Vol. 24. Cambridge Studies in Advanced Mathematics. Cam-

- bridge University Press, Cambridge, pp. xiv+346. ISBN: 0-521-35050-6 (cit. on p. 62).
- `kuo:75:gaussian` Kuo, Hui Hsiung (1975). *Gaussian measures in Banach spaces*. Lecture Notes in Mathematics, Vol. 463. Springer-Verlag, Berlin-New York, pp. vi+224 (cit. on p. 62).
- `kuo:06:introduction` Kuo, Hui-Hsiung (2006). *Introduction to stochastic integration*. Universitext. Springer, New York, pp. xiv+278. ISBN: 978-0387-28720-1; 0-387-28720-5 (cit. on p. 62).
- `kurtz:81:approximation` Kurtz, Thomas G. (1981). *Approximation of population processes*. Vol. 36. CBMS-NSF Regional Conference Series in Applied Mathematics. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, Pa., pp. vii+75. ISBN: 0-89871-169-X (cit. on p. 63).
- `kythe:19:handbook` Kythe, Prem K. (2019). *Handbook of conformal mappings and applications*. CRC Press, Boca Raton, FL, pp. xxxv+906. ISBN: 978-1-138-74847-7 (cit. on p. 63).
- `zenskaja.solonnikov.ea:68:linear` Ladyenskaja, O. A., V. A. Solonnikov, and N. N. Ural'ceva (1968). *Linear and quasilinear equations of parabolic type*. Translations of Mathematical Monographs, Vol. 23. Translated from the Russian by S. Smith. American Mathematical Society, Providence, R.I., pp. xi+648 (cit. on p. 63).
- `ladyzhenskaya:85:boundary` Ladyzhenskaya, O. A. (1985). *The boundary value problems of mathematical physics*. Vol. 49. Applied Mathematical Sciences. Translated from the Russian by Jack Lohwater [Arthur J. Lohwater]. Springer-Verlag, New York, pp. xxx+322. ISBN: 0-387-90989-3. DOI: [10.1007/978-1-4757-4317-3](https://doi.org/10.1007/978-1-4757-4317-3). URL: <https://doi.org/10.1007/978-1-4757-4317-3> (cit. on p. 63).
- `landau.lifshitz:58:quantum` Landau, L. D. and E. M. Lifshitz (1958). *Quantum mechanics: non-relativistic theory. Course of Theoretical Physics, Vol. 3*. Addison-Wesley Series in Advanced Physics. Translated from the Russian by J. B. Sykes and J. S. Bell. Pergamon Press Ltd., London-Paris; for U.S.A. and Canada: Addison-Wesley Publishing Co., Inc., Reading, Mass; pp. xii+515 (cit. on p. 63).
- `landau.lifshitz:68:course` — (1968). *Course of theoretical physics. Vol. 5: Statistical physics*. enlarged. Translated from the Russian by J. B. Sykes and M. J. Kearsley. Pergamon Press, Oxford-Edinburgh-New York, pp. xii+484 (cit. on p. 63).
- `landkof:72:foundations` Landkof, N. S. (1972). *Foundations of modern potential theory*. Die Grundlehren der mathematischen Wissenschaften, Band 180. Translated from the Russian by A. P. Doohovskoy. Springer-Verlag, New York-Heidelberg, pp. x+424 (cit. on p. 63).
- `lawden:89:elliptic` Lawden, Derek F. (1989). *Elliptic functions and applications*. Vol. 80. Applied Mathematical Sciences. Springer-Verlag, New York, pp. xiv+334. ISBN: 0-387-96965-9. DOI: [10.1007/978-1-4757-3980-0](https://doi.org/10.1007/978-1-4757-3980-0). URL: <https://doi.org/10.1007/978-1-4757-3980-0> (cit. on p. 63).
- `lawler:06:introduction` Lawler, Gregory F. (2006). *Introduction to stochastic processes*. Second. Chapman & Hall/CRC, Boca Raton, FL, pp. xiv+234. ISBN: 978-1-58488-651-8; 1-58488-651-X (cit. on p. 63).
- `le-gall:99:spatial` Le Gall, Jean-François (1999). *Spatial branching processes, random snakes and partial differential equations*. Lectures in Mathematics ETH Zürich. Birkhäuser Verlag, Basel, pp. x+163. ISBN: 3-7643-6126-3. DOI: [10.](https://doi.org/10.1007/978-1-4757-3980-0)

1007/978-3-0348-8683-3. URL: <https://doi.org/10.1007/978-3-0348-8683-3> (cit. on p. 63).

ledoux:01:concentration

Ledoux, Michel (2001). *The concentration of measure phenomenon*. Vol. 89. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pp. x+181. ISBN: 0-8218-2864-9. DOI: [10.1090/surv/089](https://doi.org/10.1090/surv/089). URL: <https://doi.org/10.1090/surv/089> (cit. on p. 64).

ledoux.talagrand:91:probability

Ledoux, Michel and Michel Talagrand (1991). *Probability in Banach spaces*. Vol. 23. Ergebnisse der Mathematik und ihrer Grenzgebiete (3) [Results in Mathematics and Related Areas (3)]. Isoperimetry and processes. Springer-Verlag, Berlin, pp. xii+480. ISBN: 3-540-52013-9. DOI: [10.1007/978-3-642-20212-4](https://doi.org/10.1007/978-3-642-20212-4). URL: <https://doi.org/10.1007/978-3-642-20212-4> (cit. on p. 64).

lee:20:sample

Lee, Cheuk Yin (2020). *Sample Path Properties of Gaussian Random Fields and Stochastic Partial Differential Equations*. Thesis (Ph.D.)—Michigan State University. ProQuest LLC, Ann Arbor, MI, p. 147. ISBN: 979-8617-04072-4. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqm%5C&rft%5C_dat=xri:pqdiss:27994271 (cit. on p. 64).

lee:81:particle

Lee, T. D. (1981). *Particle physics and introduction to field theory*. Vol. 1. Contemporary Concepts in Physics. Translated from the Chinese. Harwood Academic Publishers, Chur, pp. xvii+865. ISBN: 3-7186-0032-3; 3-7186-0033-1 (cit. on p. 64).

leoni:17:first

Leoni, Giovanni (2017). *A first course in Sobolev spaces*. Second. Vol. 181. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, pp. xxii+734. ISBN: 978-1-4704-2921-8. DOI: [10.1090/gsm/181](https://doi.org/10.1090/gsm/181). URL: <https://doi.org/10.1090/gsm/181> (cit. on p. 64).

liao:14:applied

Liao, Ming (2014). *Applied stochastic processes*. CRC Press, Boca Raton, FL, pp. viii+199. ISBN: 978-1-4665-8933-9 (cit. on p. 65).

lieb.loss:01:analysis

Lieb, Elliott H. and Michael Loss (2001). *Analysis*. Second. Vol. 14. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, pp. xxii+346. ISBN: 0-8218-2783-9. DOI: [10.1090/gsm/014](https://doi.org/10.1090/gsm/014). URL: <https://doi.org/10.1090/gsm/014> (cit. on p. 65).

lifshitz.pitaevskiui:80:course

Lifshitz, E. M. and L. P. Pitaevskiui (1980). *Course of theoretical physics [“Landau-Lifshits”]*. Vol. 9. Statistical physics. Part 2. Theory of the condensed state, Translated from the Russian by J. B. Sykes and M. J. Kearsley. Pergamon Press, Oxford-Elmsford, N.Y., pp. xi+387. ISBN: 0-08-023073-3; 0-08-023072-5 (cit. on p. 65).

liggett:85:interacting

Liggett, Thomas M. (1985). *Interacting particle systems*. Vol. 276. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, New York, pp. xv+488. ISBN: 0-387-96069-4. DOI: [10.1007/978-1-4613-8542-4](https://doi.org/10.1007/978-1-4613-8542-4). URL: <https://doi.org/10.1007/978-1-4613-8542-4> (cit. on p. 65).

liggett:99:stochastic

— (1999). *Stochastic interacting systems: contact, voter and exclusion processes*. Vol. 324. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. xii+332. ISBN: 3-540-65995-1. DOI: [10.1007/978-3-662-03990-8](https://doi.org/10.1007/978-3-662-03990-8). URL: <https://doi.org/10.1007/978-3-662-03990-8> (cit. on p. 65).

- `liggett:05:interacting` — (2005). *Interacting particle systems*. Classics in Mathematics. Reprint of the 1985 original. Springer-Verlag, Berlin, pp. xvi+496. ISBN: 3-540-22617-6. DOI: [10.1007/b138374](https://doi.org/10.1007/b138374). URL: <https://doi.org/10.1007/b138374> (cit. on p. 65).
- `lions:96:mathematical` Lions, Pierre-Louis (1996). *Mathematical topics in fluid mechanics. Vol. 1*. Vol. 3. Oxford Lecture Series in Mathematics and its Applications. Incompressible models, Oxford Science Publications. The Clarendon Press, Oxford University Press, New York, pp. xiv+237. ISBN: 0-19-851487-5 (cit. on p. 65).
- `liu.rockner:15:stochastic` Liu, Wei and Michael Röckner (2015). *Stochastic partial differential equations: an introduction*. Universitext. Springer, Cham, pp. vi+266. ISBN: 978-3-319-22353-7; 978-3-319-22354-4. DOI: [10.1007/978-3-319-22354-4](https://doi.org/10.1007/978-3-319-22354-4). URL: <https://doi.org/10.1007/978-3-319-22354-4> (cit. on p. 65).
- `logan:13:applied` Logan, J. David (2013). *Applied mathematics*. Fourth. John Wiley & Sons, Inc., Hoboken, NJ, pp. xvi+658. ISBN: 978-1-118-47580-5 (cit. on p. 65).
- `lukacs:70:characteristic` Lukacs, Eugene (1970). *Characteristic functions*. Second edition, revised and enlarged. Hafner Publishing Co., New York, pp. x+350 (cit. on p. 66).
- `lunardi:95:analytic` Lunardi, Alessandra (1995). *Analytic semigroups and optimal regularity in parabolic problems*. Modern Birkhäuser Classics. [2013 reprint of the 1995 original] [MR1329547]. Birkhäuser/Springer Basel AG, Basel, pp. xviii+424. ISBN: 978-3-0348-0556-8; 978-3-0348-0557-5 (cit. on p. 66).
- `lyons.peres:16:probability` Lyons, Russell and Yuval Peres (2016). *Probability on trees and networks*. Vol. 42. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge University Press, New York, pp. xv+699. ISBN: 978-1-107-16015-6. DOI: [10.1017/9781316672815](https://doi.org/10.1017/9781316672815). URL: <https://doi.org/10.1017/9781316672815> (cit. on p. 66).
- `lyons.qian:02:system` Lyons, Terry and Zhongmin Qian (2002). *System control and rough paths*. Oxford Mathematical Monographs. Oxford Science Publications. Oxford University Press, Oxford, pp. x+216. ISBN: 0-19-850648-1. DOI: [10.1093/acprof:oso/9780198506485.001.0001](https://doi.org/10.1093/acprof:oso/9780198506485.001.0001). URL: <https://doi.org/10.1093/acprof:oso/9780198506485.001.0001> (cit. on p. 66).
- `lyons.caruana.ea:07:differential` Lyons, Terry J., Michael Caruana, and Thierry Lévy (2007). *Differential equations driven by rough paths*. Vol. 1908. Lecture Notes in Mathematics. Lectures from the 34th Summer School on Probability Theory held in Saint-Flour, July 6–24, 2004, With an introduction concerning the Summer School by Jean Picard. Springer, Berlin, pp. xviii+109. ISBN: 978-3-540-71284-8; 3-540-71284-4 (cit. on p. 66).
- `ma.rockner:92:introduction` Ma, Zhi Ming and Michael Röckner (1992). *Introduction to the theory of (nonsymmetric) Dirichlet forms*. Universitext. Springer-Verlag, Berlin, pp. vi+209. ISBN: 3-540-55848-9. DOI: [10.1007/978-3-642-77739-4](https://doi.org/10.1007/978-3-642-77739-4). URL: <https://doi.org/10.1007/978-3-642-77739-4> (cit. on p. 66).
- `macdonald:95:symmetric` Macdonald, I. G. (1995). *Symmetric functions and Hall polynomials*. Second. Oxford Mathematical Monographs. With contributions by A. Zelevinsky, Oxford Science Publications. The Clarendon Press, Ox-

- ford University Press, New York, pp. x+475. ISBN: 0-19-853489-2 (cit. on p. 66).
- `macdonald:15:symmetric` — (2015). *Symmetric functions and Hall polynomials*. Second. Oxford Classic Texts in the Physical Sciences. With contribution by A. V. Zelevinsky and a foreword by Richard Stanley, Reprint of the 2008 paperback edition [MR1354144]. The Clarendon Press, Oxford University Press, New York, pp. xii+475. ISBN: 978-0-19-873912-8 (cit. on p. 66).
- `madras.slade:93:self-avoiding` Madras, Neal and Gordon Slade (1993). *The self-avoiding walk*. Probability and its Applications. Birkhäuser Boston, Inc., Boston, MA, pp. xiv+425. ISBN: 0-8176-3589-0 (cit. on p. 66).
- `mahboubi:12:intermittency` Mahboubi, Pejman (2012). *Intermittency of the Malliavin Derivatives and Regularity of the Densities for a Stochastic Heat Equation*. Thesis (Ph.D.)—University of California, Los Angeles. ProQuest LLC, Ann Arbor, MI, p. 79. ISBN: 978-1267-38883-4. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqm%5C&rft%5C_dat=xri:pqdiss:3511287 (cit. on p. 66).
- `mainardi:10:fractional` Mainardi, Francesco (2010). *Fractional calculus and waves in linear viscoelasticity*. An introduction to mathematical models. Imperial College Press, London, pp. xx+347. ISBN: 978-1-84816-329-4; 1-84816-329-0. DOI: [10.1142/9781848163300](https://doi.org/10.1142/9781848163300). URL: <https://doi.org/10.1142/9781848163300> (cit. on p. 66).
- `alliavin.thalmaier:06:stochastic` Malliavin, Paul and Anton Thalmaier (2006). *Stochastic calculus of variations in mathematical finance*. Springer Finance. Springer-Verlag, Berlin, pp. xii+142. ISBN: 978-3-540-43431-3; 3-540-43431-3 (cit. on p. 66).
- `marcus.rosen:06:markov` Marcus, Michael B. and Jay Rosen (2006). *Markov processes, Gaussian processes, and local times*. Vol. 100. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. x+620. ISBN: 978-0-521-86300-1; 0-521-86300-7. DOI: [10.1017/CB09780511617997](https://doi.org/10.1017/CB09780511617997). URL: <https://doi.org/10.1017/CB09780511617997> (cit. on p. 66).
- `markushevich:77:theory` Markushevich, A. I. (1977). *Theory of functions of a complex variable*. Vol. I, II, III. English. Translated and edited by Richard A. Silverman. Chelsea Publishing Co., New York, xxii+1238 pp. (three volumes in one, not consecutively paged) ISBN 0-8284-0296-5 (cit. on p. 67).
- `massart:07:concentration` Massart, Pascal (2007). *Concentration inequalities and model selection*. Vol. 1896. Lecture Notes in Mathematics. Lectures from the 33rd Summer School on Probability Theory held in Saint-Flour, July 6–23, 2003, With a foreword by Jean Picard. Springer, Berlin, pp. xiv+337. ISBN: 978-3-540-48497-4; 3-540-48497-3 (cit. on p. 67).
- `matern:60:spatial` Matérn, Bertil (1960a). *Spatial variation: Stochastic models and their application to some problems in forest surveys and other sampling investigations*. Meddelanden Fran Statens Skogsforskningsinstitut, Band 49, Nr. 5. Statens Skogsforskningsinstitut, Stockholm, p. 144 (cit. on p. 67).
- `matern:60:spatial*1` — (1960b). *Spatial variation: Stochastic models and their application to some problems in forest surveys and other sampling investigations*. Meddelanden Fran Statens Skogsforskningsinstitut, Band 49, Nr. 5. Statens Skogsforskningsinstitut, Stockholm, p. 144 (cit. on p. 67).

mattila:95:geometry

Mattila, Pertti (1995). *Geometry of sets and measures in Euclidean spaces*. Vol. 44. Cambridge Studies in Advanced Mathematics. Fractals and rectifiability. Cambridge University Press, Cambridge, pp. xii+343. ISBN: 0-521-46576-1; 0-521-65595-1. DOI: [10.1017/CB09780511623813](https://doi.org/10.1017/CB09780511623813). URL: <https://doi.org/10.1017/CB09780511623813> (cit. on p. 67).

maz-ya.shaposhnikova:85:theory

Maz'ya, V. G. and T. O. Shaposhnikova (1985). *Theory of multipliers in spaces of differentiable functions*. Vol. 23. Monographs and Studies in Mathematics. Pitman (Advanced Publishing Program), Boston, MA, pp. xiii+344. ISBN: 0-273-08638-3 (cit. on p. 67).

mcdonald.weiss:99:course

McDonald, John N. and Neil A. Weiss (1999). *A course in real analysis*. Biographies by Carol A. Weiss. Academic Press, Inc., San Diego, CA, pp. xx+745. ISBN: 0-12-742830-5 (cit. on p. 67).

mckean.moll:97:elliptic

McKean, Henry and Victor Moll (1997). *Elliptic curves*. Function theory, geometry, arithmetic. Cambridge University Press, Cambridge, pp. xiv+280. ISBN: 0-521-58228-8; 0-521-65817-9. DOI: [10.1017/CB09781139174879](https://doi.org/10.1017/CB09781139174879). URL: <https://doi.org/10.1017/CB09781139174879> (cit. on p. 68).

mehta:04:random

Mehta, Madan Lal (2004). *Random matrices*. Third. Vol. 142. Pure and Applied Mathematics (Amsterdam). Elsevier/Academic Press, Amsterdam, pp. xviii+688. ISBN: 0-12-088409-7 (cit. on p. 68).

metivier:82:semimartingales

Métivier, Michel (1982). *Semimartingales*. Vol. 2. de Gruyter Studies in Mathematics. A course on stochastic processes. Walter de Gruyter & Co., Berlin-New York, pp. xi+287. ISBN: 3-11-008674-3 (cit. on p. 68).

mezard.parisi.ea:87:spin

Mézard, Marc, Giorgio Parisi, and Miguel Angel Virasoro (1987). *Spin glass theory and beyond*. Vol. 9. World Scientific Lecture Notes in Physics. World Scientific Publishing Co., Inc., Teaneck, NJ, pp. xiv+461. ISBN: 9971-50-115-5; 9971-50-116-3 (cit. on p. 68).

milller.ross:93:introduction

Miller, Kenneth S. and Bertram Ross (1993). *An introduction to the fractional calculus and fractional differential equations*. A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. xvi+366. ISBN: 0-471-58884-9 (cit. on p. 69).

milller:71:nonlinear

Miller, Richard K. (1971). *Nonlinear Volterra integral equations*. Mathematics Lecture Note Series. W. A. Benjamin, Inc., Menlo Park, Calif., pp. ix+468 (cit. on p. 69).

mishura:08:stochastic

Mishura, Yuliya S. (2008). *Stochastic calculus for fractional Brownian motion and related processes*. Vol. 1929. Lecture Notes in Mathematics. Springer-Verlag, Berlin, pp. xviii+393. ISBN: 978-3-540-75872-3. DOI: [10.1007/978-3-540-75873-0](https://doi.org/10.1007/978-3-540-75873-0). URL: <https://doi.org/10.1007/978-3-540-75873-0> (cit. on p. 69).

morse.feshbach:53:methods

Morse, Philip M. and Herman Feshbach (1953). *Methods of theoretical physics. 2 volumes*. McGraw-Hill Book Co., Inc., New York-Toronto-London, xxii+pp. 1–997 + xl, xviii+pp. 999–1978 (cit. on p. 70).

morters.moser.ea:08:analysis

Mörters, Peter et al. (2008). *Analysis and stochastics of growth processes and interface models*. Oxford University Press, Oxford, pp. x+336. ISBN: 978-0-19-923925-2. DOI: [10.1093/acprof:oso/9780199239252.001.0001](https://doi.org/10.1093/acprof:oso/9780199239252.001.0001). URL: <https://doi.org/10.1093/acprof:oso/9780199239252.001.0001> (cit. on p. 70).

mueller:79:extension

Mueller, Carl Eric (1979). *AN EXTENSION OF STRASSEN'S LAW AND SOME PROBABILISTIC RESULTS IN COMPLEX ANALYSIS*. Thesis (Ph.D.)—University of California, Berkeley. ProQuest LLC, Ann Arbor, MI, p. 63. URL: <http://gateway.proquest.com/>

- [openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:8000452](#) (cit. on p. 71).
- muirhead:82:aspects** Muirhead, Robb J. (1982). *Aspects of multivariate statistical theory*. Wiley Series in Probability and Mathematical Statistics. John Wiley & Sons, Inc., New York, pp. xix+673. ISBN: 0-471-09442-0 (cit. on p. 71).
- muskhelishvili:92:singular** Muskhelishvili, N. I. (1992). *Singular integral equations*. Boundary problems of function theory and their application to mathematical physics, Translated from the second (1946) Russian edition and with a preface by J. R. M. Radok, Corrected reprint of the 1953 English translation. Dover Publications, Inc., New York, p. 447. ISBN: 0-486-66893-2 (cit. on p. 71).
- mytnik.wachtel:16:regularity** Mytnik, Leonid and Vitali Wachtel (2016). *Regularity and irregularity of superprocesses with $(1 + \beta)$ -stable branching mechanism*. Springer-Briefs in Probability and Mathematical Statistics. Springer, Cham, pp. viii+77. ISBN: 978-3-319-50084-3; 978-3-319-50085-0. DOI: [10.1007/978-3-319-50085-0](#). URL: <https://doi.org/10.1007/978-3-319-50085-0> (cit. on p. 71).
- nane:06:iterated*2** Nane, Erkan (2006c). *Iterated Brownian motion: Lifetime asymptotics and isoperimetric-type inequalities*. Thesis (Ph.D.)—Purdue University. ProQuest LLC, Ann Arbor, MI, p. 47. ISBN: 978-0542-86606-7. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:3232219 (cit. on p. 72).
- needham:97:visual** Needham, Tristan (1997). *Visual complex analysis*. The Clarendon Press, Oxford University Press, New York, pp. xxiv+592. ISBN: 0-19-853447-7 (cit. on p. 72).
- neerven:92:adjoint** Neerven, Jan van (1992). *The adjoint of a semigroup of linear operators*. Vol. 1529. Lecture Notes in Mathematics. Springer-Verlag, Berlin, pp. x+195. ISBN: 3-540-56260-5. DOI: [10.1007/BFb0085008](#). URL: <https://doi.org/10.1007/BFb0085008> (cit. on p. 72).
- nelson:67:dynamical** Nelson, Edward (1967). *Dynamical theories of Brownian motion*. Princeton University Press, Princeton, N.J., pp. iii+142 (cit. on p. 72).
- vanlinna.paatero:69:introduction** Nevanlinna, Rolf and V. Paatero (1969). *Introduction to complex analysis*. Translated from the German by T. Kövari and G. S. Goodman. Addison-Wesley Publishing Co., Reading, Mass.-London-Don Mills, Ont., pp. ix+348 (cit. on p. 72).
- niculescu.persson:18:convex** Niculescu, Constantin P. and Lars-Erik Persson (2018). *Convex functions and their applications*. CMS Books in Mathematics/Ouvrages de Mathématiques de la SMC. A contemporary approach, Second edition of [MR2178902]. Springer, Cham, pp. xvii+415. ISBN: 978-3-319-78336-9; 978-3-319-78337-6. DOI: [10.1007/978-3-319-78337-6](#). URL: <https://doi.org/10.1007/978-3-319-78337-6> (cit. on p. 72).
- nourdin:12:selected** Nourdin, Ivan (2012). *Selected aspects of fractional Brownian motion*. Vol. 4. Bocconi & Springer Series. Springer, Milan; Bocconi University Press, Milan, pp. x+122. ISBN: 978-88-470-2822-7; 978-88-470-2823-4. DOI: [10.1007/978-88-470-2823-4](#). URL: <https://doi.org/10.1007/978-88-470-2823-4> (cit. on p. 73).

nourdin.peccati:12:normal	Nourdin, Ivan and Giovanni Peccati (2012). <i>Normal approximations with Malliavin calculus</i> . Vol. 192. Cambridge Tracts in Mathematics. From Stein's method to universality. Cambridge University Press, Cambridge, pp. xiv+239. ISBN: 978-1-107-01777-1. DOI: 10.1017/CB09781139084659 . URL: https://doi.org/10.1017/CB09781139084659 (cit. on p. 73).
nualart:95:malliavin	Nualart, David (1995b). <i>The Malliavin calculus and related topics</i> . Probability and its Applications (New York). Springer-Verlag, New York, pp. xii+266. ISBN: 0-387-94432-X. DOI: 10.1007/978-1-4757-2437-0 . URL: https://doi.org/10.1007/978-1-4757-2437-0 (cit. on p. 75).
nualart:06:malliavin	— (2006c). <i>The Malliavin calculus and related topics</i> . Second. Probability and its Applications (New York). Springer-Verlag, Berlin, pp. xiv+382. ISBN: 978-3-540-28328-7; 3-540-28328-5 (cit. on p. 75).
nualart:09:malliavin	— (2009b). <i>Malliavin calculus and its applications</i> . Vol. 110. CBMS Regional Conference Series in Mathematics. Published for the Conference Board of the Mathematical Sciences, Washington, DC; by the American Mathematical Society, Providence, RI, pp. viii+85. ISBN: 978-0-8218-4779-4. DOI: 10.1090/cbms/110 . URL: https://doi.org/10.1090/cbms/110 (cit. on p. 75).
nualart.nualart:18:introduction	Nualart, David and Eulalia Nualart (2018). <i>Introduction to Malliavin calculus</i> . Vol. 9. Institute of Mathematical Statistics Textbooks. Cambridge University Press, Cambridge, pp. xii+236. ISBN: 978-1-107-61198-6; 978-1-107-03912-4. DOI: 10.1017/9781139856485 . URL: https://doi.org/10.1017/9781139856485 (cit. on p. 75).
oberhettinger:74:tables	Oberhettinger, Fritz (1974). <i>Tables of Mellin transforms</i> . Springer-Verlag, New York-Heidelberg, pp. v+275 (cit. on p. 77).
oberhettinger.badii:73:tables	Oberhettinger, Fritz and Larry Badii (1973). <i>Tables of Laplace transforms</i> . Springer-Verlag, New York-Heidelberg, pp. vii+428 (cit. on p. 77).
oldham.myland.ea:09:atlas	Oldham, Keith, Jan Myland, and Jerome Spanier (2009). <i>An atlas of functions</i> . Second. With Equator, the atlas function calculator, With 1 CD-ROM (Windows). Springer, New York, pp. xii+748. ISBN: 978-0-387-48806-6. DOI: 10.1007/978-0-387-48807-3 . URL: https://doi.org/10.1007/978-0-387-48807-3 (cit. on p. 77).
olver:97:asymptotics	Olver, Frank W. J. (1997). <i>Asymptotics and special functions</i> . AKP Classics. Reprint of the 1974 original [Academic Press, New York; MR0435697 (55 #8655)]. A K Peters, Ltd., Wellesley, MA, pp. xviii+572. ISBN: 1-56881-069-5 (cit. on p. 77).
olver.lozier.ea:10:nist	Olver, Frank W. J. et al. (2010). <i>NIST handbook of mathematical functions</i> . With 1 CD-ROM (Windows, Macintosh and UNIX). U.S. Department of Commerce, National Institute of Standards and Technology, Washington, DC; Cambridge University Press, Cambridge, pp. xvi+951. ISBN: 978-0-521-14063-8 (cit. on p. 77).
ouhabaz:05:analysis	Ouhabaz, El Maati (2005). <i>Analysis of heat equations on domains</i> . Vol. 31. London Mathematical Society Monographs Series. Princeton University Press, Princeton, NJ, pp. xiv+284. ISBN: 0-691-12016-1 (cit. on p. 77).
ouyang:09:asymptotics	Ouyang, Cheng (2009). <i>Asymptotics of implied volatility in local volatility models</i> . Thesis (Ph.D.)—Northwestern University. ProQuest LLC, Ann Arbor, MI, p. 69. ISBN: 978-1109-15002-5. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_

- [val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:3355709](#) (cit. on p. 77).
- [henko:13:sherrington-kirkpatrick](#) Panchenko, Dmitry (2013b). *The Sherrington-Kirkpatrick model*. Springer Monographs in Mathematics. Springer, New York, pp. xii+156. ISBN: 978-1-4614-6288-0; 978-1-4614-6289-7. DOI: [10.1007/978-1-4614-6289-7](#). URL: <https://doi.org/10.1007/978-1-4614-6289-7> (cit. on p. 78).
- [peccati.taqu:11:wiener](#) Peccati, Giovanni and Murad S. Taqu (2011). *Wiener chaos: moments, cumulants and diagrams*. Vol. 1. Bocconi & Springer Series. A survey with computer implementation, Supplementary material available online. Springer, Milan; Bocconi University Press, Milan, pp. xiv+274. ISBN: 978-88-470-1678-1. DOI: [10.1007/978-88-470-1679-8](#). URL: <https://doi.org/10.1007/978-88-470-1679-8> (cit. on p. 78).
- [pena.gine:99:decoupling](#) Peña, Víctor H. de la and Evarist Giné (1999). *Decoupling*. Probability and its Applications (New York). From dependence to independence, Randomly stopped processes. *U*-statistics and processes. Martingales and beyond. Springer-Verlag, New York, pp. xvi+392. ISBN: 0-387-98616-2. DOI: [10.1007/978-1-4612-0537-1](#). URL: <https://doi.org/10.1007/978-1-4612-0537-1> (cit. on p. 78).
- [peszat.zabczyk:07:stochastic](#) Peszat, S. and J. Zabczyk (2007). *Stochastic partial differential equations with Lévy noise*. Vol. 113. Encyclopedia of Mathematics and its Applications. An evolution equation approach. Cambridge University Press, Cambridge, pp. xii+419. ISBN: 978-0-521-87989-7. DOI: [10.1017/CB09780511721373](#). URL: <https://doi.org/10.1017/CB09780511721373> (cit. on p. 79).
- [petersen:83:ergodic](#) Petersen, Karl (1983). *Ergodic theory*. Vol. 2. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. xii+329. ISBN: 0-521-23632-0. DOI: [10.1017/CB09780511608728](#). URL: <https://doi.org/10.1017/CB09780511608728> (cit. on p. 79).
- [petersen:89:ergodic](#) — (1989). *Ergodic theory*. Vol. 2. Cambridge Studies in Advanced Mathematics. Corrected reprint of the 1983 original. Cambridge University Press, Cambridge, pp. xii+329. ISBN: 0-521-38997-6 (cit. on p. 79).
- [picard:04:lectures](#) Picard, Jean (2004). *Lectures on probability theory and statistics*. Vol. 1837. Lecture Notes in Mathematics. Lectures from the 31st Summer School on Probability Theory held in Saint-Flour, July 8–25, 2001. Springer-Verlag, Berlin, pp. vi+314. ISBN: 3-540-20832-1 (cit. on p. 79).
- [pietsch:78:operator](#) Pietsch, Albrecht (1978). *Operator ideals*. Vol. 16. Mathematische Monographien [Mathematical Monographs]. VEB Deutscher Verlag der Wissenschaften, Berlin, p. 451 (cit. on p. 79).
- [pitici:16:best](#) Pitici, Mircea (2016). *The best writing on mathematics 2015*. Princeton University Press, Princeton, NJ, xxvi+363 pp.+16 unnumbered pages with illustrations. ISBN: 978-0-691-16965-1 (cit. on p. 79).
- [podlubny:99:fractional](#) Podlubny, Igor (1999). *Fractional differential equations*. Vol. 198. Mathematics in Science and Engineering. An introduction to fractional derivatives, fractional differential equations, to methods of their solution and some of their applications. Academic Press, Inc., San Diego, CA, pp. xxiv+340. ISBN: 0-12-558840-2 (cit. on p. 79).
- [polya.szego:70:aufgaben](#) Pólya, Georg and Gábor Szeg (1970). *Aufgaben und Lehrsätze aus der Analysis. Band I: Reihen, Integralrechnung, Funktionentheorie*. Hei-

- delberger Taschenbücher, Band 73. Vierte Auflage. Springer-Verlag, Berlin-New York, pp. xvi+338 (cit. on p. 79).
- `polyanin:02:handbook` Polyanin, Andrei D. (2002). *Handbook of linear partial differential equations for engineers and scientists*. Chapman & Hall/CRC, Boca Raton, FL, pp. xviii+781. ISBN: 1-58488-299-9 (cit. on p. 79).
- `polyanin.nazaikinskii:16:handbook` Polyanin, Andrei D. and Vladimir E. Nazaikinskii (2016). *Handbook of linear partial differential equations for engineers and scientists*. Second. CRC Press, Boca Raton, FL, pp. xxxiv+1609. ISBN: 978-1-4665-8145-6. DOI: [10.1201/b19056](https://doi.org/10.1201/b19056). URL: <https://doi.org/10.1201/b19056> (cit. on p. 79).
- `prevot.rockner:07:concise` Prévôt, Claudia and Michael Röckner (2007). *A concise course on stochastic partial differential equations*. Vol. 1905. Lecture Notes in Mathematics. Springer, Berlin, pp. vi+144. ISBN: 978-3-540-70780-6; 3-540-70780-8 (cit. on p. 79).
- `protter.weinberger:84:maximum` Protter, Murray H. and Hans F. Weinberger (1984). *Maximum principles in differential equations*. Corrected reprint of the 1967 original. Springer-Verlag, New York, pp. x+261. ISBN: 0-387-96068-6. DOI: [10.1007/978-1-4612-5282-5](https://doi.org/10.1007/978-1-4612-5282-5). URL: <https://doi.org/10.1007/978-1-4612-5282-5> (cit. on p. 80).
- `pruss:93:evolutionary` Prüss, Jan (1993). *Evolutionary integral equations and applications*. Modern Birkhäuser Classics. [2012] reprint of the 1993 edition. Birkhäuser/Springer Basel AG, Basel, pp. xxvi+366. ISBN: 978-3-0348-0498-1. DOI: [10.1007/978-3-0348-8570-6](https://doi.org/10.1007/978-3-0348-8570-6). URL: <https://doi.org/10.1007/978-3-0348-8570-6> (cit. on p. 80).
- `quastel:90:diffusion` Quastel, Jeremy Daniel (1990). *Diffusion of colour in the simple exclusion process*. Thesis (Ph.D.)—New York University. ProQuest LLC, Ann Arbor, MI, p. 80. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:9102547 (cit. on p. 80).
- `quittner.souplet:19:superlinear` Quittner, Pavol and Philippe Souplet (2019). *Superlinear parabolic problems*. Birkhäuser Advanced Texts: Basler Lehrbücher. [Birkhäuser Advanced Texts: Basel Textbooks]. Blow-up, global existence and steady states, Second edition of [MR2346798]. Birkhäuser/Springer, Cham, pp. xvi+725. ISBN: 978-3-030-18220-5; 978-3-030-18222-9. DOI: [10.1007/978-3-030-18222-9](https://doi.org/10.1007/978-3-030-18222-9). URL: <https://doi.org/10.1007/978-3-030-18222-9> (cit. on p. 81).
- `rao.bhimasankaram:00:linear` Rao, A. Ramachandra and P. Bhimasankaram (2000). *Linear algebra*. Second. Vol. 19. Texts and Readings in Mathematics. Hindustan Book Agency, New Delhi, pp. xiv+414. ISBN: 81-85931-26-7 (cit. on p. 81).
- `rsoul-gha.seppalainen:15:course` Rassoul-Agha, Firas and Timo Seppäläinen (2015). *A course on large deviations with an introduction to Gibbs measures*. Vol. 162. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, pp. xiv+318. ISBN: 978-0-8218-7578-0. DOI: [10.1090/gsm/162](https://doi.org/10.1090/gsm/162). URL: <https://doi.org/10.1090/gsm/162> (cit. on p. 81).
- `reed.simon:75:methods` Reed, Michael and Barry Simon (1975). *Methods of modern mathematical physics. II. Fourier analysis, self-adjointness*. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xv+361 (cit. on p. 81).

- `reed.simon:78:methods` — (1978). *Methods of modern mathematical physics. IV. Analysis of operators*. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xv+396. ISBN: 0-12-585004-2 (cit. on p. 81).
- `reed.simon:79:methods` — (1979). *Methods of modern mathematical physics. III. Scattering theory*. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xv+463. ISBN: 0-12-585003-4 (cit. on p. 81).
- `reed.simon:80:methods` — (1980). *Methods of modern mathematical physics. I. Second. Functional analysis*. Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], New York, pp. xv+400. ISBN: 0-12-585050-6 (cit. on p. 81).
- `resnick:87:extreme` Resnick, Sidney I. (1987). *Extreme values, regular variation, and point processes*. Vol. 4. Applied Probability. A Series of the Applied Probability Trust. Springer-Verlag, New York, pp. xii+320. ISBN: 0-387-96481-9. DOI: [10.1007/978-0-387-75953-1](https://doi.org/10.1007/978-0-387-75953-1). URL: <https://doi.org/10.1007/978-0-387-75953-1> (cit. on p. 81).
- `revuz.yor:91:continuous` Revuz, Daniel and Marc Yor (1991). *Continuous martingales and Brownian motion*. Vol. 293. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. x+533. ISBN: 3-540-52167-4. DOI: [10.1007/978-3-662-21726-9](https://doi.org/10.1007/978-3-662-21726-9). URL: <https://doi.org/10.1007/978-3-662-21726-9> (cit. on p. 81).
- `revuz.yor:94:continuous` — (1994). *Continuous martingales and Brownian motion*. Second. Vol. 293. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. xii+560. ISBN: 3-540-57622-3 (cit. on p. 81).
- `revuz.yor:99:continuous` — (1999). *Continuous martingales and Brownian motion*. Third. Vol. 293. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pp. xiv+602. ISBN: 3-540-64325-7. DOI: [10.1007/978-3-662-06400-9](https://doi.org/10.1007/978-3-662-06400-9). URL: <https://doi.org/10.1007/978-3-662-06400-9> (cit. on p. 81).
- `robeva:97:sharp` Robeva, Raina Stefanova (1997). *The sharp Markov property for Gaussian random fields and a problem of spectral synthesis in certain function spaces*. Thesis (Ph.D.)—University of Virginia. ProQuest LLC, Ann Arbor, MI, p. 141. ISBN: 978-0591-33604-7. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:9724645 (cit. on p. 81).
- `rockafellar:70:convex` Rockafellar, R. Tyrrell (1970). *Convex analysis*. Princeton Mathematical Series, No. 28. Princeton University Press, Princeton, N.J., pp. xviii+451 (cit. on p. 82).
- `rodino:93:linear` Rodino, Luigi (1993). *Linear partial differential operators in Gevrey spaces*. World Scientific Publishing Co., Inc., River Edge, NJ, pp. x+251. ISBN: 981-02-0845-6. DOI: [10.1142/9789814360036](https://doi.org/10.1142/9789814360036). URL: <https://doi.org/10.1142/9789814360036> (cit. on p. 82).
- `rogers.williams:00:diffusions` Rogers, L. C. G. and David Williams (2000). *Diffusions, Markov processes, and martingales. Vol. 2*. Cambridge Mathematical Library. Itô calculus, Reprint of the second (1994) edition. Cambridge University Press, Cambridge, pp. xiv+480. ISBN: 0-521-77593-0. DOI: [10.1017/CB09781107590120](https://doi.org/10.1017/CB09781107590120). URL: <https://doi.org/10.1017/CB09781107590120> (cit. on p. 82).

- royden:63:real Royden, H. L. (1963). *Real analysis*. The Macmillan Company, New York; Collier Macmillan Ltd., London, pp. xvi+284 (cit. on p. 82).
- rozanov:82:markov Rozanov, Yu. A. (1982). *Markov random fields*. Applications of Mathematics. Translated from the Russian by Constance M. Elson. Springer-Verlag, New York-Berlin, pp. ix+201. ISBN: 0-387-90708-4 (cit. on p. 82).
- rozovski:90:stochastic Rozovski, B. L. (1990). *Stochastic evolution systems*. Vol. 35. Mathematics and its Applications (Soviet Series). Linear theory and applications to nonlinear filtering, Translated from the Russian by A. Yarkho. Kluwer Academic Publishers Group, Dordrecht, pp. xviii+315. ISBN: 0-7923-0037-8. DOI: [10.1007/978-94-011-3830-7](https://doi.org/10.1007/978-94-011-3830-7). URL: <https://doi.org/10.1007/978-94-011-3830-7> (cit. on p. 82).
- rudin:87:real Rudin, Walter (1987). *Real and complex analysis*. Third. McGraw-Hill Book Co., New York, pp. xiv+416. ISBN: 0-07-054234-1 (cit. on p. 82).
- rudin:91:functional Rudin, Walter (1991). *Functional analysis*. Second. International Series in Pure and Applied Mathematics. McGraw-Hill, Inc., New York, pp. xviii+424. ISBN: 0-07-054236-8 (cit. on p. 82).
- runst.sickel:96:sobolev Runst, Thomas and Winfried Sickel (1996). *Sobolev spaces of fractional order, Nemytskij operators, and nonlinear partial differential equations*. Vol. 3. De Gruyter Series in Nonlinear Analysis and Applications. Walter de Gruyter & Co., Berlin, pp. x+547. ISBN: 3-11-015113-8. DOI: [10.1515/9783110812411](https://doi.org/10.1515/9783110812411). URL: <https://doi.org/10.1515/9783110812411> (cit. on p. 82).
- sagan:01:symmetric Sagan, Bruce E. (2001). *The symmetric group*. Second. Vol. 203. Graduate Texts in Mathematics. Representations, combinatorial algorithms, and symmetric functions. Springer-Verlag, New York, pp. xvi+238. ISBN: 0-387-95067-2. DOI: [10.1007/978-1-4757-6804-6](https://doi.org/10.1007/978-1-4757-6804-6). URL: <https://doi.org/10.1007/978-1-4757-6804-6> (cit. on p. 82).
- salins:15:asymptotic Salins, Michael (2015). *Asymptotic problems for stochastic partial differential equations*. Thesis (Ph.D.)—University of Maryland, College Park. ProQuest LLC, Ann Arbor, MI, p. 141. ISBN: 978-1321-88288-9. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqm%5C&rft%5C_dat=xri:pqdiss:3711843 (cit. on p. 82).
- arskii.galaktionov.ea:95:blow-up Samarskii, Alexander A. et al. (1995). *Blow-up in quasilinear parabolic equations*. Vol. 19. De Gruyter Expositions in Mathematics. Translated from the 1987 Russian original by Michael Grinfeld and revised by the authors. Walter de Gruyter & Co., Berlin, pp. xxii+535. ISBN: 3-11-012754-7. DOI: [10.1515/9783110889864.535](https://doi.org/10.1515/9783110889864.535). URL: <https://doi.org/10.1515/9783110889864.535> (cit. on p. 83).
- samko.kilbas.ea:93:fractional Samko, Stefan G., Anatoly A. Kilbas, and Oleg I. Marichev (1993). *Fractional integrals and derivatives*. Theory and applications, Edited and with a foreword by S. M. Nikol'skiui, Translated from the 1987 Russian original, Revised by the authors. Gordon and Breach Science Publishers, Yverdon, pp. xxxvi+976. ISBN: 2-88124-864-0 (cit. on p. 83).
- sanz-sole:05:malliavin Sanz-Solé, Marta (2005). *Malliavin calculus*. Fundamental Sciences. With applications to stochastic partial differential equations. EPFL Press, Lausanne; distributed by CRC Press, Boca Raton, FL, pp. viii+162. ISBN: 2-940222-06-1; 0-8493-4030-6 (cit. on p. 83).

- `sato:99:levy` Sato, Ken-iti (1999). *Lévy processes and infinitely divisible distributions*. Vol. 68. Cambridge Studies in Advanced Mathematics. Translated from the 1990 Japanese original, Revised by the author. Cambridge University Press, Cambridge, pp. xii+486. ISBN: 0-521-55302-4 (cit. on p. 83).
- `sato:13:levy` — (2013). *Lévy processes and infinitely divisible distributions*. Vol. 68. Cambridge Studies in Advanced Mathematics. Translated from the 1990 Japanese original, Revised edition of the 1999 English translation. Cambridge University Press, Cambridge, pp. xiv+521. ISBN: 978-1-107-65649-9 (cit. on p. 83).
- `schilling.song.ea:10:bernstein` Schilling, René L., Renming Song, and Zoran Vondraek (2010). *Bernstein functions*. Vol. 37. De Gruyter Studies in Mathematics. Theory and applications. Walter de Gruyter & Co., Berlin, pp. xii+313. ISBN: 978-3-11-021530-4 (cit. on p. 83).
- `schulman:81:techniques` Schulman, Lawrence S. (1981). *Techniques and applications of path integration*. A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, pp. xv+359. ISBN: 0-471-76450-7 (cit. on p. 84).
- `seppalainen:91:large` Seppäläinen, Timo Olavi (1991). *Large deviations for processes with stationary random distributions*. Thesis (Ph.D.)—University of Minnesota. ProQuest LLC, Ann Arbor, MI, p. 201. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:9130200 (cit. on p. 84).
- `seppalainen:10:current` Seppäläinen, Timo (2010). *Current fluctuations for stochastic particle systems with drift in one spatial dimension*. Vol. 18. Ensaios Matemáticos [Mathematical Surveys]. Sociedade Brasileira de Matemática, Rio de Janeiro, pp. ii+81. ISBN: 978-85-85818-44-9 (cit. on p. 84).
- `shi:15:branching` Shi, Zhan (2015). *Branching random walks*. Vol. 2151. Lecture Notes in Mathematics. Lecture notes from the 42nd Probability Summer School held in Saint Flour, 2012, École d'Été de Probabilités de Saint-Flour. [Saint-Flour Probability Summer School]. Springer, Cham, pp. x+133. ISBN: 978-3-319-25371-8; 978-3-319-25372-5. DOI: [10.1007/978-3-319-25372-5](https://doi.org/10.1007/978-3-319-25372-5). URL: <https://doi.org/10.1007/978-3-319-25372-5> (cit. on p. 85).
- `simon:74:p-2` Simon, Barry (1974). *The $P(\phi)_2$ Euclidean (quantum) field theory*. Princeton Series in Physics. Princeton University Press, Princeton, N.J., pp. xx+392 (cit. on p. 85).
- `simon:79:functional` — (1979). *Functional integration and quantum physics*. Vol. 86. Pure and Applied Mathematics. Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], New York-London, pp. ix+296. ISBN: 0-12-644250-9 (cit. on p. 85).
- `simon:05:trace` — (2005). *Trace ideals and their applications*. Second. Vol. 120. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pp. viii+150. ISBN: 0-8218-3581-5. DOI: [10.1090/surv/120](https://doi.org/10.1090/surv/120). URL: <https://doi.org/10.1090/surv/120> (cit. on p. 85).
- `slade:06:lace` Slade, G. (2006). *The lace expansion and its applications*. Vol. 1879. Lecture Notes in Mathematics. Lectures from the 34th Summer School on Probability Theory held in Saint-Flour, July 6–24, 2004, Edited and

with a foreword by Jean Picard. Springer-Verlag, Berlin, pp. xiv+228. ISBN: 978-3-540-31189-8; 3-540-31189-0 (cit. on p. 85).

smoller:83:shock

Smoller, Joel (1983). *Shock waves and reaction-diffusion equations*. Vol. 258. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, New York-Berlin, pp. xxi+581. ISBN: 0-387-90752-1 (cit. on p. 85).

spohn:12:large

Spohn, H. (2012). *Large scale dynamics of interacting particles*. Theoretical and Mathematical Physics. Springer Berlin Heidelberg. ISBN: 9783642843716 (cit. on p. 86).

srivastava.choi:01:series

Srivastava, H. M. and Junesang Choi (2001). *Series associated with the zeta and related functions*. Kluwer Academic Publishers, Dordrecht, pp. x+388. ISBN: 0-7923-7054-6. DOI: [10.1007/978-94-015-9672-5](https://doi.org/10.1007/978-94-015-9672-5). URL: <https://doi.org/10.1007/978-94-015-9672-5> (cit. on p. 86).

stanley:12:enumerative

Stanley, Richard P. (2012). *Enumerative combinatorics. Volume 1*. Second. Vol. 49. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pp. xiv+626. ISBN: 978-1-107-60262-5 (cit. on p. 86).

stein:70:singular

Stein, Elias M. (1970). *Singular integrals and differentiability properties of functions*. Princeton Mathematical Series, No. 30. Princeton University Press, Princeton, N.J., pp. xiv+290 (cit. on p. 86).

stein:93:harmonic

— (1993). *Harmonic analysis: real-variable methods, orthogonality, and oscillatory integrals*. Vol. 43. Princeton Mathematical Series. With the assistance of Timothy S. Murphy, Monographs in Harmonic Analysis, III. Princeton University Press, Princeton, NJ, pp. xiv+695. ISBN: 0-691-03216-5 (cit. on p. 86).

stein.shakarchi:03:complex

Stein, Elias M. and Rami Shakarchi (2003a). *Complex analysis*. Vol. 2. Princeton Lectures in Analysis. Princeton University Press, Princeton, NJ, pp. xviii+379. ISBN: 0-691-11385-8 (cit. on p. 86).

stein.shakarchi:03:fourier

— (2003b). *Fourier analysis*. Vol. 1. Princeton Lectures in Analysis. An introduction. Princeton University Press, Princeton, NJ, pp. xvi+311. ISBN: 0-691-11384-X (cit. on p. 86).

stein.weiss:71:introduction

Stein, Elias M. and Guido Weiss (1971). *Introduction to Fourier analysis on Euclidean spaces*. Princeton Mathematical Series, No. 32. Princeton University Press, Princeton, N.J., pp. x+297 (cit. on p. 86).

stein:99:interpolation

Stein, Michael L. (1999). *Interpolation of spatial data*. Springer Series in Statistics. Some theory for Kriging. Springer-Verlag, New York, pp. xviii+247. ISBN: 0-387-98629-4. DOI: [10.1007/978-1-4612-1494-6](https://doi.org/10.1007/978-1-4612-1494-6). URL: <https://doi.org/10.1007/978-1-4612-1494-6> (cit. on p. 86).

stoyanov:13:counterexamples

Stoyanov, Jordan M. (2013). *Counterexamples in probability*. Third edition of [MR0930671], Revised, corrected and amended reprint of the second edition [MR3444842]. Dover Publications, Inc., Mineola, NY, pp. xxx+368. ISBN: 978-0-486-49998-7; 0-486-49998-7 (cit. on p. 86).

stroock:84:introduction

Stroock, D. W. (1984). *An introduction to the theory of large deviations*. Universitext. Springer-Verlag, New York, pp. vii+196. ISBN: 0-387-96021-X. DOI: [10.1007/978-1-4613-8514-1](https://doi.org/10.1007/978-1-4613-8514-1). URL: <https://doi.org/10.1007/978-1-4613-8514-1> (cit. on p. 86).

stroock:11:probability

Stroock, Daniel W. (2011). *Probability theory*. Second. An analytic view. Cambridge University Press, Cambridge, pp. xxii+527. ISBN: 978-0-521-13250-3 (cit. on p. 86).

- `stroock:14:introduction` — (2014). *An introduction to Markov processes*. Second. Vol. 230. Graduate Texts in Mathematics. Springer, Heidelberg, pp. xviii+203. ISBN: 978-3-642-40522-8; 978-3-642-40523-5. DOI: [10.1007/978-3-642-40523-5](https://doi.org/10.1007/978-3-642-40523-5). URL: <https://doi.org/10.1007/978-3-642-40523-5> (cit. on p. 86).
- `ock.varadhan:06:multidimensional` Stroock, Daniel W. and S. R. Srinivasa Varadhan (2006). *Multidimensional diffusion processes*. Classics in Mathematics. Reprint of the 1997 edition. Springer-Verlag, Berlin, pp. xii+338. ISBN: 978-3-540-28998-2; 3-540-28998-4 (cit. on p. 86).
- `sutherland:04:beautiful` Sutherland, Bill (2004). *Beautiful models*. 70 years of exactly solved quantum many-body problems. World Scientific Publishing Co., Inc., River Edge, NJ, pp. xvi+381. ISBN: 981-238-859-1; 981-238-897-4. DOI: [10.1142/5552](https://doi.org/10.1142/5552). URL: <https://doi.org/10.1142/5552> (cit. on p. 86).
- `sznitman:98:brownian` Sznitman, Alain-Sol (1998). *Brownian motion, obstacles and random media*. Springer Monographs in Mathematics. Springer-Verlag, Berlin, pp. xvi+353. ISBN: 3-540-64554-3. DOI: [10.1007/978-3-662-11281-6](https://doi.org/10.1007/978-3-662-11281-6). URL: <https://doi.org/10.1007/978-3-662-11281-6> (cit. on p. 86).
- `talagrand:03:spin` Talagrand, Michel (2003b). *Spin glasses: a challenge for mathematicians*. Vol. 46. Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge. A Series of Modern Surveys in Mathematics [Results in Mathematics and Related Areas. 3rd Series. A Series of Modern Surveys in Mathematics]. Cavity and mean field models. Springer-Verlag, Berlin, pp. x+586. ISBN: 3-540-00356-8 (cit. on p. 87).
- `talagrand:11:mean*1` Talagrand, Michel (2011a). *Mean field models for spin glasses. Volume I*. Vol. 54. Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge. A Series of Modern Surveys in Mathematics [Results in Mathematics and Related Areas. 3rd Series. A Series of Modern Surveys in Mathematics]. Basic examples. Springer-Verlag, Berlin, pp. xviii+485. ISBN: 978-3-642-15201-6. DOI: [10.1007/978-3-642-15202-3](https://doi.org/10.1007/978-3-642-15202-3). URL: <https://doi.org/10.1007/978-3-642-15202-3> (cit. on p. 87).
- `talagrand:11:mean` — (2011b). *Mean field models for spin glasses. Volume II*. Vol. 55. Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge. A Series of Modern Surveys in Mathematics [Results in Mathematics and Related Areas. 3rd Series. A Series of Modern Surveys in Mathematics]. Advanced replica-symmetry and low temperature. Springer, Heidelberg, pp. xii+629. ISBN: 978-3-642-22252-8; 978-3-642-22253-5 (cit. on p. 87).
- `tao:06:nonlinear` Tao, Terence (2006). *Nonlinear dispersive equations*. Vol. 106. CBMS Regional Conference Series in Mathematics. Local and global analysis. Published for the Conference Board of the Mathematical Sciences, Washington, DC; by the American Mathematical Society, Providence, RI, pp. xvi+373. ISBN: 0-8218-4143-2. DOI: [10.1090/cbms/106](https://doi.org/10.1090/cbms/106). URL: <https://doi.org/10.1090/cbms/106> (cit. on p. 87).
- `taylor:96:partial` Taylor, Michael E. (1996). *Partial differential equations. II*. Vol. 116. Applied Mathematical Sciences. Qualitative studies of linear equations. Springer-Verlag, New York, pp. xxii+528. ISBN: 0-387-94651-9. DOI: [10.1007/978-1-4757-4187-2](https://doi.org/10.1007/978-1-4757-4187-2). URL: <https://doi.org/10.1007/978-1-4757-4187-2> (cit. on p. 87).

tenenbaum:15:introduction	Tenenbaum, G��rald (2015). <i>Introduction to analytic and probabilistic number theory</i> . Third. Vol. 163. Graduate Studies in Mathematics. Translated from the 2008 French edition by Patrick D. F. Ion. American Mathematical Society, Providence, RI, pp. xxiv+629. ISBN: 978-0-8218-9854-3. DOI: 10.1090/gsm/163 . URL: https://doi.org/10.1090/gsm/163 (cit. on p. 87).
thompson:79:mathematical	Thompson, Colin J. (1979). <i>Mathematical statistical mechanics</i> . Reprinting of the 1972 original. Princeton University Press, Princeton, N.J., pp. x+278. ISBN: 0-691-08219-7; 0-691-08220-0 (cit. on p. 87).
titchmarsh:58:theory	Titchmarsh, E. C. (1958). <i>The theory of functions</i> . Reprint of the second (1939) edition. Oxford University Press, Oxford, pp. x+454 (cit. on p. 88).
titchmarsh:86:theory	— (1986). <i>The theory of the Riemann zeta-function</i> . Second. Edited and with a preface by D. R. Heath-Brown. The Clarendon Press, Oxford University Press, New York, pp. x+412. ISBN: 0-19-853369-1 (cit. on p. 88).
treves:22:analytic	Treves, Fran��ois ([2022] l2022). <i>Analytic partial differential equations</i> . Vol. 359. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer, Cham, pp. xiii+1228. ISBN: 978-3-030-94054-6; 978-3-030-94055-3. DOI: 10.1007/978-3-030-94055-3 . URL: https://doi.org/10.1007/978-3-030-94055-3 (cit. on p. 89).
treves:75:basic	Tr��ves, Fran��ois (1975). <i>Basic linear partial differential equations</i> . Pure and Applied Mathematics, Vol. 62. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xvii+470 (cit. on p. 89).
tricomi:85:integral	Tricomi, F. G. (1985). <i>Integral equations</i> . Reprint of the 1957 original. Dover Publications, Inc., New York, pp. viii+238. ISBN: 0-486-64828-1 (cit. on p. 89).
triebel:83:theory	Triebel, Hans (1983). <i>Theory of function spaces</i> . Vol. 78. Monographs in Mathematics. Birkh��user Verlag, Basel, p. 284. ISBN: 3-7643-1381-1. DOI: 10.1007/978-3-0346-0416-1 . URL: https://doi.org/10.1007/978-3-0346-0416-1 (cit. on p. 89).
triebel:92:theory	— (1992). <i>Theory of function spaces. II</i> . Vol. 84. Monographs in Mathematics. Birkh��user Verlag, Basel, pp. viii+370. ISBN: 3-7643-2639-5. DOI: 10.1007/978-3-0346-0419-2 . URL: https://doi.org/10.1007/978-3-0346-0419-2 (cit. on p. 89).
triebel:06:theory	— (2006). <i>Theory of function spaces. III</i> . Vol. 100. Monographs in Mathematics. Birkh��user Verlag, Basel, pp. xii+426. ISBN: 978-3-7643-7581-2; 3-7643-7581-7 (cit. on p. 89).
trogdon.olver:16:riemann-hilbert	Trogdon, Thomas and Sheehan Olver (2016). <i>Riemann-Hilbert problems, their numerical solution, and the computation of nonlinear special functions</i> . Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, pp. xviii+373. ISBN: 978-1-611974-19-5 (cit. on p. 89).
tsuji:75:potential	Tsuji, M. (1975). <i>Potential theory in modern function theory</i> . Reprinting of the 1959 original. Chelsea Publishing Co., New York, pp. x+590 (cit. on p. 89).
uchaikin.zolotarev:99:chance	Uchaikin, Vladimir V. and Vladimir M. Zolotarev (1999). <i>Chance and stability</i> . Modern Probability and Statistics. Stable distributions and their applications, With a foreword by V. Yu. Korolev and Zolotarev. VSP, Utrecht, pp. xxii+570. ISBN: 90-6764-301-7. DOI: 10.1515/

	9783110935974. URL: https://doi.org/10.1515/9783110935974 (cit. on p. 89).
ustunel.zakai:00:transformation	Üstünel, A. Süleyman and Moshe Zakai (2000). <i>Transformation of measure on Wiener space</i> . Springer Monographs in Mathematics. Springer-Verlag, Berlin, pp. xiv+296. ISBN: 3-540-66455-6. DOI: 10.1007/978-3-662-13225-8 . URL: https://doi.org/10.1007/978-3-662-13225-8 (cit. on p. 90).
ustunel:95:introduction	Üstünel, Ali Süleyman (1995). <i>An introduction to analysis on Wiener space</i> . Vol. 1610. Lecture Notes in Mathematics. Springer-Verlag, Berlin, pp. x+95. ISBN: 3-540-60170-8. DOI: 10.1007/BFb0096328 . URL: https://doi.org/10.1007/BFb0096328 (cit. on p. 90).
varadhan:07:stochastic	Varadhan, S. R. S. (2007). <i>Stochastic processes</i> . Vol. 16. Courant Lecture Notes in Mathematics. Courant Institute of Mathematical Sciences, New York; American Mathematical Society, Providence, RI, pp. x+126. ISBN: 978-0-8218-4085-6. DOI: 10.1090/cln/016 . URL: https://doi.org/10.1090/cln/016 (cit. on p. 90).
vershynin:18:high-dimensional	Vershynin, Roman (2018). <i>High-dimensional probability</i> . Vol. 47. Cambridge Series in Statistical and Probabilistic Mathematics. An introduction with applications in data science, With a foreword by Sara van de Geer. Cambridge University Press, Cambridge, pp. xiv+284. ISBN: 978-1-108-41519-4. DOI: 10.1017/9781108231596 . URL: https://doi.org/10.1017/9781108231596 (cit. on p. 90).
wainwright:19:high-dimensional	Wainwright, Martin J. (2019). <i>High-dimensional statistics</i> . Vol. 48. Cambridge Series in Statistical and Probabilistic Mathematics. A non-asymptotic viewpoint. Cambridge University Press, Cambridge, pp. xvii+552. ISBN: 978-1-108-49802-9. DOI: 10.1017/9781108627771 . URL: https://doi.org/10.1017/9781108627771 (cit. on p. 90).
walker:96:elliptic	Walker, Peter L. (1996). <i>Elliptic functions</i> . A constructive approach. John Wiley & Sons, Ltd., Chichester, pp. xvi+214. ISBN: 0-471-96531-6 (cit. on p. 90).
walter:70:differential	Walter, Wolfgang (1970). <i>Differential and integral inequalities</i> . Ergebnisse der Mathematik und ihrer Grenzgebiete, Band 55. Translated from the German by Lisa Rosenblatt and Lawrence Shampine. Springer-Verlag, New York-Berlin, pp. x+352 (cit. on p. 90).
walters:82:introduction	Walters, Peter (1982). <i>An introduction to ergodic theory</i> . Vol. 79. Graduate Texts in Mathematics. Springer-Verlag, New York-Berlin, pp. ix+250. ISBN: 0-387-90599-5 (cit. on p. 90).
wasow:87:asymptotic	Wasow, Wolfgang (1987). <i>Asymptotic expansions for ordinary differential equations</i> . Reprint of the 1976 edition. Dover Publications, Inc., New York, pp. x+374. ISBN: 0-486-65456-7 (cit. on p. 90).
watson:44:treatise	Watson, G. N. (1944). <i>A Treatise on the Theory of Bessel Functions</i> . Cambridge University Press, Cambridge, England; Macmillan Company, New York, pp. vi+804 (cit. on p. 91).
watson:95:treatise	— (1995). <i>A treatise on the theory of Bessel functions</i> . Cambridge Mathematical Library. Reprint of the second (1944) edition. Cambridge University Press, Cambridge, pp. viii+804. ISBN: 0-521-48391-3 (cit. on p. 91).
whittaker.watson:96:course	Whittaker, E. T. and G. N. Watson (1996). <i>A course of modern analysis</i> . Cambridge Mathematical Library. An introduction to the general theory of infinite processes and of analytic functions; with an account of the principal transcendental functions, Reprint of the fourth

- (1927) edition. Cambridge University Press, Cambridge, pp. vi+608. ISBN: 0-521-58807-3. DOI: [10.1017/CB09780511608759](https://doi.org/10.1017/CB09780511608759). URL: <https://doi.org/10.1017/CB09780511608759> (cit. on p. 91).
- `widder:75:heat` Widder, D. V. (1975). *The heat equation*. Pure and Applied Mathematics, Vol. 67. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pp. xiv+267 (cit. on p. 91).
- `widder:41:laplace` Widder, David Vernon (1941). *The Laplace Transform*. Princeton Mathematical Series, vol. 6. Princeton University Press, Princeton, N. J., pp. x+406 (cit. on p. 91).
- `woess:00:random` Woess, Wolfgang (2000). *Random walks on infinite graphs and groups*. Vol. 138. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pp. xii+334. ISBN: 0-521-55292-3. DOI: [10.1017/CB09780511470967](https://doi.org/10.1017/CB09780511470967). URL: <https://doi.org/10.1017/CB09780511470967> (cit. on p. 91).
- `wong:01:asymptotic` Wong, R. (2001). *Asymptotic approximations of integrals*. Vol. 34. Classics in Applied Mathematics. Corrected reprint of the 1989 original. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, pp. xviii+543. ISBN: 0-89871-497-4. DOI: [10.1137/1.9780898719260](https://doi.org/10.1137/1.9780898719260). URL: <https://doi.org/10.1137/1.9780898719260> (cit. on p. 91).
- `xiong:13:three` Xiong, Jie (2013b). *Three classes of nonlinear stochastic partial differential equations*. World Scientific Publishing Co. Pte. Ltd., Hackensack, NJ, pp. xii+164. ISBN: 978-981-4452-35-9. DOI: [10.1142/8728](https://doi.org/10.1142/8728). URL: <https://doi.org/10.1142/8728> (cit. on p. 91).
- `xu:93:diffusive` Xu, Lin (1993). *Diffusive scaling limit for mean zero asymmetric simple exclusion processes*. Thesis (Ph.D.)—New York University. ProQuest LLC, Ann Arbor, MI, p. 60. URL: http://gateway.proquest.com/openurl?url%5C_ver=Z39.88-2004%5C&rft%5C_val%5C_fmt=info:ofi/fmt:kev:mtx:dissertation%5C&res%5C_dat=xri:pqdiss%5C&rft%5C_dat=xri:pqdiss:9411154 (cit. on p. 91).
- `yosida:65:functional` Yosida, Kôzaku (1965). *Functional analysis*. Die Grundlehren der mathematischen Wissenschaften, Band 123. Academic Press, Inc., New York; Springer-Verlag, Berlin, pp. xi+458 (cit. on p. 92).
- `yosida:80:functional` — (1980). *Functional analysis*. Sixth. Vol. 123. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin-New York, pp. xii+501. ISBN: 3-540-10210-8 (cit. on p. 92).
- `yosida:95:functional` Yosida, Kosaku (1995). *Functional analysis*. Classics in Mathematics. Reprint of the sixth (1980) edition. Springer-Verlag, Berlin, pp. xii+501. ISBN: 3-540-58654-7. DOI: [10.1007/978-3-642-61859-8](https://doi.org/10.1007/978-3-642-61859-8). URL: <https://doi.org/10.1007/978-3-642-61859-8> (cit. on p. 92).
- `zabczyk:96:chance` Zabczyk, J. (1996). *Chance and decision*. Scuola Normale Superiore di Pisa. Quaderni. [Publications of the Scuola Normale Superiore di Pisa]. Stochastic control in discrete time. Scuola Normale Superiore, Pisa, pp. viii+191 (cit. on p. 92).
- `zabczyk:92:mathematical` Zabczyk, Jerzy (1992). *Mathematical control theory: an introduction*. Systems & Control: Foundations & Applications. Birkhäuser Boston, Inc., Boston, MA, pp. x+260. ISBN: 0-8176-3645-5 (cit. on p. 92).
- `zabczyk:04:topics` — (2004). *Topics in stochastic processes*. Scuola Normale Superiore di Pisa. Quaderni. [Publications of the Scuola Normale Superiore di

- Pisa]. Scuola Normale Superiore, Pisa, pp. x+126. ISBN: 88-7642-131-9 (cit. on p. 92).
- zabczyk:08:mathematical — (2008). *Mathematical control theory*. Modern Birkhäuser Classics. An introduction, Reprint of the 1995 edition. Birkhäuser Boston, Inc., Boston, MA, pp. x+260. ISBN: 978-0-8176-4732-2. DOI: [10.1007/978-0-8176-4733-9](https://doi.org/10.1007/978-0-8176-4733-9). URL: <https://doi.org/10.1007/978-0-8176-4733-9> (cit. on p. 92).
- zabczyk:20:mathematical — ([2020] 12020). *Mathematical control theory—an introduction*. Systems & Control: Foundations & Applications. Second edition [of 2348543]. Birkhäuser/Springer, Cham, pp. xxvi+336. ISBN: 978-3-030-44776-2; 978-3-030-44778-6. DOI: [10.1007/978-3-030-44778-6](https://doi.org/10.1007/978-3-030-44778-6). URL: <https://doi.org/10.1007/978-3-030-44778-6> (cit. on p. 92).
- ch.barenblatt.ea:85:mathematical Zel'dovich, Ya. B., G. I. Barenblatt, et al. (1985). *The mathematical theory of combustion and explosions*. Translated from the Russian by Donald H. McNeill. Consultants Bureau [Plenum], New York, pp. xxi+597. ISBN: 0-306-10974-3. DOI: [10.1007/978-1-4613-2349-5](https://doi.org/10.1007/978-1-4613-2349-5). URL: <https://doi.org/10.1007/978-1-4613-2349-5> (cit. on p. 93).
- dovich.ruzmauikin.ea:90:almighty Zel'dovich, Ya. B., A. A. Ruzmauikin, and D. D. Sokoloff (1990). *The almighty chance*. Vol. 20. World Scientific Lecture Notes in Physics. Translated from the Russian by Anvar Shukurov. World Scientific Publishing Co., Inc., River Edge, NJ, pp. xii+316. ISBN: 9971-50-916-4; 9971-50-917-2. DOI: [10.1142/9789812799197](https://doi.org/10.1142/9789812799197). URL: <https://doi.org/10.1142/9789812799197> (cit. on p. 93).
- zolotarev:86:one-dimensional Zolotarev, V. M. (1986). *One-dimensional stable distributions*. Vol. 65. Translations of Mathematical Monographs. Translated from the Russian by H. H. McFaden, Translation edited by Ben Silver. American Mathematical Society, Providence, RI, pp. x+284. ISBN: 0-8218-4519-5. DOI: [10.1090/mmono/065](https://doi.org/10.1090/mmono/065). URL: <https://doi.org/10.1090/mmono/065> (cit. on p. 94).
- zygmund:59:trigonometric Zygmund, A. (1959). *Trigonometric series. 2nd ed. Vols. I, II*. Cambridge University Press, New York, Vol. I. xii+383 pp., Vol. II. vii+354 (cit. on p. 94).
- zygmund:68:trigonometric Zygmund, A. (1968). *Trigonometric series: Vols. I, II*. Second edition, reprinted with corrections and some additions. Cambridge University Press, London-New York, Vol. I. xiv+383 pp., Vol. II: vii+364 pp. (two volumes bound as one) (cit. on p. 94).

3.3 In proceedings

In proceedings

- barlow:91:random Barlow, Martin T. (1991). “Random walks and diffusions on fractals”. In: *Proceedings of the International Congress of Mathematicians, Vol. I, II (Kyoto, 1990)*. Math. Soc. Japan, Tokyo, pp. 1025–1035 (cit. on p. 10).
- bonder:74:time-space Bonder, Julian (1974). “Time-space tensor structure of adjoint fields of gas magnetodynamics”. In: *Differential geometry and continuum mechanics (Proc. Conf., Jabonna. 1970) (Polish)*, pp. 32–65 (cit. on p. 14).

- `bourgain:84:new` Bourgain, J. (1984e). “New Banach space properties of certain spaces of analytic functions”. In: *Proceedings of the International Congress of Mathematicians, Vol. 1, 2 (Warsaw, 1983)*. PWN, Warsaw, pp. 945–951. ISBN: 83-01-05523-5 (cit. on p. 16).
- `bourgain:84:on*1` — (1984i). “On nonisomorphisms of algebras of analytic functions”. In: *Proceedings of the second international conference on operator algebras, ideals, and their applications in theoretical physics (Leipzig, 1983)*. Vol. 67. Teubner-Texte Math. Teubner, Leipzig, pp. 145–154 (cit. on p. 16).
- `bourgain:87:geometry` — (1987d). “Geometry of Banach spaces and harmonic analysis”. In: *Proceedings of the International Congress of Mathematicians, Vol. 1, 2 (Berkeley, Calif., 1986)*. Amer. Math. Soc., Providence, RI, pp. 871–878. ISBN: 0-8218-0110-4 (cit. on p. 17).
- `bourgain:95:harmonic` Bourgain, Jean (1995a). “Harmonic analysis and nonlinear partial differential equations”. In: *Proceedings of the International Congress of Mathematicians, Vol. 1, 2 (Zürich, 1994)*. Birkhäuser, Basel, pp. 31–44. ISBN: 3-7643-5153-5 (cit. on p. 21).
- `bourgain:95:on` — (1995b). “On the Cauchy problem for periodic KdV-type equations”. In: *Proceedings of the Conference in Honor of Jean-Pierre Kahane (Orsay, 1993)*, pp. 17–86 (cit. on p. 21).
- `bourgain.dilworth.ea:11:breaking` Bourgain, Jean, S. J. Dilworth, et al. (2011). “Breaking the k^2 barrier for explicit RIP matrices [extended abstract]”. In: *STOC’11—Proceedings of the 43rd ACM Symposium on Theory of Computing*. ACM, New York, pp. 637–644. ISBN: 978-1-4503-0691-1. DOI: [10.1145/1993636.1993721](https://doi.org/10.1145/1993636.1993721). URL: <https://doi.org/10.1145/1993636.1993721> (cit. on p. 23).
- `bourgain.dirksen.ea:15:toward` Bourgain, Jean, Sjoerd Dirksen, and Jelani Nelson (2015a). “Toward a unified theory of sparse dimensionality reduction in Euclidean space”. In: *STOC’15—Proceedings of the 2015 ACM Symposium on Theory of Computing*. ACM, New York, pp. 499–508. ISBN: 978-1-4503-3536-2 (cit. on p. 23).
- `bourgain.yehudayoff:12:monotone` Bourgain, Jean and Amir Yehudayoff (2012). “Monotone expansion”. In: *STOC’12—Proceedings of the 2012 ACM Symposium on Theory of Computing*. ACM, New York, pp. 1061–1078. ISBN: 978-1-4503-1245-5. DOI: [10.1145/2213977.2214073](https://doi.org/10.1145/2213977.2214073). URL: <https://doi.org/10.1145/2213977.2214073> (cit. on p. 25).
- `burkholder.davis.ea:72:integral` Burkholder, D. L., B. J. Davis, and R. F. Gundy (1972). “Integral inequalities for convex functions of operators on martingales”. In: *Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability (Univ. California, Berkeley, Calif., 1970/1971), Vol. II: Probability theory*. Univ. California Press, Berkeley, Calif., pp. 223–240 (cit. on p. 27).
- `cirel-son.ibragimov.ea:76:norms` Cirel’son, B. S., I. A. Ibragimov, and V. N. Sudakov (1976). “Norms of Gaussian sample functions”. In: *Proceedings of the Third Japan-USSR Symposium on Probability Theory (Tashkent, 1975)*. Lecture Notes in Math., Vol. 550. Springer, Berlin, pp. 20–41 (cit. on p. 33).
- `cordes:61:zero` Cordes, H. O. (1961). “Zero order a priori estimates for solutions of elliptic differential equations”. In: *Proc. Sympos. Pure Math., Vol. IV*. American Mathematical Society, Providence, R.I., pp. 157–166 (cit. on p. 34).

- corwin:14:macdonald Corwin, Ivan (2014a). “Macdonald processes, quantum integrable systems and the Kardar-Parisi-Zhang universality class”. In: *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. III*. Kyung Moon Sa, Seoul, pp. 1007–1034 (cit. on p. 34).
- donsker.varadhan:75:asymptotic*1 Donsker, M. D. and S. R. S. Varadhan (1975b). “Asymptotic evaluation of certain Wiener integrals for large time”. In: *Functional integration and its applications (Proc. Internat. Conf., London, 1974)*, pp. 15–33 (cit. on p. 41).
- duplantier:14:liouville Duplantier, Bertrand (2014). “Liouville quantum gravity, KPZ and Schramm-Loewner evolution”. In: *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. III*. Kyung Moon Sa, Seoul, pp. 1035–1061 (cit. on p. 42).
- friedman:65:remarks Friedman, Avner (1965). “Remarks on nonlinear parabolic equations”. In: *Proc. Sympos. Appl. Math., Vol. XVII*. Amer. Math. Soc., Providence, R.I., pp. 3–23 (cit. on p. 46).
- garsia:72:continuity Garsia, Adriano M. (1972). “Continuity properties of Gaussian processes with multidimensional time parameter”. In: *Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability (Univ. California, Berkeley, Calif., 1970/1971), Vol. II: Probability theory*, pp. 369–374 (cit. on p. 47).
- gross:67:abstract Gross, Leonard (1967). “Abstract Wiener spaces”. In: *Proc. Fifth Berkeley Sympos. Math. Statist. and Probability (Berkeley, Calif., 1965/66), Vol. II: Contributions to Probability Theory, Part 1*. Univ. California Press, Berkeley, Calif., pp. 31–42 (cit. on p. 49).
- hairer:14:singular Hairer, Martin (2014a). “Singular stochastic PDEs”. In: *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. 1*. Kyung Moon Sa, Seoul, pp. 685–709 (cit. on p. 51).
- hairer:14:singular*1 — (2014b). “Singular stochastic PDEs”. In: *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. IV*. Kyung Moon Sa, Seoul, pp. 49–73 (cit. on p. 51).
- hedberg:80:spectral Hedberg, Lars Inge (1980). “Spectral synthesis and stability in Sobolev spaces”. In: *Euclidean harmonic analysis (Proc. Sem., Univ. Maryland, College Park, Md., 1979)*. Vol. 779. Lecture Notes in Math. Springer, Berlin, pp. 73–103 (cit. on p. 53).
- jolis.sanz:90:nonadaptive Jolis, Maria and Marta Sanz (1990a). “Nonadaptive stochastic calculus”. In: *Proceedings of the XIVth Spanish-Portuguese Conference on Mathematics, Vol. I–III (Spanish) (Puerto de la Cruz, 1989)*. Univ. La Laguna, La Laguna, pp. 891–895 (cit. on p. 58).
- li.tai.ea:17:stochastic Li, Qianxiao, Cheng Tai, and Weinan E (June 2017). “Stochastic Modified Equations and Adaptive Stochastic Gradient Algorithms”. In: *Proceedings of the 34th International Conference on Machine Learning*. Ed. by Doina Precup and Yee Whye Teh. Vol. 70. Proceedings of Machine Learning Research. PMLR, pp. 2101–2110. URL: <https://proceedings.mlr.press/v70/li17f.html> (cit. on p. 65).
- malliavin:78:stochastic Malliavin, Paul (1978). “Stochastic calculus of variation and hypoelliptic operators”. In: *Proceedings of the International Symposium on Stochastic Differential Equations (Res. Inst. Math. Sci., Kyoto Univ., Kyoto, 1976)*. Wiley, New York-Chichester-Brisbane, pp. 195–263 (cit. on p. 66).
- nualart.sanz:80:random Nualart, D. and M. Sanz (1980). “Random Gaussian Markov fields”. In: *Proceedings of the First World Conference on Mathematics at the*

Service of Man (Barcelona, 1977), Vol. I. Univ. Politec., Barcelona, pp. 629–642 (cit. on p. 74).

nualart:77:on Nualart, David (1977a). “On the convergence of martingales”. In: *Proceedings of the First Spanish-Portuguese Mathematical Conference (Madrid, 1973) (Spanish)*. Consejo Sup. Inv. Cient., Madrid, pp. 638–646 (cit. on p. 74).

nualart:77:on*1 — (1977b). “On the order convergence of stochastic processes”. In: *Proceedings of the First Spanish-Portuguese Mathematical Conference (Madrid, 1973) (Spanish)*. Consejo Sup. Inv. Cient., Madrid, pp. 647–655 (cit. on p. 74).

nualart.sanz:80:conditional Nualart, David and Marta Sanz (1980). “The conditional independence property in filtrations associated to stopping lines”. In: *Proceedings of the seventh Spanish-Portuguese conference on mathematics, Part III (Sant Feliu de Guíxois, 1980)*. 22, pp. 173–176 (cit. on p. 75).

quastel:10:weakly Quastel, Jeremy (2010b). “Weakly asymmetric exclusion and KPZ”. In: *Proceedings of the International Congress of Mathematicians. Volume IV*. Hindustan Book Agency, New Delhi, pp. 2310–2324 (cit. on p. 80).

reeds:79:cracking Reeds, James (1979). “Cracking a multiplicative congruential encryption algorithm”. In: *Information linkage between applied mathematics and industry (Proc. First Annual Workshop, Naval Postgraduate School, Monterey, Calif., 1978)*. Academic Press, New York-London, pp. 467–472 (cit. on p. 81).

seppalainen:14:variational Seppäläinen, Timo (2014). “Variational formulas for directed polymer and percolation models”. In: *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. IV*. Kyung Moon Sa, Seoul, pp. 185–197 (cit. on p. 84).

stroock.varadhan:72:on Stroock, Daniel W. and S. R. S. Varadhan (1972). “On the support of diffusion processes with applications to the strong maximum principle”. In: *Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability (Univ. California, Berkeley, Calif., 1970/1971)*, Vol. III: Probability theory, pp. 333–359 (cit. on p. 86).

symanzik:77:regularized Symanzik, K. (1977). “Regularized quantum field theory”. In: *New developments in quantum field theory and statistical mechanics (Proc. Cargèse Summer Inst., Cargèse, 1976)*. Vol. 26. NATO Adv. Study Inst. Ser. B: Physics. Plenum, New York-London, pp. 265–279 (cit. on p. 86).

tracy.widom:97:thermodynamic Tracy, Craig A. and Harold Widom (1997b). “The thermodynamic Bethe ansatz and a connection with Painlevé equations”. In: *Proceedings of the Conference on Exactly Soluble Models in Statistical Mechanics: Historical Perspectives and Current Status (Boston, MA, 1996)*. Vol. 11. 1-2, pp. 69–74. DOI: [10.1142/S0217979297000095](https://doi.org/10.1142/S0217979297000095). URL: <https://doi.org/10.1142/S0217979297000095> (cit. on p. 88).

tracy.widom:02:distribution Tracy, Craig A. and Harold Widom (2002b). “Distribution functions for largest eigenvalues and their applications”. In: *Proceedings of the International Congress of Mathematicians, Vol. I (Beijing, 2002)*. Higher Ed. Press, Beijing, pp. 587–596 (cit. on p. 88).

zabczyk:89:some Zabczyk, Jerzy (1989). “Some interplays between control theory and stochastic systems”. In: *Proceedings of the 28th IEEE Conference on Decision and Control, Vol. 1–3 (Tampa, FL, 1989)*. IEEE, New York, pp. 229–231 (cit. on p. 92).

zeitouni:02:random

Zeitouni, Ofer (2002). “Random walks in random environments”. In: *Proceedings of the International Congress of Mathematicians, Vol. III (Beijing, 2002)*. Higher Ed. Press, Beijing, pp. 117–127. ISBN: 7-04-008690-5 (cit. on p. 93).

zeitouni:14:work

— (2014). “The work of Martin Hairer”. In: *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. 1*. Kyung Moon Sa, Seoul, pp. 65–71. ISBN: 978-89-6105-804-9; 978-89-6105-803-2 (cit. on p. 93).

ssec:In collections

3.4 In collections

In collection

adler:11:spectral

Adler, Mark (2011). “Spectral statistics of orthogonal and symplectic ensembles”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 86–102 (cit. on p. 5).

agrawal:02:solution

Agrawal, Om P. (2002). “Solution for a fractional diffusion-wave equation defined in a bounded domain”. In: vol. 29. 1-4. Fractional order calculus and its applications, pp. 145–155. DOI: [10.1023/A:1016539022492](https://doi.org/10.1023/A:1016539022492). URL: <https://doi.org/10.1023/A:1016539022492> (cit. on p. 5).

akemann.baik.ea:11:introduction

Akemann, G., J. Baik, and P. Di Francesco (2011). “Introduction and guide to the handbook”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 3–14 (cit. on p. 5).

alabert.nualart:92:some

Alabert, Aureli and David Nualart (1992). “Some remarks on the conditional independence and the Markov property”. In: *Stochastic analysis and related topics (Silivri, 1990)*. Vol. 31. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 343–363 (cit. on p. 5).

alos.nualart:97:maximal

Alòs, Elisa and David Nualart (1997a). “A maximal inequality for the Skorohod integral”. In: *Stochastic differential and difference equations (Gyr, 1996)*. Vol. 23. Progr. Systems Control Theory. Birkhäuser Boston, Boston, MA, pp. 241–251 (cit. on p. 6).

anderson:11:spectral

Anderson, Greg W. (2011). “Spectral statistics of unitary ensembles”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 66–85 (cit. on p. 6).

andrews:10:q-hypergeometric

Andrews, G. E. (2010). “ q -hypergeometric and related functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 419–433 (cit. on p. 6).

angenent.tannenbaum.ea:06:curve

Angenent, Sigrud et al. (2006). “Curve shortening and interacting particle systems”. In: *Statistics and analysis of shapes*. Model. Simul. Sci. Eng. Technol. Birkhäuser Boston, Boston, MA, pp. 303–311. ISBN: 978-0-8176-4376-8; 0-8176-4376-1. DOI: [10.1007/0-8176-4481-4_12](https://doi.org/10.1007/0-8176-4481-4_12). URL: https://doi.org/10.1007/0-8176-4481-4_12 (cit. on p. 7).

apostol:10:functions

Apostol, T. M. (2010a). “Functions of number theory”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 637–649 (cit. on p. 7).

apostol:10:zeta

— (2010b). “Zeta and related functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 601–616 (cit. on p. 7).

- askey.roy:10:gamma Askey, R. A. and R. Roy (2010). “Gamma function”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 135–147 (cit. on p. 7).
- atar.viens.ea:99:robustness Atar, Rami, Frederi Viens, and Ofer Zeitouni (1999). “Robustness of Zakai’s equation via Feynman-Kac representations”. In: *Stochastic analysis, control, optimization and applications*. Systems Control Found. Appl. Birkhäuser Boston, Boston, MA, pp. 339–352. ISBN: 0-8176-4078-9 (cit. on p. 7).
- azencott:80:grandes Azencott, R. (1980). “Grandes déviations et applications”. In: *Eighth Saint Flour Probability Summer School—1978 (Saint Flour, 1978)*. Vol. 774. Lecture Notes in Math. Springer, Berlin, pp. 1–176 (cit. on p. 8).
- baik.barraquand.ea:18:facilitated Baik, Jinho, Guillaume Barraquand, et al. (2018a). “Facilitated exclusion process”. In: *Computation and combinatorics in dynamics, stochastics and control*. Vol. 13. Abel Symp. Springer, Cham, pp. 1–35 (cit. on p. 8).
- balan:13:recent Balan, Raluca M. (2013). “Recent advances related to SPDEs with fractional noise”. In: *Seminar on Stochastic Analysis, Random Fields and Applications VII*. Vol. 67. Progr. Probab. Birkhäuser/Springer, Basel, pp. 3–22 (cit. on p. 9).
- baldi.sanz:91:remarque Baldi, P. and M. Sanz (1991). “Une remarque sur la théorie des grandes déviations”. In: *Séminaire de Probabilités, XXV*. Vol. 1485. Lecture Notes in Math. Springer, Berlin, pp. 345–348. DOI: [10.1007/BFb0100868](https://doi.org/10.1007/BFb0100868). URL: <https://doi.org/10.1007/BFb0100868> (cit. on p. 9).
- baldi.sanz-sole:93:modulus Baldi, Paolo and Marta Sanz-Solé (1993). “Modulus of continuity for stochastic flows”. In: *Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)*. Vol. 32. Progr. Probab. Birkhäuser, Basel, pp. 1–20 (cit. on p. 9).
- na.marquez-carreras.ea:04:higher Bardina, Xavier, David Márquez-Carreras, et al. (2004a). “Higher order expansions for the overlap of the SK model”. In: *Seminar on Stochastic Analysis, Random Fields and Applications IV*. Vol. 58. Progr. Probab. Birkhäuser, Basel, pp. 21–43 (cit. on p. 10).
- barlow.bass:99:random Barlow, Martin T. and Richard F. Bass (1999). “Random walks on graphical Sierpinski carpets”. In: *Random walks and discrete potential theory (Cortona, 1997)*. Sympos. Math., XXXIX. Cambridge Univ. Press, Cambridge, pp. 26–55 (cit. on p. 10).
- the.cordero-erausquin:04:inverse Barthe, F. and D. Cordero-Erausquin (2004). “Inverse Brascamp-Lieb inequalities along the heat equation”. In: *Geometric aspects of functional analysis*. Vol. 1850. Lecture Notes in Math. Springer, Berlin, pp. 65–71. DOI: [10.1007/978-3-540-44489-3_7](https://doi.org/10.1007/978-3-540-44489-3_7). URL: https://doi.org/10.1007/978-3-540-44489-3_7 (cit. on p. 10).
- basor.tracy:91:fisher-hartwig Basor, Estelle L. and Craig A. Tracy (1991). “The Fisher-Hartwig conjecture and generalizations”. In: vol. 177. 1-3. Current problems in statistical mechanics (Washington, DC, 1991), pp. 167–173. DOI: [10.1016/0378-4371\(91\)90149-7](https://doi.org/10.1016/0378-4371(91)90149-7). URL: [https://doi.org/10.1016/0378-4371\(91\)90149-7](https://doi.org/10.1016/0378-4371(91)90149-7) (cit. on p. 10).
- basor.tracy:92:asymptotics Basor, Estelle L. and Craig A. Tracy (1992). “Asymptotics of a tau-function and Toeplitz determinants with singular generating functions”. In: *Infinite analysis, Part A, B (Kyoto, 1991)*. Vol. 16. Adv. Ser. Math. Phys. World Sci. Publ., River Edge, NJ, pp. 83–107. DOI:

- 10.1142/s0217751x92003732. URL: <https://doi.org/10.1142/s0217751x92003732> (cit. on p. 10).
- `bass.khoshnevisan:92:stochastic` Bass, Richard and Davar Khoshnevisan (1992). “Stochastic calculus and the continuity of local times of Lévy processes”. In: *Séminaire de Probabilités, XXVI*. Vol. 1526. Lecture Notes in Math. Springer, Berlin, pp. 1–10. DOI: 10.1007/BFb0084306. URL: <https://doi.org/10.1007/BFb0084306> (cit. on p. 10).
- `bass.khoshnevisan:93:strong` Bass, Richard F. and Davar Khoshnevisan (1993c). “Strong approximations to Brownian local time”. In: *Seminar on Stochastic Processes, 1992 (Seattle, WA, 1992)*. Vol. 33. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 43–65 (cit. on p. 11).
- `baudoin.ouyang:13:gradient` Baudoin, Fabrice and Cheng Ouyang (2013). “Gradient bounds for solutions of stochastic differential equations driven by fractional Brownian motions”. In: *Malliavin calculus and stochastic analysis*. Vol. 34. Springer Proc. Math. Stat. Springer, New York, pp. 413–426. DOI: 10.1007/978-1-4614-5906-4_18. URL: https://doi.org/10.1007/978-1-4614-5906-4_18 (cit. on p. 11).
- `baudoin.ouyang:15:on` — (2015). “On small time asymptotics for rough differential equations driven by fractional Brownian motions”. In: *Large deviations and asymptotic methods in finance*. Vol. 110. Springer Proc. Math. Stat. Springer, Cham, pp. 413–438. DOI: 10.1007/978-3-319-11605-1_14. URL: https://doi.org/10.1007/978-3-319-11605-1_14 (cit. on p. 11).
- `idt.duminil-copin.ea:12:lectures` Bauerschmidt, Roland, Hugo Duminil-Copin, et al. (2012). “Lectures on self-avoiding walks”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 395–467 (cit. on p. 11).
- `beenakker:11:classical` Beenakker, C. W. J. (2011). “Classical and quantum optics”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 744–758 (cit. on p. 11).
- `beffara:12:schramm-loewner` Beffara, Vincent (2012). “Schramm-Loewner evolution and other conformally invariant objects”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 1–48 (cit. on p. 11).
- `ben-arous.guionnet:11:wigner` Ben Arous, G. and A. Guionnet (2011). “Wigner matrices”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 433–451 (cit. on p. 12).
- `ous.tannenbaum.ea:03:crystalline` Ben Arous, Gerard, Allen Tannenbaum, and Ofer Zeitouni (2003). “Crystalline stochastic systems and curvature driven flows”. In: *Mathematical systems theory in biology, communications, computation, and finance (Notre Dame, IN, 2002)*. Vol. 134. IMA Vol. Math. Appl. Springer, New York, pp. 41–61. ISBN: 0-387-40319-1. DOI: 10.1007/978-0-387-21696-6_2. URL: https://doi.org/10.1007/978-0-387-21696-6_2 (cit. on p. 12).
- `benjamini.zeitouni:12:tightness` Benjamini, Itai and Ofer Zeitouni (2012). “Tightness of fluctuations of first passage percolation on some large graphs”. In: *Geometric aspects of functional analysis*. Vol. 2050. Lecture Notes in Math. Springer, Heidelberg, pp. 127–132. ISBN: 978-3-642-29848-6; 978-3-642-29849-3. DOI: 10.1007/978-3-642-29849-3_6. URL: https://doi.org/10.1007/978-3-642-29849-3_6 (cit. on p. 12).

berger.zeitouni:08:quenched	Berger, Noam and Ofer Zeitouni (2008). “A quenched invariance principle for certain ballistic random walks in i.i.d. environments”. In: <i>In and out of equilibrium. 2</i> . Vol. 60. Progr. Probab. Birkhäuser, Basel, pp. 137–160. ISBN: 978-3-7643-8785-3. DOI: 10.1007/978-3-7643-8786-0_7 . URL: https://doi.org/10.1007/978-3-7643-8786-0_5C_7 (cit. on p. 12).
berry.howls:10:integrals	Berry, M. V. and C. J. Howls (2010). “Integrals with coalescing saddles”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 775–793 (cit. on p. 13).
bertola:11:two-matrix	Bertola, M. (2011). “Two-matrix models and biorthogonal polynomials”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 310–328 (cit. on p. 13).
bleher.bourgain:96:distribution	Bléher, P. and J. Bourgain (1996). “Distribution of the error term for the number of lattice points inside a shifted ball”. In: <i>Analytic number theory, Vol. 1 (Allerton Park, IL, 1995)</i> . Vol. 138. Progr. Math. Birkhäuser Boston, Boston, MA, pp. 141–153. ISBN: 0-8176-3824-5. DOI: 10.1007/s10107-012-0541-z . URL: https://doi.org/10.1007/s10107-012-0541-z (cit. on p. 13).
blomker.hairer:05:amplitude	Blömker, Dirk and Martin Hairer (2005). “Amplitude equations for SPDEs: approximate centre manifolds and invariant measures”. In: <i>Probability and partial differential equations in modern applied mathematics</i> . Vol. 140. IMA Vol. Math. Appl. Springer, New York, pp. 41–59. DOI: 10.1007/978-0-387-29371-4_4 . URL: https://doi.org/10.1007/978-0-387-29371-4_5C_4 (cit. on p. 14).
blomker.hairer.ea:10:some	Blömker, Dirk, Martin Hairer, and Grigorios A. Pavliotis (2010). “Some remarks on stabilization by additive noise”. In: <i>Stochastic partial differential equations and applications</i> . Vol. 25. Quad. Mat. Dept. Math., Seconda Univ. Napoli, Caserta, pp. 37–50 (cit. on p. 14).
bohigas.weidenmuller:11:history-an	Bohigas, O. and H. A. Weidenmüller (2011). “History—an overview”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 15–39 (cit. on p. 14).
bolthausen.deuschel.ea:00:absence	Bolthausen, Erwin, Jean Dominique Deuschel, and Ofer Zeitouni (2000). “Absence of a wetting transition for a pinned harmonic crystal in dimensions three and larger”. In: vol. 41. 3. Probabilistic techniques in equilibrium and nonequilibrium statistical physics, pp. 1211–1223. DOI: 10.1063/1.533184 . URL: https://doi.org/10.1063/1.533184 (cit. on p. 14).
bornales.oliveira.ea:13:self-repelling	Bornales, Jinky, Maria João Oliveira, and Ludwig Streit (2013). “Self-repelling fractional Brownian motion—a generalized Edwards model for chain polymers”. In: <i>Quantum bio-informatics V</i> . Vol. 30. QP–PQ: Quantum Probab. White Noise Anal. World Sci. Publ., Hackensack, NJ, pp. 389–401. DOI: 10.1142/9789814460026_0033 . URL: https://doi.org/10.1142/9789814460026_5C_0033 (cit. on p. 14).
borodin.corwin:14:macdonald	Borodin, A. and I. Corwin (2014). “Macdonald processes”. In: <i>XVIIth International Congress on Mathematical Physics</i> . World Sci. Publ., Hackensack, NJ, pp. 292–316 (cit. on p. 15).
borodin:11:determinantal	Borodin, Alexei (2011). “Determinantal point processes”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 231–249 (cit. on p. 15).
borodin.gorin:16:lectures	Borodin, Alexei and Vadim Gorin (2016a). “Lectures on integrable probability”. In: <i>Probability and statistical physics in St. Petersburg</i> . Vol. 91.

Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 155–214. DOI: [10.1007/s00029-010-0034-y](https://doi.org/10.1007/s00029-010-0034-y). URL: <https://doi.org/10.1007/s00029-010-0034-y> (cit. on p. 15).

bouchaud.potters:11:financial

Bouchaud, Jean-Philippe and Marc Potters (2011). “Financial applications of random matrix theory: a short review”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 824–850 (cit. on p. 15).

bouleau.hirsch:86:proprietes

Bouleau, Nicolas and Francis Hirsch (1986). “Propriétés d’absolue continuité dans les espaces de Dirichlet et application aux équations différentielles stochastiques”. In: *Séminaire de Probabilités, XX, 1984/85*. Vol. 1204. Lecture Notes in Math. Springer, Berlin, pp. 131–161. DOI: [10.1007/BFb0075717](https://doi.org/10.1007/BFb0075717). URL: <https://doi.org/10.1007/BFb0075717> (cit. on p. 15).

bourgain:79:result

Bourgain, J. (1979b). “A result on operators on $C[0, 1]$ ”. In: *Initiation Seminar on Analysis: G. Choquet-M. Rogalski-J. Saint-Raymond, 18th Year: 1978/1979*. Vol. 29. Publ. Math. Univ. Pierre et Marie Curie. Univ. Paris VI, Paris, Exp. No. 10, 18 (cit. on p. 15).

bourgain:79:dunford-pettis

— (1979d). “Dunford-Pettis operators on L^1 and the Radon-Nikodým property”. In: *Initiation Seminar on Analysis: G. Choquet-M. Rogalski-J. Saint-Raymond, 18th Year: 1978/1979*. Vol. 29. Publ. Math. Univ. Pierre et Marie Curie. Univ. Paris VI, Paris, Exp. No. 6, 17 (cit. on p. 15).

bourgain:79:espace

— (1979f). “Un espace \mathcal{L}^{infty} jouissant de la propriété de Schur et de la propriété de Radon-Nikodým”. In: *Séminaire d’Analyse Fonctionnelle (1978–1979)*. École Polytech., Palaiseau, Exp. No. 4, 7 (cit. on p. 15).

bourgain:79:espace*1

— (1979g). “Un espace non Radon-Nikodým sans arbre diadique”. In: *Séminaire d’Analyse Fonctionnelle (1978–1979)*. École Polytech., Palaiseau, Exp. No. 29, 6 (cit. on p. 16).

bourgain:80:complementation

— (1980g). “Complémentation de sous-espaces L^1 dans les espaces L^1 ”. In: *Seminar on Functional Analysis, 1979–1980 (French)*. École Polytech., Palaiseau, Exp. No. 27, 7 (cit. on p. 16).

bourgain:80:nouvelle

— (1980n). “Une nouvelle classe d’espaces \mathcal{L}^1 ”. In: *Seminar on Functional Analysis, 1979–1980 (French)*. École Polytech., Palaiseau, Exp. No. 4B, 6 (cit. on p. 16).

bourgain:80:walsh

— (1980o). “Walsh subspaces of L^p -product spaces”. In: *Seminar on Functional Analysis, 1979–1980 (French)*. École Polytech., Palaiseau, Exp. No. 4A, 9 (cit. on p. 16).

bourgain:81:nouvelles

— (1981d). “Nouvelles propriétés des espaces L^1/H_0^1 et H^{infty} ”. In: *Seminar on Functional Analysis, 1980–1981*. École Polytech., Palaiseau, Exp. No. III, 13. ISBN: 2-7302-0025-8 (cit. on p. 16).

bourgain:81:unicite

— (1981h). “Unicité de certaines bases inconditionnelles”. In: *Seminar on Functional Analysis, 1980–1981*. École Polytech., Palaiseau, Exp. No. IV, 9. ISBN: 2-7302-0025-8 (cit. on p. 16).

bourgain:84:martingale

— (1984d). “Martingale transforms and geometry of Banach spaces”. In: *Israel seminar on geometrical aspects of functional analysis (1983/84)*. Tel Aviv Univ., Tel Aviv, pp. XIV, 16 (cit. on p. 16).

bourgain:84:sur*1

— (1984k). “Sur l’approximation dans H^{infty} ”. In: *Seminar on the geometry of Banach spaces, Vol. I, II (Paris, 1983)*. Vol. 18. Publ. Math. Univ. Paris VII. Univ. Paris VII, Paris, pp. 235–254 (cit. on p. 16).

- | | |
|-----------------------|---|
| bourgain:84:vector | Bourgain, J. (1984n). “Vector valued singular integrals and the H^1 -BMO duality”. In: <i>Israel seminar on geometrical aspects of functional analysis (1983/84)</i> . Tel Aviv Univ., Tel Aviv, pp. XVI, 23 (cit. on p. 16). |
| bourgain:85:convex | — (1985b). “Convex sets and maximal operators”. In: <i>Texas functional analysis seminar 1984–1985 (Austin, Tex.)</i> Longhorn Notes. Univ. Texas Press, Austin, TX, pp. 131–139 (cit. on p. 17). |
| bourgain:85:on | — (1985e). “On the dichotomy problem in harmonic analysis”. In: <i>Texas functional analysis seminar 1984–1985 (Austin, Tex.)</i> Longhorn Notes. Univ. Texas Press, Austin, TX, pp. 125–129 (cit. on p. 17). |
| bourgain:85:some*1 | — (1985f). “Some remarks on the Banach space structure of the ball-algebras”. In: <i>Banach spaces (Columbia, Mo., 1984)</i> . Vol. 1166. Lecture Notes in Math. Springer, Berlin, pp. 4–10. ISBN: 3-540-16051-5. DOI: 10.1007/BFb0074686 . URL: https://doi.org/10.1007/BFb0074686 (cit. on p. 17). |
| bourgain:85:some | — (1985g). “Some results on the bidisc algebra”. In: 131. Colloquium in honor of Laurent Schwartz, Vol. 1 (Palaiseau, 1983), pp. 279–298 (cit. on p. 17). |
| bourgain:85:subspaces | — (1985h). “Subspaces of l^nfty_N , arithmetical diameter and Sidon sets”. In: <i>Probability in Banach spaces, V (Medford, Mass., 1984)</i> . Vol. 1153. Lecture Notes in Math. Springer, Berlin, pp. 96–127. ISBN: 3-540-15704-2. DOI: 10.1007/BFb0074947 . URL: https://doi.org/10.1007/BFb0074947 (cit. on p. 17). |
| bourgain:87:density | — (1987a). “A density condition for analyticity of the restriction algebra. Appendix to: “On the dichotomy problem for tensor algebras” [Trans. Amer. Math. Soc. 293 (1986), no. 2, 793–798; MR0816324 (86m:43005)]”. In: <i>Geometrical aspects of functional analysis (1985/86)</i> . Vol. 1267. Lecture Notes in Math. Springer, Berlin, pp. 151–156. ISBN: 3-540-18103-2. DOI: 10.1007/BFb0078142 . URL: https://doi.org/10.1007/BFb0078142 (cit. on p. 17). |
| bourgain:87:on*2 | — (1987e). “On dimension free maximal inequalities for convex symmetric bodies in \mathbf{R}^n ”. In: <i>Geometrical aspects of functional analysis (1985/86)</i> . Vol. 1267. Lecture Notes in Math. Springer, Berlin, pp. 168–176. ISBN: 3-540-18103-2. DOI: 10.1007/BFb0078144 . URL: https://doi.org/10.1007/BFb0078144 (cit. on p. 17). |
| bourgain:87:on*1 | — (1987f). “On lattice packing of convex symmetric sets in \mathbf{R}^n ”. In: <i>Geometrical aspects of functional analysis (1985/86)</i> . Vol. 1267. Lecture Notes in Math. Springer, Berlin, pp. 5–12. ISBN: 3-540-18103-2. DOI: 10.1007/BFb0078132 . URL: https://doi.org/10.1007/BFb0078132 (cit. on p. 17). |
| bourgain:87:remarks | — (1987h). “Remarks on the extension of Lipschitz maps defined on discrete sets and uniform homeomorphisms”. In: <i>Geometrical aspects of functional analysis (1985/86)</i> . Vol. 1267. Lecture Notes in Math. Springer, Berlin, pp. 157–167. ISBN: 3-540-18103-2. DOI: 10.1007/BFb0078143 . URL: https://doi.org/10.1007/BFb0078143 (cit. on p. 17). |
| bourgain:88:approach | — (1988d). “An approach to pointwise ergodic theorems”. In: <i>Geometric aspects of functional analysis (1986/87)</i> . Vol. 1317. Lecture Notes in Math. Springer, Berlin, pp. 204–223. ISBN: 3-540-19353-7. DOI: 10.1007/BFb0081742 . URL: https://doi.org/10.1007/BFb0081742 (cit. on p. 17). |

- bourgain:88:on*1 — (1988e). “On finite-dimensional homogeneous Banach spaces”. In: *Geometric aspects of functional analysis (1986/87)*. Vol. 1317. Lecture Notes in Math. Springer, Berlin, pp. 232–238. ISBN: 3-540-19353-7. DOI: [10.1007/BFb0081744](https://doi.org/10.1007/BFb0081744). URL: <https://doi.org/10.1007/BFb0081744> (cit. on p. 17).
- bourgain:88:remarques — Bourgain, J. (1988h). “Remarques sur les zonoides (projection bodies, etc.)”. In: *Séminaire d’Analyse Fonctionnelle 1985/1986/1987*. Vol. 28. Publ. Math. Univ. Paris VII. Univ. Paris VII, Paris, pp. 171–186 (cit. on p. 17).
- bourgain:88:vector-valued — (1988i). “Vector-valued Hausdorff-Young inequalities and applications”. In: *Geometric aspects of functional analysis (1986/87)*. Vol. 1317. Lecture Notes in Math. Springer, Berlin, pp. 239–249. ISBN: 3-540-19353-7. DOI: [10.1007/BFb0081745](https://doi.org/10.1007/BFb0081745). URL: <https://doi.org/10.1007/BFb0081745> (cit. on p. 17).
- bourgain:89:remark — (1989a). “A remark on the maximal function associated to an analytic vector field”. In: *Analysis at Urbana, Vol. I (Urbana, IL, 1986–1987)*. Vol. 137. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pp. 111–132. ISBN: 0-521-36436-1 (cit. on p. 17).
- bourgain:89:almost — (1989b). “Almost sure convergence in ergodic theory”. In: *Almost everywhere convergence (Columbus, OH, 1988)*. Academic Press, Boston, MA, pp. 145–151. ISBN: 0-12-231050-0 (cit. on p. 17).
- bourgain:89:on*2 — (1989f). “On Kolmogorov’s rearrangement problem for orthogonal systems and Garsia’s conjecture”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 209–250. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090057](https://doi.org/10.1007/BFb0090057). URL: <https://doi.org/10.1007/BFb0090057> (cit. on p. 17).
- bourgain:89:on*1 — (1989g). “On the behavior of the constant in the Littlewood-Paley inequality”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 202–208. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090056](https://doi.org/10.1007/BFb0090056). URL: <https://doi.org/10.1007/BFb0090056> (cit. on p. 17).
- bourgain:90:on — (1990b). “On arithmetic progressions in sums of sets of integers”. In: *A tribute to Paul Erds*. Cambridge Univ. Press, Cambridge, pp. 105–109. ISBN: 0-521-38101-0 (cit. on p. 17).
- bourgain:90:riesz-raikov — (1990d). “The Riesz-Raikov theorem for algebraic numbers”. In: *Festschrift in honor of I. I. Piatetski-Shapiro on the occasion of his sixtieth birthday, Part II (Ramat Aviv, 1989)*. Vol. 3. Israel Math. Conf. Proc. Weizmann, Jerusalem, pp. 1–45 (cit. on p. 17).
- bourgain:91:on — (1991d). “On the distribution of polynomials on high-dimensional convex sets”. In: *Geometric aspects of functional analysis (1989–90)*. Vol. 1469. Lecture Notes in Math. Springer, Berlin, pp. 127–137. ISBN: 3-540-54024-5. DOI: [10.1007/BFb0089219](https://doi.org/10.1007/BFb0089219). URL: <https://doi.org/10.1007/BFb0089219> (cit. on p. 17).
- bourgain:91:remarks — (1991e). “Remarks on Montgomery’s conjectures on Dirichlet sums”. In: *Geometric aspects of functional analysis (1989–90)*. Vol. 1469. Lecture Notes in Math. Springer, Berlin, pp. 153–165. ISBN: 3-540-54024-5. DOI: [10.1007/BFb0089222](https://doi.org/10.1007/BFb0089222). URL: <https://doi.org/10.1007/BFb0089222> (cit. on p. 18).
- bourgain:94:harmonic — (1994a). “A harmonic analysis approach to problems in nonlinear partial differential equations”. In: *First European Congress of Mathemat-*

- ics, Vol. I (Paris, 1992)*. Vol. 119. Progr. Math. Birkhäuser, Basel, pp. 423–444. ISBN: 3-7643-2798-7 (cit. on p. 18).
- `bourgain:95:estimates` — (1995c). “Estimates for cone multipliers”. In: *Geometric aspects of functional analysis (Israel, 1992–1994)*. Vol. 77. Oper. Theory Adv. Appl. Birkhäuser, Basel, pp. 41–60. ISBN: 3-7643-5207-8 (cit. on p. 18).
- `bourgain:95:remarks` — Bourgain, J. (1995d). “Remarks on Halasz-Montgomery type inequalities”. In: *Geometric aspects of functional analysis (Israel, 1992–1994)*. Vol. 77. Oper. Theory Adv. Appl. Birkhäuser, Basel, pp. 25–39. ISBN: 3-7643-5207-8 (cit. on p. 18).
- `bourgain:00:harmonic` — (2000a). “Harmonic analysis and combinatorics: how much may they contribute to each other?”. In: *Mathematics: frontiers and perspectives*. Amer. Math. Soc., Providence, RI, pp. 13–32. ISBN: 0-8218-2070-2. DOI: [10.1007/bf02791532](https://doi.org/10.1007/bf02791532). URL: <https://doi.org/10.1007/bf02791532> (cit. on p. 18).
- `bourgain:00:positive` — (2000e). “Positive Lyapounov exponents for most energies”. In: *Geometric aspects of functional analysis*. Vol. 1745. Lecture Notes in Math. Springer, Berlin, pp. 37–66. ISBN: 3-540-41070-8. DOI: [10.1007/BFb0107207](https://doi.org/10.1007/BFb0107207). URL: <https://doi.org/10.1007/BFb0107207> (cit. on p. 18).
- `bourgain:00:problems` — (2000f). “Problems in Hamiltonian PDE’s”. In: GAFA 2000 (Tel Aviv, 1999), pp. 32–56. DOI: [10.1007/978-3-0346-0422-2_2](https://doi.org/10.1007/978-3-0346-0422-2_2). URL: https://doi.org/10.1007/978-3-0346-0422-2_2 (cit. on p. 18).
- `bourgain:02:on*1` — (2002b). “On the distribution of Dirichlet sums. II”. In: *Number theory for the millennium, I (Urbana, IL, 2000)*. A K Peters, Natick, MA, pp. 87–109. ISBN: 1-56881-126-8 (cit. on p. 18).
- `bourgain:02:on*2` — (2002d). “On the spectrum of lattice Schrödinger operators with deterministic potential”. In: vol. 87. Dedicated to the memory of Thomas H. Wolff, pp. 37–75. DOI: [10.1007/BF02868469](https://doi.org/10.1007/BF02868469). URL: <https://doi.org/10.1007/BF02868469> (cit. on p. 18).
- `bourgain:02:on*3` — (2002e). “On the spectrum of lattice Schrödinger operators with deterministic potential. II”. In: vol. 88. Dedicated to the memory of Tom Wolff, pp. 221–254. DOI: [10.1007/BF02786578](https://doi.org/10.1007/BF02786578). URL: <https://doi.org/10.1007/BF02786578> (cit. on p. 18).
- `bourgain:03:on` — (2003a). “On long-time behaviour of solutions of linear Schrödinger equations with smooth time-dependent potential”. In: *Geometric aspects of functional analysis*. Vol. 1807. Lecture Notes in Math. Springer, Berlin, pp. 99–113. ISBN: 3-540-00485-8. DOI: [10.1007/978-3-540-36428-3_8](https://doi.org/10.1007/978-3-540-36428-3_8). URL: https://doi.org/10.1007/978-3-540-36428-3_8 (cit. on p. 18).
- `bourgain:03:on*1` — (2003c). “On the isotropy-constant problem for “PSI-2”-bodies”. In: *Geometric aspects of functional analysis*. Vol. 1807. Lecture Notes in Math. Springer, Berlin, pp. 114–121. ISBN: 3-540-00485-8. DOI: [10.1007/978-3-540-36428-3_9](https://doi.org/10.1007/978-3-540-36428-3_9). URL: https://doi.org/10.1007/978-3-540-36428-3_9 (cit. on p. 18).
- `bourgain:03:random` — (2003d). “Random lattice Schrödinger operators with decaying potential: some higher dimensional phenomena”. In: *Geometric aspects of functional analysis*. Vol. 1807. Lecture Notes in Math. Springer, Berlin, pp. 70–98. ISBN: 3-540-00485-8. DOI: [10.1007/978-3-540-36428-3_7](https://doi.org/10.1007/978-3-540-36428-3_7). URL: https://doi.org/10.1007/978-3-540-36428-3_7 (cit. on p. 18).

- bourgain:04:on*1 — (2004). “On localization for lattice Schrödinger operators involving Bernoulli variables”. In: *Geometric aspects of functional analysis*. Vol. 1850. Lecture Notes in Math. Springer, Berlin, pp. 77–99. ISBN: 3-540-22360-6. DOI: [10.1007/978-3-540-44489-3_9](https://doi.org/10.1007/978-3-540-44489-3_9). URL: https://doi.org/10.1007/978-3-540-44489-3_9 (cit. on p. 18).
- bourgain:05:new — (2005g). “New encounters in combinatorial number theory: from the Kakeya problem to cryptography”. In: *Perspectives in analysis*. Vol. 27. Math. Phys. Stud. Springer, Berlin, pp. 17–26. ISBN: 978-3-540-30432-6; 3-540-30432-0. DOI: [10.1007/3-540-30434-7_2](https://doi.org/10.1007/3-540-30434-7_2). URL: https://doi.org/10.1007/3-540-30434-7_2 (cit. on p. 19).
- bourgain:07:remark Bourgain, J. (2007a). “A remark on quantum ergodicity for CAT maps”. In: *Geometric aspects of functional analysis*. Vol. 1910. Lecture Notes in Math. Springer, Berlin, pp. 89–98. ISBN: 978-3-540-72052-2; 3-540-72052-9. DOI: [10.1007/978-3-540-72053-9_5](https://doi.org/10.1007/978-3-540-72053-9_5). URL: https://doi.org/10.1007/978-3-540-72053-9_5 (cit. on p. 19).
- bourgain:07:normal — (2007c). “Normal forms and the nonlinear Schrödinger equation”. In: *Perspectives in nonlinear partial differential equations*. Vol. 446. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 153–157. ISBN: 978-0-8218-4190-7. DOI: [10.1090/conm/446/08629](https://doi.org/10.1090/conm/446/08629). URL: <https://doi.org/10.1090/conm/446/08629> (cit. on p. 19).
- bourgain:07:on — (2007d). “On Strichartz’s inequalities and the nonlinear Schrödinger equation on irrational tori”. In: *Mathematical aspects of nonlinear dispersive equations*. Vol. 163. Ann. of Math. Stud. Princeton Univ. Press, Princeton, NJ, pp. 1–20. ISBN: 978-0-691-12955-6; 0-691-12955-X (cit. on p. 19).
- bourgain:07:some — (2007e). “Some arithmetical applications of the sum-product theorems in finite fields”. In: *Geometric aspects of functional analysis*. Vol. 1910. Lecture Notes in Math. Springer, Berlin, pp. 99–116. ISBN: 978-3-540-72052-2; 3-540-72052-9. DOI: [10.1007/978-3-540-72053-9_6](https://doi.org/10.1007/978-3-540-72053-9_6). URL: https://doi.org/10.1007/978-3-540-72053-9_6 (cit. on p. 19).
- bourgain:09:geodesic — (2009a). “Geodesic restrictions and L^p -estimates for eigenfunctions of Riemannian surfaces”. In: *Linear and complex analysis*. Vol. 226. Amer. Math. Soc. Transl. Ser. 2. Amer. Math. Soc., Providence, RI, pp. 27–35. ISBN: 978-0-8218-4801-2; 0-8218-4801-1. DOI: [10.1090/trans2/226/03](https://doi.org/10.1090/trans2/226/03). URL: <https://doi.org/10.1090/trans2/226/03> (cit. on p. 19).
- bourgain:09:sum-product — (2009c). “The sum-product phenomenon and some of its applications”. In: *Analytic number theory*. Cambridge Univ. Press, Cambridge, pp. 62–74. ISBN: 978-0-521-51538-2 (cit. on p. 19).
- bourgain:13:on*2 — (2013g). “On the Lyapunov exponents of Schrödinger operators associated with the standard map”. In: *Asymptotic geometric analysis*. Vol. 68. Fields Inst. Commun. Springer, New York, pp. 39–44. ISBN: 978-1-4614-6405-1; 978-1-4614-6406-8. DOI: [10.1007/978-1-4614-6406-8_3](https://doi.org/10.1007/978-1-4614-6406-8_3). URL: https://doi.org/10.1007/978-1-4614-6406-8_3 (cit. on p. 19).
- bourgain.gromov:89:estimates Bourgain, J. and M. Gromov (1989). “Estimates of Bernstein widths of Sobolev spaces”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 176–185. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090054](https://doi.org/10.1007/BFb0090054). URL: <https://doi.org/10.1007/BFb0090054> (cit. on p. 19).

- ourgain.jitomirskaya:00:anderson
- Bourgain, J. and S. Jitomirskaya (2000). “Anderson localization for the band model”. In: *Geometric aspects of functional analysis*. Vol. 1745. Lecture Notes in Math. Springer, Berlin, pp. 67–79. ISBN: 3-540-41070-8. DOI: [10.1007/BFb0107208](https://doi.org/10.1007/BFb0107208). URL: <https://doi.org/10.1007/BFb0107208> (cit. on p. 20).
- ourgain.jitomirskaya:02:continuity
- (2002b). “Continuity of the Lyapunov exponent for quasiperiodic operators with analytic potential”. In: vol. 108. 5-6. Dedicated to David Ruelle and Yasha Sinai on the occasion of their 65th birthdays, pp. 1203–1218. DOI: [10.1023/A:1019751801035](https://doi.org/10.1023/A:1019751801035). URL: <https://doi.org/10.1023/A:1019751801035> (cit. on p. 20).
- bourgain.kalton.ea:89:geometry
- Bourgain, J., N. J. Kalton, and L. Tzafriri (1989). “Geometry of finite-dimensional subspaces and quotients of L_p ”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 138–175. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090053](https://doi.org/10.1007/BFb0090053). URL: <https://doi.org/10.1007/BFb0090053> (cit. on p. 20).
- ain.klartag.ea:04:symmetrization
- Bourgain, J., B. Klartag, and V. Milman (2004). “Symmetrization and isotropic constants of convex bodies”. In: *Geometric aspects of functional analysis*. Vol. 1850. Lecture Notes in Math. Springer, Berlin, pp. 101–115. ISBN: 3-540-22360-6. DOI: [10.1007/978-3-540-44489-3_10](https://doi.org/10.1007/978-3-540-44489-3_10). URL: https://doi.org/10.1007/978-3-540-44489-3_10 (cit. on p. 20).
- gain.lindenstrauss:88:projection
- Bourgain, J. and J. Lindenstrauss (1988b). “Projection bodies”. In: *Geometric aspects of functional analysis (1986/87)*. Vol. 1317. Lecture Notes in Math. Springer, Berlin, pp. 250–270. ISBN: 3-540-19353-7. DOI: [10.1007/BFb0081746](https://doi.org/10.1007/BFb0081746). URL: <https://doi.org/10.1007/BFb0081746> (cit. on p. 20).
- bourgain.lindenstrauss:89:almost
- (1989). “Almost Euclidean sections in spaces with a symmetric basis”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 278–288. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090062](https://doi.org/10.1007/BFb0090062). URL: <https://doi.org/10.1007/BFb0090062> (cit. on p. 20).
- bourgain.lindenstrauss:91:on
- (1991). “On covering a set in \mathbf{R}^N by balls of the same diameter”. In: *Geometric aspects of functional analysis (1989–90)*. Vol. 1469. Lecture Notes in Math. Springer, Berlin, pp. 138–144. ISBN: 3-540-54024-5. DOI: [10.1007/BFb0089220](https://doi.org/10.1007/BFb0089220). URL: <https://doi.org/10.1007/BFb0089220> (cit. on p. 20).
- in.lindenstrauss.ea:89:estimates
- Bourgain, J., J. Lindenstrauss, and V. Milman (1989b). “Estimates related to Steiner symmetrizations”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 264–273. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090060](https://doi.org/10.1007/BFb0090060). URL: <https://doi.org/10.1007/BFb0090060> (cit. on p. 20).
- in.lindenstrauss.ea:88:minkowski
- Bourgain, J., J. Lindenstrauss, and V. D. Milman (1988). “Minkowski sums and symmetrizations”. In: *Geometric aspects of functional analysis (1986/87)*. Vol. 1317. Lecture Notes in Math. Springer, Berlin, pp. 44–66. ISBN: 3-540-19353-7. DOI: [10.1007/BFb0081735](https://doi.org/10.1007/BFb0081735). URL: <https://doi.org/10.1007/BFb0081735> (cit. on p. 20).
- bourgain.meyer.ea:88:on
- Bourgain, J., M. Meyer, et al. (1988). “On a geometric inequality”. In: *Geometric aspects of functional analysis (1986/87)*. Vol. 1317. Lecture Notes in Math. Springer, Berlin, pp. 271–282. ISBN: 3-540-19353-7.

- DOI: [10.1007/BFb0081747](https://doi.org/10.1007/BFb0081747). URL: <https://doi.org/10.1007/BFb0081747> (cit. on p. 20).
- `bourgain.pajor.ea:89:on` Bourgain, J., A. Pajor, et al. (1989). “On the duality problem for entropy numbers of operators”. In: *Geometric aspects of functional analysis (1987–88)*. Vol. 1376. Lecture Notes in Math. Springer, Berlin, pp. 50–63. ISBN: 3-540-51303-5. DOI: [10.1007/BFb0090048](https://doi.org/10.1007/BFb0090048). URL: <https://doi.org/10.1007/BFb0090048> (cit. on p. 20).
- `bourgain.sarnak.ea:13:disjointness` Bourgain, J., P. Sarnak, and T. Ziegler (2013). “Disjointness of Moebius from horocycle flows”. In: *From Fourier analysis and number theory to Radon transforms and geometry*. Vol. 28. Dev. Math. Springer, New York, pp. 67–83. ISBN: 978-1-4614-4074-1; 978-1-4614-4075-8. DOI: [10.1007/978-1-4614-4075-8_5](https://doi.org/10.1007/978-1-4614-4075-8_5). URL: https://doi.org/10.1007/978-1-4614-4075-8_5 (cit. on p. 20).
- `bourgain.tzafriri:87:complements` Bourgain, J. and L. Tzafriri (1987a). “Complements of subspaces of l_p^n , $p \geq 1$, which are uniquely determined”. In: *Geometrical aspects of functional analysis (1985/86)*. Vol. 1267. Lecture Notes in Math. Springer, Berlin, pp. 39–52. ISBN: 3-540-18103-2. DOI: [10.1007/BFb0078135](https://doi.org/10.1007/BFb0078135). URL: <https://doi.org/10.1007/BFb0078135> (cit. on p. 20).
- `bourgain.tzafriri:89:restricted` — (1989). “Restricted invertibility of matrices and applications”. In: *Analysis at Urbana, Vol. II (Urbana, IL, 1986–1987)*. Vol. 138. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pp. 61–107. ISBN: 0-521-36437-X (cit. on p. 20).
- `bourgain.wang:07:diffusion` Bourgain, J. and W.-M. Wang (2007). “Diffusion bound for a nonlinear Schrödinger equation”. In: *Mathematical aspects of nonlinear dispersive equations*. Vol. 163. Ann. of Math. Stud. Princeton Univ. Press, Princeton, NJ, pp. 21–42. ISBN: 978-0-691-12955-6; 0-691-12955-X (cit. on p. 20).
- `bourgain:78:stabilization` Bourgain, Jean (1978). “A stabilization property and its applications in the theory of sections”. In: *Séminaire Choquet, 17e année (1977/78), Initiation à l’analyse, Fasc. 1*. Secrétariat Math., Paris, Exp. No. 5, 23. ISBN: 2-85926-267-9 (cit. on p. 20).
- `bourgain:83:operateurs` — (1983a). “Opérateurs sommants sur l’algèbre du disque”. In: *Seminar on the geometry of Banach spaces (Paris, 1982)*. Vol. 16. Publ. Math. Univ. Paris VII. Univ. Paris VII, Paris, pp. 11–17 (cit. on p. 20).
- `bourgain:83:propriete` — (1983b). “Propriété de Grothendieck de H^{infy} ”. In: *Seminar on the geometry of Banach spaces (Paris, 1982)*. Vol. 16. Publ. Math. Univ. Paris VII. Univ. Paris VII, Paris, pp. 19–27 (cit. on p. 20).
- `bourgain:83:sur*1` — (1983d). “Sur les sommes de sinus”. In: *Harmonic analysis: study group on translation-invariant Banach spaces*. Vol. 1. Publ. Math. Orsay 83. Univ. Paris XI, Orsay, Exp. No. 3, 9 (cit. on p. 21).
- `bourgain:83:remarque` — (1983e). “Une remarque sur les ensembles stationnaires”. In: *Harmonic analysis: study group on translation-invariant Banach spaces*. Vol. 1. Publ. Math. Orsay 83. Univ. Paris XI, Orsay, Exp. No. 2, 6 (cit. on p. 21).
- `bourgain:84:propriete` — (1984a). “Propriété d’Orlicz et ensembles de Sidon”. In: *Harmonic analysis: study group on translation-invariant Banach spaces*. Vol. 84-1. Publ. Math. Orsay. Univ. Paris XI, Orsay, Exp. No. 3, 10 (cit. on p. 21).
- `bourgain:84:sur` — (1984b). “Sur le minimum de certaines sommes de cosinus”. In: *Harmonic analysis: study group on translation-invariant Banach spaces*.

Vol. 84-1. Publ. Math. Orsay. Univ. Paris XI, Orsay, Exp. No. 2, 7 (cit. on p. 21).

bourgain:86:vector-valued

— (1986b). “Vector-valued singular integrals and the H^1 -BMO duality”. In: *Probability theory and harmonic analysis (Cleveland, Ohio, 1983)*. Vol. 98. Monogr. Textbooks Pure Appl. Math. Dekker, New York, pp. 1–19. ISBN: 0-8247-7473-6 (cit. on p. 21).

bourgain:91:on*1

— (1991). “On the restriction and multiplier problems in \mathbf{R}^3 ”. In: *Geometric aspects of functional analysis (1989–90)*. Vol. 1469. Lecture Notes in Math. Springer, Berlin, pp. 179–191. ISBN: 3-540-54024-5. DOI: [10.1007/BFb0089225](https://doi.org/10.1007/BFb0089225). URL: <https://doi.org/10.1007/BFb0089225> (cit. on p. 21).

bourgain:95:some

— (1995c). “Some new estimates on oscillatory integrals”. In: *Essays on Fourier analysis in honor of Elias M. Stein (Princeton, NJ, 1991)*. Vol. 42. Princeton Math. Ser. Princeton Univ. Press, Princeton, NJ, pp. 83–112. ISBN: 0-691-08655-9 (cit. on p. 21).

bourgain:95:time

Bourgain, Jean (1995d). “Time evolution in Gibbs measures for the nonlinear Schrödinger equations”. In: *XIth International Congress of Mathematical Physics (Paris, 1994)*. Int. Press, Cambridge, MA, pp. 543–547. ISBN: 1-57146-030-6 (cit. on p. 21).

bourgain:96:gibbs

— (1996a). “Gibbs measures and quasi-periodic solutions for nonlinear Hamiltonian partial differential equations”. In: *The Gelfand Mathematical Seminars, 1993–1995*. Gelfand Math. Sem. Birkhäuser Boston, Boston, MA, pp. 23–43. ISBN: 0-8176-3816-4 (cit. on p. 21).

bourgain:97:analysis

— (1997a). “Analysis results and problems related to lattice points on surfaces”. In: *Harmonic analysis and nonlinear differential equations (Riverside, CA, 1995)*. Vol. 208. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 85–109. ISBN: 0-8218-0565-7. DOI: [10.1090/conm/208/02736](https://doi.org/10.1090/conm/208/02736). URL: <https://doi.org/10.1090/conm/208/02736> (cit. on p. 21).

bourgain:97:gibbs

— (1997c). “Gibbs measures, quasi-periodic solutions and nonlinear partial differential equations”. In: *The Legacy of Norbert Wiener: A Centennial Symposium (Cambridge, MA, 1994)*. Vol. 60. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 53–63. ISBN: 0-8218-0415-4. DOI: [10.1090/pspum/060/1460274](https://doi.org/10.1090/pspum/060/1460274). URL: <https://doi.org/10.1090/pspum/060/1460274> (cit. on p. 21).

bourgain:97:hamiltonian

— (1997d). “Hamiltonian methods in nonlinear evolution equations”. In: *Fields Medallists’ lectures*. Vol. 5. World Sci. Ser. 20th Century Math. World Sci. Publ., River Edge, NJ, pp. 542–554. ISBN: 981-02-3117-2. DOI: [10.1142/9789812385215_0059](https://doi.org/10.1142/9789812385215_0059). URL: https://doi.org/10.1142/9789812385215_0059 (cit. on p. 21).

bourgain:97:quasi-periodic

— (1997f). “Quasi-periodic solutions of Hamiltonian evolution equations”. In: *Stochastic processes and functional analysis (Riverside, CA, 1994)*. Vol. 186. Lecture Notes in Pure and Appl. Math. Dekker, New York, pp. 17–38. ISBN: 0-8247-9801-5 (cit. on p. 21).

bourgain:98:on

— (1998). “On nonlinear Schrödinger equations”. In: *Les relations entre les mathématiques et la physique théorique*. Inst. Hautes Études Sci., Bures-sur-Yvette, pp. 11–21 (cit. on p. 21).

bourgain:99:nonlinear

— (1999a). “Nonlinear Schrödinger equations”. In: *Hyperbolic equations and frequency interactions (Park City, UT, 1995)*. Vol. 5. IAS/Park City Math. Ser. Amer. Math. Soc., Providence, RI, pp. 3–157. ISBN:

- 0-8218-0592-4. DOI: [10.1090/coll/046](https://doi.org/10.1090/coll/046). URL: <https://doi.org/10.1090/coll/046> (cit. on p. 21).
- bourgain:99:periodic** — (1999b). “Periodic solutions of nonlinear wave equations”. In: *Harmonic analysis and partial differential equations (Chicago, IL, 1996)*. Chicago Lectures in Math. Univ. Chicago Press, Chicago, IL, pp. 69–97. ISBN: 0-226-10456-7 (cit. on p. 21).
- bourgain:99:random** — (1999c). “Random points in isotropic convex sets”. In: *Convex geometric analysis (Berkeley, CA, 1996)*. Vol. 34. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, Cambridge, pp. 53–58. ISBN: 0-521-64259-0 (cit. on p. 21).
- bourgain:01:p-sets** — (2001). “ Λ_p -sets in analysis: results, problems and related aspects”. In: *Handbook of the geometry of Banach spaces, Vol. I*. North-Holland, Amsterdam, pp. 195–232. ISBN: 0-444-82842-7. DOI: [10.1016/S1874-5849\(01\)80007-3](https://doi.org/10.1016/S1874-5849(01)80007-3). URL: [https://doi.org/10.1016/S1874-5849\(01\)80007-3](https://doi.org/10.1016/S1874-5849(01)80007-3) (cit. on p. 21).
- bourgain:02:new** — (2002b). “New results on the spectrum of lattice Schrödinger operators and applications”. In: *Mathematical results in quantum mechanics (Taxco, 2001)*. Vol. 307. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 27–38. ISBN: 0-8218-2900-9. DOI: [10.1090/conm/307/05265](https://doi.org/10.1090/conm/307/05265). URL: <https://doi.org/10.1090/conm/307/05265> (cit. on p. 21).
- bourgain:04:on** — Bourgain, Jean (2004d). “On quasi-periodic lattice Schrödinger operators”. In: vol. 10. 1-2. Partial differential equations and applications, pp. 75–88. DOI: [10.3934/dcdis.2004.10.75](https://doi.org/10.3934/dcdis.2004.10.75). URL: <https://doi.org/10.3934/dcdis.2004.10.75> (cit. on p. 21).
- bourgain:07:new** — (2007a). “A new approach to spectral graph problems”. In: *Spectral theory and mathematical physics: a Festschrift in honor of Barry Simon's 60th birthday*. Vol. 76, Part 2. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 499–504. ISBN: 978-0-8218-4249-2. DOI: [10.1090/pspum/076.2/2307745](https://doi.org/10.1090/pspum/076.2/2307745). URL: <https://doi.org/10.1090/pspum/076.2/2307745> (cit. on p. 21).
- bourgain:08:on** — (2008a). “On the absence of dynamical localization in higher dimensional random Schrödinger operators”. In: *Perspectives in partial differential equations, harmonic analysis and applications*. Vol. 79. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 21–32. ISBN: 978-0-8218-4424-3. DOI: [10.1090/pspum/079/2500487](https://doi.org/10.1090/pspum/079/2500487). URL: <https://doi.org/10.1090/pspum/079/2500487> (cit. on p. 22).
- bourgain:10:new** — (2010a). “New developments in combinatorial number theory and applications”. In: *European Congress of Mathematics*. Eur. Math. Soc., Zürich, pp. 233–251. ISBN: 978-3-03719-077-7. DOI: [10.4171/077-1/11](https://doi.org/10.4171/077-1/11). URL: <https://doi.org/10.4171/077-1/11> (cit. on p. 22).
- bourgain:10:on** — (2010b). “On exponential sums in finite fields”. In: *An irregular mind*. Vol. 21. Bolyai Soc. Math. Stud. János Bolyai Math. Soc., Budapest, pp. 219–242. ISBN: 978-963-9453-14-2; 978-3-642-14443-1. DOI: [10.1007/978-3-642-14444-8%5C_4](https://doi.org/10.1007/978-3-642-14444-8%5C_4). URL: https://doi.org/10.1007/978-3-642-14444-8%5C_4 (cit. on p. 22).
- bourgain:10:sum-product** — (2010c). “Sum-product theorems and applications”. In: *Additive number theory*. Springer, New York, pp. 9–38. ISBN: 978-0-387-37029-3. DOI: [10.1007/978-0-387-68361-4%5C_2](https://doi.org/10.1007/978-0-387-68361-4%5C_2). URL: https://doi.org/10.1007/978-0-387-68361-4%5C_2 (cit. on p. 22).

- `bourgain:12:finitely` — (2012b). “Finitely supported measures on $SL_2(\mathbb{R})$ which are absolutely continuous at infinity”. In: *Geometric aspects of functional analysis*. Vol. 2050. Lecture Notes in Math. Springer, Heidelberg, pp. 133–141. ISBN: 978-3-642-29848-6; 978-3-642-29849-3. DOI: [10.1007/978-3-642-29849-3_7](https://doi.org/10.1007/978-3-642-29849-3_7). URL: https://doi.org/10.1007/978-3-642-29849-3_7 (cit. on p. 22).
- `bourgain:12:moebius` — (2012c). “Moebius Schrödinger”. In: *Geometric aspects of functional analysis*. Vol. 2050. Lecture Notes in Math. Springer, Heidelberg, pp. 143–150. ISBN: 978-3-642-29848-6; 978-3-642-29849-3. DOI: [10.1007/978-3-642-29849-3_8](https://doi.org/10.1007/978-3-642-29849-3_8). URL: https://doi.org/10.1007/978-3-642-29849-3_8 (cit. on p. 22).
- `bourgain:13:around` — (2013a). “Around the sum-product phenomenon”. In: *Erdős centennial*. Vol. 25. Bolyai Soc. Math. Stud. János Bolyai Math. Soc., Budapest, pp. 111–128. ISBN: 978-963-9453-18-0; 978-3-642-39285-6. DOI: [10.1007/978-3-642-39286-3_4](https://doi.org/10.1007/978-3-642-39286-3_4). URL: https://doi.org/10.1007/978-3-642-39286-3_4 (cit. on p. 22).
- `bourgain:14:improved` — (2014a). “An improved estimate in the restricted isometry problem”. In: *Geometric aspects of functional analysis*. Vol. 2116. Lecture Notes in Math. Springer, Cham, pp. 65–70. ISBN: 978-3-319-09476-2; 978-3-319-09477-9. DOI: [10.1007/978-3-319-09477-9_5](https://doi.org/10.1007/978-3-319-09477-9_5). URL: https://doi.org/10.1007/978-3-319-09477-9_5 (cit. on p. 22).
- `bourgain:14:on*2` — Bourgain, Jean (2014c). “On eigenvalue spacings for the 1-D Anderson model with singular site distribution”. In: *Geometric aspects of functional analysis*. Vol. 2116. Lecture Notes in Math. Springer, Cham, pp. 71–83. ISBN: 978-3-319-09476-2; 978-3-319-09477-9. DOI: [10.1007/978-3-319-09477-9_6](https://doi.org/10.1007/978-3-319-09477-9_6). URL: https://doi.org/10.1007/978-3-319-09477-9_6 (cit. on p. 22).
- `bourgain:14:on` — (2014d). “On oscillatory integral operators in higher dimensions”. In: *Advances in analysis: the legacy of Elias M. Stein*. Vol. 50. Princeton Math. Ser. Princeton Univ. Press, Princeton, NJ, pp. 47–62. ISBN: 978-0-691-15941-6 (cit. on p. 22).
- `bourgain:14:on*4` — (2014e). “On the control problem for Schrödinger operators on tori”. In: *Geometric aspects of functional analysis*. Vol. 2116. Lecture Notes in Math. Springer, Cham, pp. 97–105. ISBN: 978-3-319-09476-2; 978-3-319-09477-9. DOI: [10.1007/978-3-319-09477-9_8](https://doi.org/10.1007/978-3-319-09477-9_8). URL: https://doi.org/10.1007/978-3-319-09477-9_8 (cit. on p. 22).
- `bourgain:14:on*3` — (2014g). “On the local eigenvalue spacings for certain Anderson-Bernoulli Hamiltonians”. In: *Geometric aspects of functional analysis*. Vol. 2116. Lecture Notes in Math. Springer, Cham, pp. 85–96. ISBN: 978-3-319-09476-2; 978-3-319-09477-9. DOI: [10.1007/978-3-319-09477-9_7](https://doi.org/10.1007/978-3-319-09477-9_7). URL: https://doi.org/10.1007/978-3-319-09477-9_7 (cit. on p. 22).
- `bourgain:14:some` — (2014i). “Some Diophantine applications of the theory of group expansion”. In: *Thin groups and superstrong approximation*. Vol. 61. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, Cambridge, pp. 1–22. ISBN: 978-1-107-03685-7 (cit. on p. 22).
- `bourgain:17:on*1` — (2017b). “On a problem of Farrell and Vershynin in random matrix theory”. In: *Geometric aspects of functional analysis*. Vol. 2169. Lecture Notes in Math. Springer, Cham, pp. 65–69. ISBN: 978-3-319-45281-4; 978-3-319-45282-1 (cit. on p. 22).

- bourgain:17:on — (2017c). “On random walks in large compact Lie groups”. In: *Geometric aspects of functional analysis*. Vol. 2169. Lecture Notes in Math. Springer, Cham, pp. 55–63. ISBN: 978-3-319-45281-4; 978-3-319-45282-1 (cit. on p. 22).
- bourgain.brezis.ea:01:another Bourgain, Jean, Haim Brezis, and Petru Mironescu (2001). “Another look at Sobolev spaces”. In: *Optimal control and partial differential equations*. IOS, Amsterdam, pp. 439–455. ISBN: 1-58603-096-5 (cit. on p. 22).
- bourgain.brezis.ea:02:limiting Bourgain, Jean, Haïm Brezis, and Petru Mironescu (2002). “Limiting embedding theorems for $W^{s,p}$ when *suparrow*1 and applications”. In: vol. 87. Dedicated to the memory of Thomas H. Wolff, pp. 77–101. DOI: [10.1007/BF02868470](https://doi.org/10.1007/BF02868470). URL: <https://doi.org/10.1007/BF02868470> (cit. on p. 22).
- bourgain.demeter:20:three Bourgain, Jean and Ciprian Demeter ([2020] I2020). “Three applications of the Siegel mass formula”. In: *Geometric aspects of functional analysis. Vol. I*. Vol. 2256. Lecture Notes in Math. Springer, Cham, pp. 99–111. ISBN: 978-3-030-36020-7; 978-3-030-36019-1. DOI: [10.1007/978-3-030-36020-7_6](https://doi.org/10.1007/978-3-030-36020-7_6). URL: https://doi.org/10.1007/978-3-030-36020-7_6 (cit. on p. 23).
- bourgain.demeter.ea:20:decouplings Bourgain, Jean, Ciprian Demeter, and Dominique Kemp ([2020] I2020). “Decouplings for real analytic surfaces of revolution”. In: *Geometric aspects of functional analysis. Vol. I*. Vol. 2256. Lecture Notes in Math. Springer, Cham, pp. 113–125. ISBN: 978-3-030-36020-7; 978-3-030-36019-1. DOI: [10.1007/978-3-030-36020-7_7](https://doi.org/10.1007/978-3-030-36020-7_7). URL: https://doi.org/10.1007/978-3-030-36020-7_7 (cit. on p. 23).
- bourgain.kalai:99:threshold Bourgain, Jean and Gil Kalai (1999). “Threshold intervals under group symmetries”. In: *Convex geometric analysis (Berkeley, CA, 1996)*. Vol. 34. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, Cambridge, pp. 59–63. ISBN: 0-521-64259-0 (cit. on p. 24).
- bourgain.mirek.ea:20:on Bourgain, Jean, Mariusz Mirek, et al. ([2020] I2020). “On discrete Hardy-Littlewood maximal functions over the balls in \mathbb{Z}^d : dimension-free estimates”. In: *Geometric aspects of functional analysis. Vol. I*. Vol. 2256. Lecture Notes in Math. Springer, Cham, pp. 127–169. ISBN: 978-3-030-36020-7; 978-3-030-36019-1. DOI: [10.1007/978-3-030-36020-7_8](https://doi.org/10.1007/978-3-030-36020-7_8). URL: https://doi.org/10.1007/978-3-030-36020-7_8 (cit. on p. 24).
- bourgain.mirek.ea:21:on — ([2021] I2021). “On the Hardy-Littlewood maximal functions in high dimensions: continuous and discrete perspective”. In: *Geometric aspects of harmonic analysis*. Vol. 45. Springer INdAM Ser. Springer, Cham, pp. 107–148. ISBN: 978-3-030-72057-5; 978-3-030-72058-2. DOI: [10.1007/978-3-030-72058-2_3](https://doi.org/10.1007/978-3-030-72058-2_3). URL: https://doi.org/10.1007/978-3-030-72058-2_3 (cit. on p. 24).
- bourgain.sarnak.ea:16:local Bourgain, Jean, Peter Sarnak, and Zeév Rudnick (2016). “Local statistics of lattice points on the sphere”. In: *Modern trends in constructive function theory*. Vol. 661. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 269–282. ISBN: 978-1-4704-2534-0. DOI: [10.1090/conm/661/13287](https://doi.org/10.1090/conm/661/13287). URL: <https://doi.org/10.1090/conm/661/13287> (cit. on p. 25).
- bourgain.voiculescu:16:essential Bourgain, Jean and Dan-Virgil Voiculescu (2016). “The essential centre of the mod a diagonalization ideal commutant of an n -tuple of commuting Hermitian operators”. In: *Noncommutative analysis, op-*

- erator theory and applications*. Vol. 252. Oper. Theory Adv. Appl. Birkhäuser/Springer, [Cham], pp. 77–80. ISBN: 978-3-319-29114-7; 978-3-319-29116-1. DOI: [10.1007/978-3-319-29116-1_4](https://doi.org/10.1007/978-3-319-29116-1_4). URL: https://doi.org/10.1007/978-3-319-29116-1_4 (cit. on p. 25).
- `bourgain.wang:97:construction` Bourgain, Jean and W. Wang (1997). “Construction of blowup solutions for the nonlinear Schrödinger equation with critical nonlinearity”. In: vol. 25. 1-2. Dedicated to Ennio De Giorgi, pp. 197–215. URL: http://www.numdam.org/item?id=ASNSP%5C_1997%5C_4%5C_25%5C_1-2%5C_197%5C_0 (cit. on p. 25).
- `bourgain.zhang:99:on` Bourgain, Jean and Gaoyong Zhang (1999). “On a generalization of the Busemann-Petty problem”. In: *Convex geometric analysis (Berkeley, CA, 1996)*. Vol. 34. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, Cambridge, pp. 65–76. ISBN: 0-521-64259-0. DOI: [10.2977/prims/1195144828](https://doi.org/10.2977/prims/1195144828). URL: <https://doi.org/10.2977/prims/1195144828> (cit. on p. 25).
- `bouttier:11:enumeration` Bouttier, J. (2011). “Enumeration of maps”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 534–556 (cit. on p. 25).
- `bressoud:10:combinatorial` Bressoud, D. M. (2010). “Combinatorial analysis”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 618–636 (cit. on p. 25).
- `brezin.hikami:11:characteristic` Brézin, E. and S. Hikami (2011). “Characteristic polynomials”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 398–414 (cit. on p. 25).
- `brzezniak:03:some` Brzeźniak, Zdzisław (2003). “Some remarks on Itô and Stratonovich integration in 2-smooth Banach spaces”. In: *Probabilistic methods in fluids*. World Sci. Publ., River Edge, NJ, pp. 48–69. DOI: [10.1142/9789812703989_0004](https://doi.org/10.1142/9789812703989_0004). URL: https://doi.org/10.1142/9789812703989_0004 (cit. on p. 26).
- `brzezniak.peszat:00:maximal` Brzeźniak, Zdzisław and Szymon Peszat (2000a). “Maximal inequalities and exponential estimates for stochastic convolutions in Banach spaces”. In: *Stochastic processes, physics and geometry: new interplays, I (Leipzig, 1999)*. Vol. 28. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pp. 55–64 (cit. on p. 26).
- `brzezniak.peszat:00:strong` — (2000b). “Strong local and global solutions for stochastic Navier-Stokes equations”. In: *Infinite dimensional stochastic analysis (Amsterdam, 1999)*. Vol. 52. Verh. Afd. Natuurkd. 1. Reeks. K. Ned. Akad. Wet. R. Neth. Acad. Arts Sci., Amsterdam, pp. 85–98 (cit. on p. 26).
- `buckdahn.pardoux:90:monotonicity` Buckdahn, R. and É. Pardoux (1990). “Monotonicity methods for white noise driven quasi-linear SPDEs”. In: *Diffusion processes and related problems in analysis, Vol. I (Evanston, IL, 1989)*. Vol. 22. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 219–233. DOI: [10.1007/978-1-4684-0564-4_13](https://doi.org/10.1007/978-1-4684-0564-4_13). URL: https://doi.org/10.1007/978-1-4684-0564-4_13 (cit. on p. 26).
- `burda.jurkiewicz:11:heavy-tailed` Burda, Z. and J. Jurkiewicz (2011). “Heavy-tailed random matrices”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 270–289 (cit. on p. 26).
- `burdzy:93:some` Burdzy, Krzysztof (1993). “Some path properties of iterated Brownian motion”. In: *Seminar on Stochastic Processes, 1992 (Seattle, WA, 1992)*. Vol. 33. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 67–

87. DOI: [10.1007/978-1-4612-0339-1_3](https://doi.org/10.1007/978-1-4612-0339-1_3). URL: https://doi.org/10.1007/978-1-4612-0339-1_3 (cit. on p. 26).
- `burdzy.khoshnevisan:95:level` Burdzy, Krzysztof and Davar Khoshnevisan (1995). “The level sets of iterated Brownian motion”. In: *Séminaire de Probabilités, XXIX*. Vol. 1613. Lecture Notes in Math. Springer, Berlin, pp. 231–236. DOI: [10.1007/BFb0094215](https://doi.org/10.1007/BFb0094215). URL: <https://doi.org/10.1007/BFb0094215> (cit. on p. 26).
- `burgers:48:mathematical` Burgers, J. M. (1948). “A mathematical model illustrating the theory of turbulence”. In: *Advances in Applied Mechanics*. edited by Richard von Mises and Theodore von Kármán, Academic Press, Inc., New York, N.Y., pp. 171–199 (cit. on p. 27).
- `caballero.fernandez.ea:97:composition` Caballero, María Emilia, Begoña Fernández, and David Nualart (1997). “Composition of skeletons and support theorems”. In: *Stochastic differential and difference equations (Gyr, 1996)*. Vol. 23. Progr. Systems Control Theory. Birkhäuser Boston, Boston, MA, pp. 21–33 (cit. on p. 27).
- `cairolidalang:95:optimal` Cairolì, R. and Robert C. Dalang (1995a). “Optimal switching between two Brownian motions”. In: *Stochastic analysis (Ithaca, NY, 1993)*. Vol. 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 53–63. DOI: [10.1090/pspum/057/1335462](https://doi.org/10.1090/pspum/057/1335462). URL: <https://doi.org/10.1090/pspum/057/1335462> (cit. on p. 27).
- `calais.yor:87:renormalisation` Calais, J. Y. and M. Yor (1987). “Renormalisation et convergence en loi pour certaines intégrales multiples associées au mouvement brownien dans \mathbf{R}^d ”. In: *Séminaire de Probabilités, XXI*. Vol. 1247. Lecture Notes in Math. Springer, Berlin, pp. 375–403. DOI: [10.1007/BFb0077646](https://doi.org/10.1007/BFb0077646). URL: <https://doi.org/10.1007/BFb0077646> (cit. on p. 27).
- `caravenna.giacomin.ea:12:copolymers` Caravenna, Francesco, Giambattista Giacomin, and Fabio Lucio Toninelli (2012). “Copolymers at selective interfaces: settled issues and open problems”. In: *Probability in complex physical systems*. Vol. 11. Springer Proc. Math. Springer, Heidelberg, pp. 289–311. DOI: [10.1007/978-3-642-23811-6_12](https://doi.org/10.1007/978-3-642-23811-6_12). URL: https://doi.org/10.1007/978-3-642-23811-6_12 (cit. on p. 28).
- `caravenna.hollander.ea:12:lectures` Caravenna, Francesco, Frank den Hollander, and Nicolas Pétrélis (2012). “Lectures on random polymers”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 319–393 (cit. on p. 28).
- `cardy:90:conformal` Cardy, John L. (1990). “Conformal invariance and statistical mechanics”. In: *Champs, cordes et phénomènes critiques (Les Houches, 1988)*. North-Holland, Amsterdam, pp. 169–245 (cit. on p. 28).
- `carlson:10:elliptic` Carlson, B. C. (2010). “Elliptic integrals”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 485–522 (cit. on p. 28).
- `cattiaux.guillin:14:semi` Cattiaux, P. and A. Guillin (2014). “Semi log-concave Markov diffusions”. In: *Séminaire de Probabilités XLVI*. Vol. 2123. Lecture Notes in Math. Springer, Cham, pp. 231–292. DOI: [10.1007/978-3-319-11970-0_9](https://doi.org/10.1007/978-3-319-11970-0_9). URL: https://doi.org/10.1007/978-3-319-11970-0_9 (cit. on p. 29).
- `cerrai:02:classical` Cerrai, S. (2002). “Classical solutions for Kolmogorov equations in Hilbert spaces”. In: *Seminar on Stochastic Analysis, Random Fields and Ap-*

- plications, III (Ascona, 1999)*. Vol. 52. Progr. Probab. Birkhäuser, Basel, pp. 55–71 (cit. on p. 29).
- `cerrai:01:generalization` Cerrai, Sandra (2001a). “A generalization of the Bismut-Elworthy formula”. In: *Evolution equations and their applications in physical and life sciences (Bad Herrenalb, 1998)*. Vol. 215. Lecture Notes in Pure and Appl. Math. Dekker, New York, pp. 473–482 (cit. on p. 29).
- `cerrai:06:asymptotic` — (2006a). “Asymptotic behavior of systems of stochastic partial differential equations with multiplicative noise”. In: *Stochastic partial differential equations and applications—VII*. Vol. 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pp. 61–75. DOI: [10.1201/9781420028720.ch7](https://doi.org/10.1201/9781420028720.ch7). URL: <https://doi.org/10.1201/9781420028720.ch7> (cit. on p. 29).
- `cerrai:06:ergodic` — (2006b). “Ergodic properties of reaction-diffusion equations perturbed by a degenerate multiplicative noise”. In: *Partial differential equations and functional analysis*. Vol. 168. Oper. Theory Adv. Appl. Birkhäuser, Basel, pp. 45–59. DOI: [10.1007/3-7643-7601-5_3](https://doi.org/10.1007/3-7643-7601-5_3). URL: https://doi.org/10.1007/3-7643-7601-5_3 (cit. on p. 29).
- `cerrai.clement:01:on` Cerrai, Sandra and Philippe Clément (2001). “On a class of degenerate elliptic operators arising from Fleming-Viot processes”. In: vol. 1. 3. Dedicated to Ralph S. Phillips, pp. 243–276. DOI: [10.1007/PL00001370](https://doi.org/10.1007/PL00001370). URL: <https://doi.org/10.1007/PL00001370> (cit. on p. 29).
- `maurel.nualart:95:onsager-machlup` Chaleyat-Maurel, Mireille and David Nualart (1995). “Onsager-Machlup functionals for solutions of stochastic boundary value problems”. In: *Séminaire de Probabilités, XXIX*. Vol. 1613. Lecture Notes in Math. Springer, Berlin, pp. 44–55. DOI: [10.1007/BFb0094199](https://doi.org/10.1007/BFb0094199). URL: <https://doi.org/10.1007/BFb0094199> (cit. on p. 30).
- `chang.krantz.ea:92:hardy` Chang, Der-Chen, Steven G. Krantz, and Elias M. Stein (1992). “Hardy spaces and elliptic boundary value problems”. In: *The Madison Symposium on Complex Analysis (Madison, WI, 1991)*. Vol. 137. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 119–131. DOI: [10.1090/conm/137/1190976](https://doi.org/10.1090/conm/137/1190976). URL: <https://doi.org/10.1090/conm/137/1190976> (cit. on p. 30).
- `chekhov:11:algebraic` Chekhov, L. O. (2011). “Algebraic geometry and matrix models”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 597–618 (cit. on p. 30).
- `chen:00:on*1` Chen, Xia (2000b). “On the law of the iterated logarithm for local times of recurrent random walks”. In: *High dimensional probability, II (Seattle, WA, 1999)*. Vol. 47. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 249–259 (cit. on p. 31).
- `chen:08:intersection` — (2008a). “Intersection local times: large deviations and laws of the iterated logarithm”. In: *Asymptotic theory in probability and statistics with applications*. Vol. 2. Adv. Lect. Math. (ALM). Int. Press, Somerville, MA, pp. 195–253 (cit. on p. 32).
- `chen.khoshnevisan:09:from` Chen, Xia and Davar Khoshnevisan (2009). “From charged polymers to random walk in random scenery”. In: *Optimality*. Vol. 57. IMS Lecture Notes Monogr. Ser. Inst. Math. Statist., Beachwood, OH, pp. 237–251. DOI: [10.1214/09-LNMS5714](https://doi.org/10.1214/09-LNMS5714). URL: <https://doi.org/10.1214/09-LNMS5714> (cit. on p. 32).
- `chen.li:02:limiting` Chen, Xia and Wenbo V. Li (2002). “Limiting behaviors for Brownian motion reflected on Brownian motion”. In: vol. 9. 3. Special issue

- dedicated to Daniel W. Stroock and Srinivasa S. R. Varadhan on the occasion of their 60th birthday, pp. 377–391. DOI: [10.4310/MAA.2002.v9.n3.a5](https://doi.org/10.4310/MAA.2002.v9.n3.a5). URL: <https://doi.org/10.4310/MAA.2002.v9.n3.a5> (cit. on p. 32).
- chen.li:03:small — (2003b). “Small deviation estimates for some additive processes”. In: *High dimensional probability, III (Sandjberg, 2002)*. Vol. 55. Progr. Probab. Birkhäuser, Basel, pp. 225–238 (cit. on p. 32).
- cicuta.molinari:11:phase Cicuta, G. M. and L. G. Molinari (2011). “Phase transitions”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 290–309 (cit. on p. 33).
- clarkson:10:painleve Clarkson, P. A. (2010). “Painlevé transcendents”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 723–740 (cit. on p. 33).
- comets.shiga.ea:04:probabilistic Comets, Francis, Tokuzo Shiga, and Nobuo Yoshida (2004). “Probabilistic analysis of directed polymers in a random environment: a review”. In: *Stochastic analysis on large scale interacting systems*. Vol. 39. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, pp. 115–142. DOI: [10.2969/aspm/03910115](https://doi.org/10.2969/aspm/03910115). URL: <https://doi.org/10.2969/aspm/03910115> (cit. on p. 33).
- comets.zeitouni:05:gaussian Comets, Francis and Ofer Zeitouni (2005). “Gaussian fluctuations for random walks in random mixing environments”. In: vol. 148. Probability in mathematics, pp. 87–113. DOI: [10.1007/BF02775433](https://doi.org/10.1007/BF02775433). URL: <https://doi.org/10.1007/BF02775433> (cit. on p. 34).
- conus.joseph.ea:13:intermittency Conus, Daniel, Mathew Joseph, Davar Khoshnevisan, and Shang-Yuan Shiu (2013a). “Intermittency and chaos for a nonlinear stochastic wave equation in dimension 1”. In: *Malliavin calculus and stochastic analysis*. Vol. 34. Springer Proc. Math. Stat. Springer, New York, pp. 251–279. DOI: [10.1007/978-1-4614-5906-4_11](https://doi.org/10.1007/978-1-4614-5906-4_11). URL: https://doi.org/10.1007/978-1-4614-5906-4_11 (cit. on p. 34).
- corcuera.nualart.ea:05:moment Corcuera, José Manuel, David Nualart, and Wim Schoutens (2005b). “Moment derivatives and Lévy-type market completion”. In: *Exotic option pricing and advanced Lévy models*. Wiley, Chichester, pp. 169–193 (cit. on p. 34).
- corwin:14:two Corwin, Ivan (2014b). “Two ways to solve ASEP”. In: *Topics in percolative and disordered systems*. Vol. 69. Springer Proc. Math. Stat. Springer, New York, pp. 1–13. DOI: [10.1007/978-1-4939-0339-9_1](https://doi.org/10.1007/978-1-4939-0339-9_1). URL: https://doi.org/10.1007/978-1-4939-0339-9_1 (cit. on p. 34).
- corwin:18:exactly — (2018b). “Exactly solving the KPZ equation”. In: *Random growth models*. Vol. 75. Proc. Sympos. Appl. Math. Amer. Math. Soc., Providence, RI, pp. 203–254 (cit. on p. 34).
- corwin:21:invariance — ([2021] l2021). “Invariance of polymer partition functions under the geometric RSK correspondence”. In: *Stochastic analysis, random fields and integrable probability—Fukuoka 2019*. Vol. 87. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, pp. 89–136 (cit. on p. 34).
- coutin.decreusefond:01:stochastic Coutin, L. and L. Decreusefond (2001). “Stochastic Volterra equations with singular kernels”. In: *Stochastic analysis and mathematical physics*. Vol. 50. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 39–50 (cit. on p. 35).
- cranston.mueller:88:review Cranston, M. and C. Mueller (1988). “A review of recent and older results on the absolute continuity of harmonic measure”. In: *Geometry of*

random motion (Ithaca, N.Y., 1987). Vol. 73. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 9–19. DOI: [10.1090/conm/073/954624](https://doi.org/10.1090/conm/073/954624). URL: <https://doi.org/10.1090/conm/073/954624> (cit. on p. 35).

da-prato.fuhrman.ea:02:note

Da Prato, Giuseppe, Marco Fuhrman, and Jerzy Zabczyk (2002). “A note on regularizing properties of Ornstein-Uhlenbeck semigroups in infinite dimensions”. In: *Stochastic partial differential equations and applications* (Trento, 2002). Vol. 227. Lecture Notes in Pure and Appl. Math. Dekker, New York, pp. 167–182 (cit. on p. 36).

da-prato.zabczyk:92:on

Da Prato, Giuseppe and Jerzy Zabczyk (1992c). “On invariant measure for semilinear equations with dissipative nonlinearities”. In: *Stochastic partial differential equations and their applications* (Charlotte, NC, 1991). Vol. 176. Lect. Notes Control Inf. Sci. Springer, Berlin, pp. 38–42. DOI: [10.1007/BFb0007318](https://doi.org/10.1007/BFb0007318). URL: <https://doi.org/10.1007/BFb0007318> (cit. on p. 36).

dalang:84:sur

Dalang, Robert C. (1984). “Sur l’arrêt optimal de processus à temps multidimensionnel continu”. In: *Seminar on probability, XVIII*. Vol. 1059. Lecture Notes in Math. Springer, Berlin, pp. 379–390. DOI: [10.1007/BFb0100055](https://doi.org/10.1007/BFb0100055). URL: <https://doi.org/10.1007/BFb0100055> (cit. on p. 36).

dalang:85:correction

— (1985). “Correction to: “On optimal stopping of processes with continuous multidimensional time” [it Séminaire de probabilités, XVIII, 379–390, Lecture Notes in Math., 1059, Springer, Berlin, 1984; MR0770972 (86j:60108)]”. In: *Séminaire de probabilités, XIX, 1983/84*. Vol. 1123. Lecture Notes in Math. Springer, Berlin, p. 504. DOI: [10.1007/BFb0075869](https://doi.org/10.1007/BFb0075869). URL: <https://doi.org/10.1007/BFb0075869> (cit. on p. 36).

dalang:03:level

— (2003). “Level sets and excursions of the Brownian sheet”. In: *Topics in spatial stochastic processes* (Martina Franca, 2001). Vol. 1802. Lecture Notes in Math. Springer, Berlin, pp. 167–208. DOI: [10.1007/978-3-540-36259-3_5](https://doi.org/10.1007/978-3-540-36259-3_5). URL: https://doi.org/10.1007/978-3-540-36259-3_5 (cit. on p. 36).

dalang:09:stochastic

— (2009). “The stochastic wave equation”. In: *A minicourse on stochastic partial differential equations*. Vol. 1962. Lecture Notes in Math. Springer, Berlin, pp. 39–71. DOI: [10.1007/978-3-540-85994-9_2](https://doi.org/10.1007/978-3-540-85994-9_2). URL: https://doi.org/10.1007/978-3-540-85994-9_2 (cit. on p. 36).

dalang:18:hitting

Dalang, Robert C. (2018). “Hitting probabilities for systems of stochastic PDEs: an overview”. In: *Stochastic partial differential equations and related fields*. Vol. 229. Springer Proc. Math. Stat. Springer, Cham, pp. 159–176. DOI: [10.1007/978-3-319-74929-7_8](https://doi.org/10.1007/978-3-319-74929-7_8). URL: https://doi.org/10.1007/978-3-319-74929-7_8 (cit. on p. 36).

dalang.leveque:04:second-order

Dalang, Robert C. and Olivier Lévêque (2004a). “Second-order hyperbolic S.P.D.E.’s driven by boundary noises”. In: *Seminar on Stochastic Analysis, Random Fields and Applications IV*. Vol. 58. Progr. Probab. Birkhäuser, Basel, pp. 83–93 (cit. on p. 36).

dalang.mountford:00:level

Dalang, Robert C. and T. S. Mountford (2000). “Level sets, bubbles and excursions of a Brownian sheet”. In: *Infinite dimensional stochastic analysis* (Amsterdam, 1999). Vol. 52. Verh. Afd. Natuurkd. 1. Reeks. K. Ned. Akad. Wet. R. Neth. Acad. Arts Sci., Amsterdam, pp. 117–128 (cit. on p. 37).

`dalang.walsh:96:local`

Dalang, Robert C. and John B. Walsh (1996). “Local structure of level sets of the Brownian sheet”. In: *Stochastic analysis: random fields and measure-valued processes (Ramat Gan, 1993/1995)*. Vol. 10. Israel Math. Conf. Proc. Bar-Ilan Univ., Ramat Gan, pp. 57–64 (cit. on p. 37).

`dawson:92:infinitely`

Dawson, Donald A. (1992). “Infinitely divisible random measures and superprocesses”. In: *Stochastic analysis and related topics (Silivri, 1990)*. Vol. 31. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 1–129 (cit. on p. 38).

`dawson:93:measure-valued`

— (1993). “Measure-valued Markov processes”. In: *École d’Été de Probabilités de Saint-Flour XXI—1991*. Vol. 1541. Lecture Notes in Math. Springer, Berlin, pp. 1–260. DOI: [10.1007/BFb0084190](https://doi.org/10.1007/BFb0084190). URL: <https://doi.org/10.1007/BFb0084190> (cit. on p. 38).

`dawson.kurtz:82:applications`

Dawson, Donald A. and Thomas G. Kurtz (1982). “Applications of duality to measure-valued diffusion processes”. In: *Advances in filtering and optimal stochastic control (Cocoyoc, 1982)*. Vol. 42. Lect. Notes Control Inf. Sci. Springer, Berlin, pp. 91–105. DOI: [10.1007/BFb0004528](https://doi.org/10.1007/BFb0004528). URL: <https://doi.org/10.1007/BFb0004528> (cit. on p. 38).

`deconinck:10:multidimensional`

Deconinck, B. (2010). “Multidimensional theta functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 537–547 (cit. on p. 38).

`decreusefond.nualart:07:flow`

Decreusefond, Laurent and David Nualart (2007). “Flow properties of differential equations driven by fractional Brownian motion”. In: *Stochastic differential equations: theory and applications*. Vol. 2. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pp. 249–262. DOI: [10.1142/9789812770639_0009](https://doi.org/10.1142/9789812770639_0009). URL: https://doi.org/10.1142/9789812770639_0009 (cit. on p. 38).

`defigueiredo.hu:00:on`

Defigueiredo, Rui J. P. and Yaozhong Hu (2000). “On nonlinear filtering of non-Gaussian processes through Volterra series”. In: *Volterra equations and applications (Arlington, TX, 1996)*. Vol. 10. Stability Control Theory Methods Appl. Gordon and Breach, Amsterdam, pp. 197–202 (cit. on p. 38).

`delgado.sanz-sole:95:fubini`

Delgado, Rosario and Marta Sanz-Solé (1995a). “A Fubini theorem for generalized Stratonovich integrals”. In: *Seminar on Stochastic Analysis, Random Fields and Applications (Ascona, 1993)*. Vol. 36. Progr. Probab. Birkhäuser, Basel, pp. 99–110 (cit. on p. 38).

`delyon.zeitouni:91:lyapunov`

Delyon, Bernard and Ofer Zeitouni (1991). “Lyapunov exponents for filtering problems”. In: *Applied stochastic analysis (London, 1989)*. Vol. 5. Stochastics Monogr. Gordon and Breach, New York, pp. 511–521. ISBN: 2-88124-716-4 (cit. on p. 39).

`dembo.zeitouni:97:moderate`

Dembo, A. and O. Zeitouni (1997). “Moderate deviations for iterates of expanding maps”. In: *Statistics and control of stochastic processes (Moscow, 1995/1996)*. World Sci. Publ., River Edge, NJ, pp. 1–11. ISBN: 981-02-3292-6 (cit. on p. 39).

`dembo.zeitouni:89:on`

Dembo, Amir and Ofer Zeitouni (1989). “On the relation of anticipative Stratonovich and symmetric integrals: a decomposition formula”. In: *Stochastic partial differential equations and applications, II (Trento, 1988)*. Vol. 1390. Lecture Notes in Math. Springer, Berlin, pp. 66–76. ISBN: 3-540-51510-0. DOI: [10.1007/BFb0083937](https://doi.org/10.1007/BFb0083937). URL: <https://doi.org/10.1007/BFb0083937> (cit. on p. 39).

- dembo.zeitouni:95:large — (1995). “Large deviations via parameter dependent change of measure, and an application to the lower tail of Gaussian processes”. In: *Seminar on Stochastic Analysis, Random Fields and Applications (Ascona, 1993)*. Vol. 36. Progr. Probab. Birkhäuser, Basel, pp. 111–121. ISBN: 3-7643-5241-8 (cit. on p. 39).
- dembo.zeitouni:96:large — (1996a). “Large deviations for random distribution of mass”. In: *Random discrete structures (Minneapolis, MN, 1993)*. Vol. 76. IMA Vol. Math. Appl. Springer, New York, pp. 45–53. ISBN: 0-387-94623-3. DOI: [10.1007/978-1-4612-0719-1_4](https://doi.org/10.1007/978-1-4612-0719-1_4). URL: https://doi.org/10.1007/978-1-4612-0719-1_4 (cit. on p. 39).
- dembo.zeitouni:02:large — (2002). “Large deviations and applications”. In: *Handbook of stochastic analysis and applications*. Vol. 163. Statist. Textbooks Monogr. Dekker, New York, pp. 361–416. ISBN: 0-8247-0660-9 (cit. on p. 39).
- derrida:80:random Derrida, B. (1980b). “The random energy model”. In: vol. 67. 1. Common trends in particle and condensed matter physics (Proc. Winter Adv. Study Inst., Les Houches, 1980), pp. 29–35. DOI: [10.1016/0370-1573\(80\)90076-9](https://doi.org/10.1016/0370-1573(80)90076-9). URL: [https://doi.org/10.1016/0370-1573\(80\)90076-9](https://doi.org/10.1016/0370-1573(80)90076-9) (cit. on p. 39).
- derrida.spohn:88:polymers Derrida, B. and H. Spohn (1988). “Polymers on disordered trees, spin glasses, and traveling waves”. In: vol. 51. 5-6. New directions in statistical mechanics (Santa Barbara, CA, 1987), pp. 817–840. DOI: [10.1007/BF01014886](https://doi.org/10.1007/BF01014886). URL: <https://doi.org/10.1007/BF01014886> (cit. on p. 40).
- dettweiler:84:stochastic Dettweiler, E. (1984). “Stochastic integral equations and diffusions on Banach spaces”. In: *Probability theory on vector spaces, III (Lublin, 1983)*. Vol. 1080. Lecture Notes in Math. Springer, Berlin, pp. 9–45. DOI: [10.1007/BFb0099783](https://doi.org/10.1007/BFb0099783). URL: <https://doi.org/10.1007/BFb0099783> (cit. on p. 40).
- devore:98:nonlinear DeVore, Ronald A. (1998). “Nonlinear approximation”. In: *Acta numerica, 1998*. Vol. 7. Acta Numer. Cambridge Univ. Press, Cambridge, pp. 51–150. DOI: [10.1017/S0962492900002816](https://doi.org/10.1017/S0962492900002816). URL: <https://doi.org/10.1017/S0962492900002816> (cit. on p. 40).
- deya.tindel:13:malliavin Deya, Aurélien and Samy Tindel (2013). “Malliavin calculus for fractional heat equation”. In: *Malliavin calculus and stochastic analysis*. Vol. 34. Springer Proc. Math. Stat. Springer, New York, pp. 361–384. DOI: [10.1007/978-1-4614-5906-4_16](https://doi.org/10.1007/978-1-4614-5906-4_16). URL: https://doi.org/10.1007/978-1-4614-5906-4_16 (cit. on p. 40).
- dieng.tracy:11:application Dieng, Momar and Craig A. Tracy (2011). “Application of random matrix theory to multivariate statistics”. In: *Random matrices, random processes and integrable systems*. CRM Ser. Math. Phys. Springer, New York, pp. 443–507. DOI: [10.1007/978-1-4419-9514-8_7](https://doi.org/10.1007/978-1-4419-9514-8_7). URL: https://doi.org/10.1007/978-1-4419-9514-8_7 (cit. on p. 40).
- dilcher:10:bernoulli Dilcher, K. (2010). “Bernoulli and Euler polynomials”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 587–599 (cit. on p. 40).
- doring.mytnik:13:longtime Döring, Leif and Leonid Mytnik (2013). “Longtime behavior for mutually catalytic branching with negative correlations”. In: *Advances in superprocesses and nonlinear PDEs*. Vol. 38. Springer Proc. Math. Stat. Springer, New York, pp. 93–111. DOI: [10.1007/978-1-4614-6240-](https://doi.org/10.1007/978-1-4614-6240-)

- 8_6. URL: https://doi.org/10.1007/978-1-4614-6240-8%5C_6 (cit. on p. 41).
- `driver.hu:96:on` Driver, Bruce K. and Yaozhong Hu (1996). “On heat kernel logarithmic Sobolev inequalities”. In: *Stochastic analysis and applications (Powys, 1995)*. World Sci. Publ., River Edge, NJ, pp. 189–200 (cit. on p. 41).
- `duc.nualart.ea:89:planar` Duc, Nguyen Minh, D. Nualart, and M. Sanz (1989). “Planar semimartingales obtained by transformations of two-parameter martingales”. In: *Séminaire de Probabilités, XXIII*. Vol. 1372. Lecture Notes in Math. Springer, Berlin, pp. 566–582. DOI: [10.1007/BFb0084000](https://doi.org/10.1007/BFb0084000). URL: <https://doi.org/10.1007/BFb0084000> (cit. on p. 41).
- `dudley.kulkarni.ea:10:metric` Dudley, R. M., S. R. Kulkarni, et al. (2010). “A metric entropy bound is not sufficient for learnability [MR1295317]”. In: *Selected works of R. M. Dudley*. Sel. Works Probab. Stat. Springer, New York, pp. 445–447. ISBN: 978-1-4419-5820-4. DOI: [10.1007/978-1-4419-5821-1%5C_28](https://doi.org/10.1007/978-1-4419-5821-1%5C_28). URL: https://doi.org/10.1007/978-1-4419-5821-1%5C_28 (cit. on p. 41).
- `duminil-copin:20:lectures` Duminil-Copin, Hugo ([2020] I2020). “Lectures on the Ising and Potts models on the hypercubic lattice”. In: *Random graphs, phase transitions, and the Gaussian free field*. Vol. 304. Springer Proc. Math. Stat. Springer, Cham, pp. 35–161. DOI: [10.1007/978-3-030-32011-9%5C_2](https://doi.org/10.1007/978-3-030-32011-9%5C_2). URL: https://doi.org/10.1007/978-3-030-32011-9%5C_2 (cit. on p. 41).
- `duminil-copin.smirnov:12:conformal` Duminil-Copin, Hugo and Stanislav Smirnov (2012a). “Conformal invariance of lattice models”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 213–276 (cit. on p. 41).
- `dunster:10:legendre` Dunster, T. M. (2010). “Legendre and related functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 351–381 (cit. on p. 42).
- `duplantier:90:conformal` Duplantier, B. (1990). “Conformal invariance self-avoiding walks in the plane or on a random surface”. In: *Champs, cordes et phénomènes critiques (Les Houches, 1988)*. North-Holland, Amsterdam, pp. 393–408 (cit. on p. 42).
- `duplantier:10:rigorous` — (2010). “A rigorous perspective on Liouville quantum gravity and the KPZ relation”. In: *Exact methods in low-dimensional statistical physics and quantum computing*. Oxford Univ. Press, Oxford, pp. 529–561 (cit. on p. 42).
- `duplantier:89:fractal` Duplantier, Bertrand (1989a). “Fractal critical phenomena in two dimensions and conformal invariance”. In: *Fractals’ physical origin and properties (Erice, 1988)*. Vol. 45. Ettore Majorana Internat. Sci. Ser.: Phys. Sci. Plenum, New York, pp. 83–121. DOI: [10.1007/978-1-4899-3499-4%5C_4](https://doi.org/10.1007/978-1-4899-3499-4%5C_4). URL: https://doi.org/10.1007/978-1-4899-3499-4%5C_4 (cit. on p. 42).
- `duplantier:89:fractals` Duplantier, Bertrand (1989b). “Fractals in two dimensions and conformal invariance”. In: vol. 38. 1-3. Fractals in physics (Vence, 1989), pp. 71–87. DOI: [10.1016/0167-2789\(89\)90175-9](https://doi.org/10.1016/0167-2789(89)90175-9). URL: [https://doi.org/10.1016/0167-2789\(89\)90175-9](https://doi.org/10.1016/0167-2789(89)90175-9) (cit. on p. 42).
- `duplantier:89:statistical` — (1989c). “Statistical mechanics of self-avoiding crumpled manifolds”. In: *Statistical mechanics of membranes and surfaces (Jerusalem, 1987/1988)*. Vol. 5. Jerusalem Winter School Theoret. Phys. World Sci. Publ., Teaneck, NJ, pp. 225–261 (cit. on p. 42).

- duplantier:89:two-dimensional — (1989d). “Two-dimensional fractal geometry, critical phenomena and conformal invariance”. In: vol. 184. 2-4. Common trends in statistical physics and field theory (Cargèse, 1988), pp. 229–257. DOI: [10.1016/0370-1573\(89\)90042-2](https://doi.org/10.1016/0370-1573(89)90042-2). URL: [https://doi.org/10.1016/0370-1573\(89\)90042-2](https://doi.org/10.1016/0370-1573(89)90042-2) (cit. on p. 42).
- duplantier:90:renormalization — (1990b). “Renormalization and conformal invariance for polymers”. In: *Fundamental problems in statistical mechanics VII* (Altenberg, 1989). North-Holland, Amsterdam, pp. 171–223 (cit. on p. 42).
- duplantier:90:two-dimensional — (1990c). “Two-dimensional polymers and conformal invariance”. In: vol. 163. 1. Statistical physics (Rio de Janeiro, 1989), pp. 158–182. DOI: [10.1016/0378-4371\(90\)90326-N](https://doi.org/10.1016/0378-4371(90)90326-N). URL: [https://doi.org/10.1016/0378-4371\(90\)90326-N](https://doi.org/10.1016/0378-4371(90)90326-N) (cit. on p. 42).
- duplantier:92:statistical — (1992). “Statistical mechanics on a 2D-random surface”. In: vol. 65. 2-3. Physics in two dimensions (Neuchâtel, 1991), pp. 291–296 (cit. on p. 42).
- duplantier:99:conformal — (1999a). “Conformal multifractality of random walks, polymers, and percolation in two dimensions”. In: *Fractals: theory and applications in engineering*. Springer, London, pp. 185–206 (cit. on p. 42).
- duplantier:99:random — (1999c). “Random walks, polymers, percolation, and quantum gravity in two dimensions”. In: vol. 263. 1-4. STATPHYS 20 (Paris, 1998), pp. 452–465. DOI: [10.1016/S0378-4371\(98\)00638-4](https://doi.org/10.1016/S0378-4371(98)00638-4). URL: [https://doi.org/10.1016/S0378-4371\(98\)00638-4](https://doi.org/10.1016/S0378-4371(98)00638-4) (cit. on p. 42).
- duplantier:03:higher — (2003b). “Higher conformal multifractality”. In: vol. 110. 3-6. Special issue in honor of Michael E. Fisher’s 70th birthday (Piscataway, NJ, 2001), pp. 691–738. DOI: [10.1023/A:1022107818494](https://doi.org/10.1023/A:1022107818494). URL: <https://doi.org/10.1023/A:1022107818494> (cit. on p. 42).
- duplantier:03:introduction — (2003c). “Introduction à l’effet Casimir”. In: *Poincaré Seminar 2002*. Vol. 30. Prog. Math. Phys. Birkhäuser, Basel, pp. 53–69 (cit. on p. 42).
- duplantier:04:conformal — (2004). “Conformal fractal geometry & boundary quantum gravity”. In: *Fractal geometry and applications: a jubilee of Benoît Mandelbrot, Part 2*. Vol. 72. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 365–482 (cit. on p. 42).
- duplantier:06:brownian — (2006a). “Brownian motion, “diverse and undulating””. In: *Einstein, 1905–2005*. Vol. 47. Prog. Math. Phys. Translated from the French by Emily Parks. Birkhäuser, Basel, pp. 201–293. DOI: [10.1007/3-7643-7436-5_8](https://doi.org/10.1007/3-7643-7436-5_8). URL: https://doi.org/10.1007/3-7643-7436-5_8 (cit. on p. 42).
- duplantier:06:conformal — (2006b). “Conformal random geometry”. In: *Mathematical statistical physics*. Elsevier B. V., Amsterdam, pp. 101–217. DOI: [10.1016/S0924-8099\(06\)80040-5](https://doi.org/10.1016/S0924-8099(06)80040-5). URL: [https://doi.org/10.1016/S0924-8099\(06\)80040-5](https://doi.org/10.1016/S0924-8099(06)80040-5) (cit. on p. 42).
- duplantier:10:liouville — (2010). “Liouville quantum gravity & the KPZ relation: a rigorous perspective”. In: *XVIIth International Congress on Mathematical Physics*. World Sci. Publ., Hackensack, NJ, pp. 56–85. DOI: [10.1142/9789814304634_0003](https://doi.org/10.1142/9789814304634_0003). URL: https://doi.org/10.1142/9789814304634_0003 (cit. on p. 42).
- tier.rhodes.ea:17:log-correlated Duplantier, Bertrand, Rémi Rhodes, et al. (2017). “Log-correlated Gaussian fields: an overview”. In: *Geometry, analysis and probability*. Vol. 310. Progr. Math. Birkhäuser/Springer, Cham, pp. 191–216 (cit. on p. 42).

- dyson:11:foreword Dyson, Freeman (2011). “Foreword”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. vii–ix (cit. on p. 43).
- el-karoui:11:multivariate El Karoui, Noureddine (2011). “Multivariate statistics”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 578–596 (cit. on p. 43).
- engelbert.schmidt:81:on Engelbert, H. J. and W. Schmidt (1981). “On the behaviour of certain functionals of the Wiener process and applications to stochastic differential equations”. In: *Stochastic differential systems (Visegrád, 1980)*. Vol. 36. Lecture Notes in Control and Information Sci. Springer, Berlin-New York, pp. 47–55 (cit. on p. 43).
- esposito.marra.ea:94:diffusive Esposito, R., R. Marra, and H.-T. Yau (1994). “Diffusive limit of asymmetric simple exclusion”. In: vol. 6. 5A. Special issue dedicated to Elliott H. Lieb, pp. 1233–1267. DOI: [10.1142/S0129055X94000444](https://doi.org/10.1142/S0129055X94000444). URL: <https://doi.org/10.1142/S0129055X94000444> (cit. on p. 43).
- feng.tindel:17:on Feng, Qi and Samy Tindel (2017). “On a priori estimates for rough PDEs”. In: *Stochastic analysis and related topics*. Vol. 72. Progr. Probab. Birkhäuser/Springer, Cham, pp. 117–138. DOI: [10.1007/978-3-319-59671-6_6](https://doi.org/10.1007/978-3-319-59671-6_6). URL: https://doi.org/10.1007/978-3-319-59671-6_6 (cit. on p. 44).
- fernique:75:regularite Fernique, X. (1975). “Regularité des trajectoires des fonctions aléatoires gaussiennes”. In: *École d’Été de Probabilités de Saint-Flour, IV-1974*, 1–96. Lecture Notes in Math., Vol. 480 (cit. on p. 44).
- ferrari.spohn:11:random Ferrari, P. L. and H. Spohn (2011). “Random growth models”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 782–801 (cit. on p. 44).
- flandoli:08:introduction Flandoli, Franco (2008). “An introduction to 3D stochastic fluid dynamics”. In: *SPDE in hydrodynamic: recent progress and prospects*. Vol. 1942. Lecture Notes in Math. Springer, Berlin, pp. 51–150. DOI: [10.1007/978-3-540-78493-7_2](https://doi.org/10.1007/978-3-540-78493-7_2). URL: https://doi.org/10.1007/978-3-540-78493-7_2 (cit. on p. 45).
- gubinelli.ea:19:introduction Flandoli, Franco, Massimiliano Gubinelli, and Martin Hairer ([2019] 2019). “Introduction”. In: *Singular random dynamics*. Vol. 2253. Lecture Notes in Math. Springer, Cham, pp. 1–10 (cit. on p. 45).
- fleischmann.mueller:00:finite Fleischmann, Klaus and Carl Mueller (2000). “Finite time extinction of catalytic branching processes”. In: *Stochastic models (Ottawa, ON, 1998)*. Vol. 26. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pp. 125–139. DOI: [10.1214/aop/1019160254](https://doi.org/10.1214/aop/1019160254). URL: <https://doi.org/10.1214/aop/1019160254> (cit. on p. 45).
- fleischmann.mytnik.ea:12:properties Fleischmann, Klaus, Leonid Mytnik, and Vitali Wachtel (2012). “Properties of states of super- α -stable motion with branching of index $1 + \beta$ ”. In: *Probability in complex physical systems*. Vol. 11. Springer Proc. Math. Springer, Heidelberg, pp. 409–421. DOI: [10.1007/978-3-642-23811-6_16](https://doi.org/10.1007/978-3-642-23811-6_16). URL: https://doi.org/10.1007/978-3-642-23811-6_16 (cit. on p. 45).
- forrester:11:beta Forrester, Peter J. (2011). “Beta ensembles”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 415–432 (cit. on p. 46).
- frangos.nualart.ea:92:on Frangos, Nikos, David Nualart, and Marta Sanz-Solé (1992). “On the Itô formula for two-parameter martingales”. In: *Stochastic partial differential equations and their applications (Charlotte, NC, 1991)*.

- Vol. 176. Lect. Notes Control Inf. Sci. Springer, Berlin, pp. 92–100. DOI: [10.1007/BFb0007324](https://doi.org/10.1007/BFb0007324). URL: <https://doi.org/10.1007/BFb0007324> (cit. on p. 46).
- `funaki:84:random` Funaki, Tadahisa (1984). “Random motion of strings and stochastic differential equations on the space $C([0, 1], \mathbf{R}^d)$ ”. In: *Stochastic analysis (Katata/Kyoto, 1982)*. Vol. 32. North-Holland Math. Library. North-Holland, Amsterdam, pp. 121–133. DOI: [10.1016/S0924-6509\(08\)70390-8](https://doi.org/10.1016/S0924-6509(08)70390-8). URL: [https://doi.org/10.1016/S0924-6509\(08\)70390-8](https://doi.org/10.1016/S0924-6509(08)70390-8) (cit. on p. 46).
- `fyodorov.savin:11:resonance` Fyodorov, Y. V. and D. V. Savin (2011). “Resonance scattering of waves in chaotic systems”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 703–722 (cit. on p. 46).
- `galaktionov.vazquez:98:dynamical` Galaktionov, Victor A. and Juan L. Vazquez (1998). “A dynamical systems approach for the asymptotic analysis of nonlinear heat equations”. In: *International Conference on Differential Equations (Lisboa, 1995)*. World Sci. Publ., River Edge, NJ, pp. 82–106 (cit. on p. 47).
- `galaktionov.vazquez:02:problem` Galaktionov, Victor A. and Juan L. Vázquez (2002). “The problem of blow-up in nonlinear parabolic equations”. In: vol. 8. 2. Current developments in partial differential equations (Temuco, 1999), pp. 399–433. DOI: [10.3934/dcdis.2002.8.399](https://doi.org/10.3934/dcdis.2002.8.399). URL: <https://doi.org/10.3934/dcdis.2002.8.399> (cit. on p. 47).
- `gantert.zeitouni:99:large` Gantert, Nina and Ofer Zeitouni (1999). “Large deviations for one-dimensional random walk in a random environment—a survey”. In: *Random walks (Budapest, 1998)*. Vol. 9. Bolyai Soc. Math. Stud. János Bolyai Math. Soc., Budapest, pp. 127–165. ISBN: 963-8022-91-4 (cit. on p. 47).
- `garban.steif:12:noise` Garban, Christophe and Jeffrey E. Steif (2012). “Noise sensitivity and percolation”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 49–154 (cit. on p. 47).
- `gartner.konig:05:parabolic` Gärtner, Jürgen and Wolfgang König (2005). “The parabolic Anderson model”. In: *Interacting stochastic systems*. Springer, Berlin, pp. 153–179. DOI: [10.1007/3-540-27110-4_8](https://doi.org/10.1007/3-540-27110-4_8). URL: https://doi.org/10.1007/3-540-27110-4_8 (cit. on p. 47).
- `gorenflo.mainardi:02:fractional` Gorenflo, Rudolf et al. (2002). “Fractional diffusion: probability distributions and random walk models”. In: vol. 305. 1-2. Non extensive thermodynamics and physical applications (Villasimius, 2001), pp. 106–112. DOI: [10.1016/S0378-4371\(01\)00647-1](https://doi.org/10.1016/S0378-4371(01)00647-1). URL: [https://doi.org/10.1016/S0378-4371\(01\)00647-1](https://doi.org/10.1016/S0378-4371(01)00647-1) (cit. on p. 49).
- `grimmett.hiemer:02:directed` Grimmett, Geoffrey and Philipp Hiemer (2002). “Directed percolation and random walk”. In: *In and out of equilibrium (Mambucaba, 2000)*. Vol. 51. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 273–297 (cit. on p. 49).
- `gubinelli.perkowski:18:introduction` Gubinelli, Massimiliano and Nicolas Perkowski (2018a). “An introduction to singular SPDEs”. In: *Stochastic partial differential equations and related fields*. Vol. 229. Springer Proc. Math. Stat. Springer, Cham, pp. 69–99. DOI: [10.1007/978-3-319-74929-7_4](https://doi.org/10.1007/978-3-319-74929-7_4). URL: https://doi.org/10.1007/978-3-319-74929-7_4 (cit. on p. 50).
- `guhr:11:supersymmetry` Guhr, Thomas (2011). “Supersymmetry”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 135–154 (cit. on p. 50).

hairer:14:solving

Hairer, M. (2014b). “Solving the KPZ equation”. In: *XVIIth International Congress on Mathematical Physics*. World Sci. Publ., Hackensack, NJ, p. 419 (cit. on p. 51).

hairer.stuart.ea:11:signal

Hairer, M., A. Stuart, and J. Voss (2011). “Signal processing problems on function space: Bayesian formulation, stochastic PDEs and effective MCMC methods”. In: *The Oxford handbook of nonlinear filtering*. Oxford Univ. Press, Oxford, pp. 833–873 (cit. on p. 51).

hairer:05:coupling

Hairer, Martin (2005a). “Coupling stochastic PDEs”. In: *XIVth International Congress on Mathematical Physics*. World Sci. Publ., Hackensack, NJ, pp. 281–289 (cit. on p. 51).

hairer:09:ergodic

— (2009a). “Ergodic properties of a class of non-Markovian processes”. In: *Trends in stochastic analysis*. Vol. 353. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pp. 65–98 (cit. on p. 51).

hairer:10:hypoellipticity

— (2010). “Hypoellipticity in infinite dimensions”. In: *Progress in analysis and its applications*. World Sci. Publ., Hackensack, NJ, pp. 479–484. DOI: [10.1142/9789814313179_0062](https://doi.org/10.1142/9789814313179_0062). URL: https://doi.org/10.1142/9789814313179_0062 (cit. on p. 51).

hairer:16:regularity

— (2016). “Regularity structures and the dynamical Φ_3^4 model”. In: *Current developments in mathematics 2014*. Int. Press, Somerville, MA, pp. 1–49 (cit. on p. 51).

hairer:18:analysts

— (2018a). “An analyst’s take on the BPHZ theorem”. In: *Computation and combinatorics in dynamics, stochastics and control*. Vol. 13. Abel Symp. Springer, Cham, pp. 429–476 (cit. on p. 51).

hairer.manson:10:periodic*1

Hairer, Martin and Charles Manson (2010a). “Periodic homogenization with an interface”. In: *Progress in analysis and its applications*. World Sci. Publ., Hackensack, NJ, pp. 410–416. DOI: [10.1142/9789814313179_0053](https://doi.org/10.1142/9789814313179_0053). URL: https://doi.org/10.1142/9789814313179_0053 (cit. on p. 52).

hairer.mattingly:11:yet

Hairer, Martin and Jonathan C. Mattingly (2011b). “Yet another look at Harris’ ergodic theorem for Markov chains”. In: *Seminar on Stochastic Analysis, Random Fields and Applications VI*. Vol. 63. Progr. Probab. Birkhäuser/Springer Basel AG, Basel, pp. 109–117. DOI: [10.1007/978-3-0348-0021-1_7](https://doi.org/10.1007/978-3-0348-0021-1_7). URL: https://doi.org/10.1007/978-3-0348-0021-1_7 (cit. on p. 52).

hairer.stuart.ea:09:sampling

Hairer, Martin, Andrew Stuart, and Jochen VoSS (2009). “Sampling conditioned diffusions”. In: *Trends in stochastic analysis*. Vol. 353. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pp. 159–185 (cit. on p. 52).

hara.slade:00:scaling*1

Hara, Takashi and Gordon Slade (2000b). “The scaling limit of the incipient infinite cluster in high-dimensional percolation. II. Integrated super-Brownian excursion”. In: vol. 41. 3. Probabilistic techniques in equilibrium and nonequilibrium statistical physics, pp. 1244–1293. DOI: [10.1063/1.533186](https://doi.org/10.1063/1.533186). URL: <https://doi.org/10.1063/1.533186> (cit. on p. 52).

harnad.tracy.ea:93:hamiltonian

Harnad, J., C. A. Tracy, and H. Widom (1993). “Hamiltonian structure of equations appearing in random matrices”. In: *Low-dimensional topology and quantum field theory (Cambridge, 1992)*. Vol. 315. NATO Adv. Sci. Inst. Ser. B: Phys. Plenum, New York, pp. 231–245 (cit. on p. 53).

harnett.nualart:17:decomposition	Harnett, Daniel and David Nualart (2017). “Decomposition and limit theorems for a class of self-similar Gaussian processes”. In: <i>Stochastic analysis and related topics</i> . Vol. 72. Progr. Probab. Birkhäuser/Springer, Cham, pp. 99–116. DOI: 10.1007/978-3-319-59671-6_5 . URL: https://doi.org/10.1007/978-3-319-59671-6_5 (cit. on p. 53).
hawkes:84:some	Hawkes, John (1984). “Some geometric aspects of potential theory”. In: <i>Stochastic analysis and applications (Swansea, 1983)</i> . Vol. 1095. Lecture Notes in Math. Springer, Berlin, pp. 130–154. DOI: 10.1007/BFb0099126 . URL: https://doi.org/10.1007/BFb0099126 (cit. on p. 53).
hollander:12:laudatio	Hollander, Frank den (2012). “Laudatio: the mathematical work of Jürgen Gärtner”. In: <i>Probability in complex physical systems</i> . Vol. 11. Springer Proc. Math. Springer, Heidelberg, pp. 1–10. DOI: 10.1007/978-3-642-23811-6_1 . URL: https://doi.org/10.1007/978-3-642-23811-6_1 (cit. on p. 54).
hollander.konig.ea:21:parabolic	Hollander, Frank den, Wolfgang König, and Renato S. dos Santos ([2021] l2021). “The parabolic Anderson model on a Galton-Watson tree”. In: <i>In and out of equilibrium 3. Celebrating Vladas Sidoravicius</i> . Vol. 77. Progr. Probab. Birkhäuser/Springer, Cham, pp. 591–635. DOI: 10.1007/978-3-030-60754-8_25 . URL: https://doi.org/10.1007/978-3-030-60754-8_25 (cit. on p. 54).
houdre.villa:03:example	Houdré, Christian and José Villa (2003). “An example of infinite dimensional quasi-helix”. In: <i>Stochastic models (Mexico City, 2002)</i> . Vol. 336. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 195–201. DOI: 10.1090/conm/336/06034 . URL: https://doi.org/10.1090/conm/336/06034 (cit. on p. 54).
howison.richardson:95:cuspl	Howison, S. D. and S. Richardson (1995). “Cusp development in free boundaries, and two-dimensional slow viscous flows”. In: vol. 6. 5. Complex analysis and free boundary problems (St. Petersburg, 1994), pp. 441–454. DOI: 10.1017/S0956792500001972 . URL: https://doi.org/10.1017/S0956792500001972 (cit. on p. 54).
hu.meyer:93:on	Hu, Y. Z. and P. A. Meyer (1993). “On the approximation of multiple Stratonovich integrals”. In: <i>Stochastic processes</i> . Springer, New York, pp. 141–147 (cit. on p. 54).
hu.meyer:88:chaos	Hu, Y. Z. and P.-A. Meyer (1988a). “Chaos de Wiener et intégrale de Feynman”. In: <i>Séminaire de Probabilités, XXII</i> . Vol. 1321. Lecture Notes in Math. Springer, Berlin, pp. 51–71. DOI: 10.1007/BFb0084118 . URL: https://doi.org/10.1007/BFb0084118 (cit. on p. 54).
hu.meyer:88:sur	— (1988b). “Sur les intégrales multiples de Stratonovitch”. In: <i>Séminaire de Probabilités, XXII</i> . Vol. 1321. Lecture Notes in Math. Springer, Berlin, pp. 72–81. DOI: 10.1007/BFb0084119 . URL: https://doi.org/10.1007/BFb0084119 (cit. on p. 54).
hu:88:nouvel	Hu, Yao Zhong (1988). “Un nouvel exemple de distribution de Hida”. In: <i>Séminaire de Probabilités, XXII</i> . Vol. 1321. Lecture Notes in Math. Springer, Berlin, pp. 82–84. DOI: 10.1007/BFb0084120 . URL: https://doi.org/10.1007/BFb0084120 (cit. on p. 54).
hu:90:calculs	— (1990a). “Calculs formels sur les EDS de Stratonovitch”. In: <i>Séminaire de Probabilités, XXIV, 1988/89</i> . Vol. 1426. Lecture Notes in Math. Springer, Berlin, pp. 453–460. DOI: 10.1007/BFb0083786 . URL: https://doi.org/10.1007/BFb0083786 (cit. on p. 54).

- hu:92:serie** — (1992b). “Série de Taylor stochastique et formule de Campbell-Hausdorff, d’après Ben Arous”. In: *Séminaire de Probabilités, XXVI*. Vol. 1526. Lecture Notes in Math. Springer, Berlin, pp. 579–586. DOI: [10.1007/BFb0084347](https://doi.org/10.1007/BFb0084347). URL: <https://doi.org/10.1007/BFb0084347> (cit. on p. 54).
- hu:92:sur** Hu, Yao Zhong (1992c). “Sur un travail de R. Carmona et D. Nualart”. In: *Séminaire de Probabilités, XXVI*. Vol. 1526. Lecture Notes in Math. Springer, Berlin, pp. 587–594. DOI: [10.1007/BFb0084348](https://doi.org/10.1007/BFb0084348). URL: <https://doi.org/10.1007/BFb0084348> (cit. on p. 54).
- hu:92:formule** — (1992d). “Une formule d’Itô pour le mouvement brownien fermionique”. In: *Séminaire de Probabilités, XXVI*. Vol. 1526. Lecture Notes in Math. Springer, Berlin, pp. 575–578. DOI: [10.1007/BFb0084346](https://doi.org/10.1007/BFb0084346). URL: <https://doi.org/10.1007/BFb0084346> (cit. on p. 54).
- hu:92:remarque** — (1992e). “Une remarque sur l’inégalité de Hölder non commutative”. In: *Séminaire de Probabilités, XXVI*. Vol. 1526. Lecture Notes in Math. Springer, Berlin, p. 595. DOI: [10.1007/BFb0084349](https://doi.org/10.1007/BFb0084349). URL: <https://doi.org/10.1007/BFb0084349> (cit. on p. 54).
- hu:93:remark** — (1993a). “A remark on the value on zero of Brownian functional”. In: *Stochastic analysis and related topics (Oslo, 1992)*. Vol. 8. Stochastics Monogr. Gordon and Breach, Montreux, pp. 173–175 (cit. on p. 54).
- hu:93:calculation** — (1993b). “Calculation of Feynman path integral for certain central forces”. In: *Stochastic analysis and related topics (Oslo, 1992)*. Vol. 8. Stochastics Monogr. Gordon and Breach, Montreux, pp. 161–171 (cit. on p. 54).
- hu:93:hypercontractivite** — (1993c). “Hypercontractivité pour les fermions, d’après Carlen-Lieb”. In: *Séminaire de Probabilités, XXVII*. Vol. 1557. Lecture Notes in Math. Springer, Berlin, pp. 86–96. DOI: [10.1007/BFb0087966](https://doi.org/10.1007/BFb0087966). URL: <https://doi.org/10.1007/BFb0087966> (cit. on p. 54).
- hu:94:some** — (1994a). “Some operator inequalities”. In: *Séminaire de Probabilités, XXVIII*. Vol. 1583. Lecture Notes in Math. Springer, Berlin, pp. 316–333. DOI: [10.1007/BFb0073855](https://doi.org/10.1007/BFb0073855). URL: <https://doi.org/10.1007/BFb0073855> (cit. on p. 54).
- hu.lindstr-m.ea:95:inverse** Hu, Yao Zhong, Tom Lindstrøm, et al. (1995). “Inverse powers of white noise”. In: *Stochastic analysis (Ithaca, NY, 1993)*. Vol. 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 439–456. DOI: [10.1090/pspum/057/1335488](https://doi.org/10.1090/pspum/057/1335488). URL: <https://doi.org/10.1090/pspum/057/1335488> (cit. on p. 54).
- hu:95:on** Hu, YaoZhong (1995b). “On the differentiability of functions of an operator. Addendum to: “Some operator inequalities” [in it Séminaire de Probabilités, XXVIII, 316–333, Lecture Notes in Math., 1583, Springer, Berlin, 1994; MR1329122 (96c:47021)]”. In: *Séminaire de Probabilités, XXIX*. Vol. 1613. Lecture Notes in Math. Springer, Berlin, pp. 218–219. DOI: [10.1007/BFb0094213](https://doi.org/10.1007/BFb0094213). URL: <https://doi.org/10.1007/BFb0094213> (cit. on p. 55).
- hu:96:semi-implicit** Hu, Yaozhong (1996b). “Semi-implicit Euler-Maruyama scheme for stiff stochastic equations”. In: *Stochastic analysis and related topics, V (Silivri, 1994)*. Vol. 38. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 183–202 (cit. on p. 55).
- hu:96:strong** — (1996c). “Strong and weak order of time discretization schemes of stochastic differential equations”. In: *Séminaire de Probabilités, XXX*. Vol. 1626. Lecture Notes in Math. Springer, Berlin, pp. 218–227.

DOI: [10.1007/BFb0094650](https://doi.org/10.1007/BFb0094650). URL: <https://doi.org/10.1007/BFb0094650> (cit. on p. 55).

- hu:99:exponential — (1999). “Exponential integrability of diffusion processes”. In: *Advances in stochastic inequalities (Atlanta, GA, 1997)*. Vol. 234. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 75–84. DOI: [10.1090/conm/234/03446](https://doi.org/10.1090/conm/234/03446). URL: <https://doi.org/10.1090/conm/234/03446> (cit. on p. 55).
- hu:00:class Hu, Yaozhong (2000a). “A class of SPDE driven by fractional white noise”. In: *Stochastic processes, physics and geometry: new interplays, II (Leipzig, 1999)*. Vol. 29. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pp. 317–325 (cit. on p. 55).
- hu:00:unified — (2000b). “A unified approach to several inequalities for Gaussian and diffusion measures”. In: *Séminaire de Probabilités, XXXIV*. Vol. 1729. Lecture Notes in Math. Springer, Berlin, pp. 329–335. DOI: [10.1007/BFb0103811](https://doi.org/10.1007/BFb0103811). URL: <https://doi.org/10.1007/BFb0103811> (cit. on p. 55).
- hu:01:prediction — (2001a). “Prediction and translation of fractional Brownian motions”. In: *Stochastics in finite and infinite dimensions*. Trends Math. Birkhäuser Boston, Boston, MA, pp. 153–171 (cit. on p. 55).
- hu:02:option — (2002b). “Option pricing in a market where the volatility is driven by fractional Brownian motions”. In: *Recent developments in mathematical finance (Shanghai, 2001)*. World Sci. Publ., River Edge, NJ, pp. 49–59. DOI: [10.1142/9789812799579_0005](https://doi.org/10.1142/9789812799579_0005). URL: https://doi.org/10.1142/9789812799579_0005 (cit. on p. 55).
- hu:04:optimal — (2004a). “Optimal consumption and portfolio in a market where the volatility is driven by fractional Brownian motion”. In: *Probability, finance and insurance*. World Sci. Publ., River Edge, NJ, pp. 164–173 (cit. on p. 55).
- hu:04:optimization — (2004b). “Optimization of consumption and portfolio and minimization of volatility”. In: *Mathematics of finance*. Vol. 351. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 199–206. DOI: [10.1090/conm/351/06403](https://doi.org/10.1090/conm/351/06403). URL: <https://doi.org/10.1090/conm/351/06403> (cit. on p. 55).
- hu.huang.ea:18:parabolic Hu, Yaozhong, Jingyu Huang, Khoa Lê, et al. (2018). “Parabolic Anderson model with rough dependence in space”. In: *Computation and combinatorics in dynamics, stochastics and control*. Vol. 13. Abel Symp. Springer, Cham, pp. 477–498 (cit. on p. 55).
- hu.le:16:nonlinear Hu, Yaozhong and Khoa N. Lê (2016). “Nonlinear Young integrals via fractional calculus”. In: *Stochastics of environmental and financial economics—Centre of Advanced Study, Oslo, Norway, 2014–2015*. Vol. 138. Springer Proc. Math. Stat. Springer, Cham, pp. 81–99. DOI: [10.1007/978-3-319-23425-0_3](https://doi.org/10.1007/978-3-319-23425-0_3). URL: https://doi.org/10.1007/978-3-319-23425-0_3 (cit. on p. 55).
- hu.nualart:07:differential Hu, Yaozhong and David Nualart (2007a). “Differential equations driven by Hölder continuous functions of order greater than $1/2$ ”. In: *Stochastic analysis and applications*. Vol. 2. Abel Symp. Springer, Berlin, pp. 399–413. DOI: [10.1007/978-3-540-70847-6_17](https://doi.org/10.1007/978-3-540-70847-6_17). URL: https://doi.org/10.1007/978-3-540-70847-6_17 (cit. on p. 56).
- hu.ocone.ea:12:some Hu, Yaozhong, Daniel Ocone, and Jian Song (2012). “Some results on backward stochastic differential equations driven by fractional Brownian motions”. In: *Stochastic analysis and applications to finance*.

Vol. 13. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pp. 225–242. DOI: [10.1142/9789814383585_0012](https://doi.org/10.1142/9789814383585_0012). URL: https://doi.org/10.1142/9789814383585_0012 (cit. on p. 56).

hu.oksendal:96:wick

Hu, Yaozhong and Bernt Øksendal (1996). “Wick approximation of quasi-linear stochastic differential equations”. In: *Stochastic analysis and related topics, V (Silivri, 1994)*. Vol. 38. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 203–231 (cit. on p. 56).

hu.oksendal:08:optimal

Hu, Yaozhong and Bernt Øksendal (2008a). “Optimal stopping with advanced information flow: selected examples”. In: *Advances in mathematics of finance*. Vol. 83. Banach Center Publ. Polish Acad. Sci. Inst. Math., Warsaw, pp. 107–116. DOI: [10.4064/bc83-0-7](https://doi.org/10.4064/bc83-0-7). URL: <https://doi.org/10.4064/bc83-0-7> (cit. on p. 56).

hu.oksendal.ea:00:optimal

Hu, Yaozhong, Bernt Øksendal, and Agnès Sulem (2000). “Optimal portfolio in a fractional Black & Scholes market”. In: *Mathematical physics and stochastic analysis (Lisbon, 1998)*. World Sci. Publ., River Edge, NJ, pp. 267–279 (cit. on p. 56).

hu.oksendal.ea:00:stochastic

Hu, Yaozhong, Bernt Øksendal, and Tusheng Zhang (2000). “Stochastic partial differential equations driven by multiparameter fractional white noise”. In: *Stochastic processes, physics and geometry: new interplays, II (Leipzig, 1999)*. Vol. 29. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pp. 327–337. DOI: [10.1081/pde-120028841](https://doi.org/10.1081/pde-120028841). URL: <https://doi.org/10.1081/pde-120028841> (cit. on p. 56).

hu.oksendal.ea:01:stochastic

— (2001). “Stochastic fractional potential theory”. In: *Papers on analysis*. Vol. 83. Rep. Univ. Jyväskylä Dep. Math. Stat. Univ. Jyväskylä, Jyväskylä, pp. 169–180 (cit. on p. 56).

hu.song:13:parameter

Hu, Yaozhong and Jian Song (2013). “Parameter estimation for fractional Ornstein-Uhlenbeck processes with discrete observations”. In: *Malliavin calculus and stochastic analysis*. Vol. 34. Springer Proc. Math. Stat. Springer, New York, pp. 427–442. DOI: [10.1007/978-1-4614-5906-4_19](https://doi.org/10.1007/978-1-4614-5906-4_19). URL: https://doi.org/10.1007/978-1-4614-5906-4_19 (cit. on p. 56).

hundertmark:08:short

Hundertmark, Dirk (2008). “A short introduction to Anderson localization”. In: *Analysis and stochastics of growth processes and interface models*. Oxford Univ. Press, Oxford, pp. 194–218. DOI: [10.1093/acprof:oso/9780199239252.003.0009](https://doi.org/10.1093/acprof:oso/9780199239252.003.0009). URL: <https://doi.org/10.1093/acprof:oso/9780199239252.003.0009> (cit. on p. 57).

isacker:61:generalized

sacker, J. van (1961). “Generalized harmonic analysis”. In: *Advances in Geophysics, Vol. 7*. Academic Press, New York, pp. 189–214 (cit. on p. 57).

its:11:painleve

Its, Alexander R. (2011). “Painlevé transcendents”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 176–197 (cit. on p. 57).

its.tracy.ea:01:random*1

Its, Alexander R., Craig A. Tracy, and Harold Widom (2001a). “Random words, Toeplitz determinants and integrable systems. II”. In: vol. 152/153. *Advances in nonlinear mathematics and science*, pp. 199–224. DOI: [10.1016/S0167-2789\(01\)00171-3](https://doi.org/10.1016/S0167-2789(01)00171-3). URL: [https://doi.org/10.1016/S0167-2789\(01\)00171-3](https://doi.org/10.1016/S0167-2789(01)00171-3) (cit. on p. 57).

its.tracy.ea:01:random

— (2001b). “Random words, Toeplitz determinants, and integrable systems. I”. In: *Random matrix models and their applications*. Vol. 40. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, Cambridge, pp. 245–258 (cit. on p. 57).

- `jakab.mitrea.ea:09:sobolev` Jakab, Tünde, Irina Mitrea, and Marius Mitrea (2009). “Sobolev estimates for the Green potential associated with the Robin-Laplacian in Lipschitz domains satisfying a uniform exterior ball condition”. In: *Sobolev spaces in mathematics. II*. Vol. 9. Int. Math. Ser. (N. Y.) Springer, New York, pp. 227–260. DOI: [10.1007/978-0-387-85650-6_11](https://doi.org/10.1007/978-0-387-85650-6_11). URL: https://doi.org/10.1007/978-0-387-85650-6_11 (cit. on p. 58).
- `jolis.sanz:90:on` Jolis, Maria and Marta Sanz (1990b). “On generalized multiple stochastic integrals and multiparameter anticipative calculus”. In: *Stochastic analysis and related topics, II (Silivri, 1988)*. Vol. 1444. Lecture Notes in Math. Springer, Berlin, pp. 141–182. DOI: [10.1007/BFb0083614](https://doi.org/10.1007/BFb0083614). URL: <https://doi.org/10.1007/BFb0083614> (cit. on p. 58).
- `jolis.sanz-sole:93:doob-meyer` Jolis, Maria and Marta Sanz-Solé (1993). “Doob-Meyer decomposition and integrator properties of the Wong-Zakai anticipating integral”. In: *Stochastic analysis and related topics (Oslo, 1992)*. Vol. 8. Stochastics Monogr. Gordon and Breach, Montreux, pp. 177–201 (cit. on p. 58).
- `jona-lasinio:91:stochastic` Jona-Lasinio, G. (1991). “Stochastic reaction diffusion equations and interacting particle systems”. In: vol. 55. 2. Multiscale phenomena (São Paulo, 1990), pp. 751–758. URL: http://www.numdam.org/item?id=AIHPA%5C_1991%5C_%5C_55%5C_2%5C_751%5C_0 (cit. on p. 58).
- `h.rassoul-gha.ea:19:independent` Joseph, Mathew, Firas Rassoul-Agha, and Timo Seppäläinen (2019). “Independent particles in a dynamical random environment”. In: *Probability and analysis in interacting physical systems*. Vol. 283. Springer Proc. Math. Stat. Springer, Cham, pp. 75–121. DOI: [10.1007/978-3-030-15338-0_4](https://doi.org/10.1007/978-3-030-15338-0_4). URL: https://doi.org/10.1007/978-3-030-15338-0_4 (cit. on p. 58).
- `on.mayboroda.ea:07:interpolation` Kalton, Nigel, Svetlana Mayboroda, and Marius Mitrea (2007). “Interpolation of Hardy-Sobolev-Besov-Triebel-Lizorkin spaces and applications to problems in partial differential equations”. In: *Interpolation theory and applications*. Vol. 445. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 121–177. DOI: [10.1090/conm/445/08598](https://doi.org/10.1090/conm/445/08598). URL: <https://doi.org/10.1090/conm/445/08598> (cit. on p. 59).
- `kamin.peletier.ea:92:nonlinear` Kamin, S., L. A. Peletier, and J. L. Vázquez (1992). “A nonlinear diffusion-absorption equation with unbounded initial data”. In: *Nonlinear diffusion equations and their equilibrium states, 3 (Gregynog, 1989)*. Vol. 7. Progr. Nonlinear Differential Equations Appl. Birkhäuser Boston, Boston, MA, pp. 243–263 (cit. on p. 59).
- `kanzieper:11:replica` Kanzieper, Eugene (2011). “Replica approach in random matrix theory”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 155–175 (cit. on p. 59).
- `karczevska.zabczyk:00:stochastic` Karczevska, Anna and Jerzy Zabczyk (2000b). “Stochastic PDE’s with function-valued solutions”. In: *Infinite dimensional stochastic analysis (Amsterdam, 1999)*. Vol. 52. Verh. Afd. Natuurkd. 1. Reeks. K. Ned. Akad. Wet. R. Neth. Acad. Arts Sci., Amsterdam, pp. 197–216 (cit. on p. 59).
- `karczevska.zabczyk:01:note` — (2001). “A note on stochastic wave equations”. In: *Evolution equations and their applications in physical and life sciences (Bad Herrenalb, 1998)*. Vol. 215. Lecture Notes in Pure and Appl. Math. Dekker, New York, pp. 501–511 (cit. on p. 59).

keating.snaith:11:number	Keating, J. P. and N. C. Snaith (2011). “Number theory”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 491–509 (cit. on p. 59).
uzhenko.sommers:11:non-hermitian	Khoruzhenko, Boris A. and Hans-Jürgen Sommers (2011). “Non-Hermitian ensembles”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 376–397 (cit. on p. 59).
khoshnevisan:00:on	Khoshnevisan, D. (2000). “On sums of i.i.d. random variables indexed by N parameters”. In: <i>Séminaire de Probabilités, XXXIV</i> . Vol. 1729. Lecture Notes in Math. Springer, Berlin, pp. 151–156. DOI: 10.1007/BFb0103800 . URL: https://doi.org/10.1007/BFb0103800 (cit. on p. 59).
khoshnevisan.pemantle:00:sojourn	Khoshnevisan, D. and R. Pemantle (2000). “Sojourn times of Brownian sheet”. In: vol. 41. 1-2. Endre Csáki 65, pp. 187–194. DOI: 10.1023/A:1010324606980 . URL: https://doi.org/10.1023/A:1010324606980 (cit. on p. 59).
khoshnevisan:95:gap	Khoshnevisan, Davar (1995b). “The gap between the past supremum and the future infimum of a transient Bessel process”. In: <i>Séminaire de Probabilités, XXIX</i> . Vol. 1613. Lecture Notes in Math. Springer, Berlin, pp. 220–230. DOI: 10.1007/BFb0094214 . URL: https://doi.org/10.1007/BFb0094214 (cit. on p. 60).
khoshnevisan:97:some	— (1997). “Some polar sets for the Brownian sheet”. In: <i>Séminaire de Probabilités, XXXI</i> . Vol. 1655. Lecture Notes in Math. Springer, Berlin, pp. 190–197. DOI: 10.1007/BFb0119303 . URL: https://doi.org/10.1007/BFb0119303 (cit. on p. 60).
khoshnevisan:03:codimension	— (2003b). “The codimension of the zeros of a stable process in random scenery”. In: <i>Séminaire de Probabilités XXXVII</i> . Vol. 1832. Lecture Notes in Math. Springer, Berlin, pp. 236–245. DOI: 10.1007/978-3-540-40004-2_9 . URL: https://doi.org/10.1007/978-3-540-40004-2_9 (cit. on p. 60).
khoshnevisan:04:brownian	— (2004). “Brownian sheet and quasi-sure analysis”. In: <i>Asymptotic methods in stochastic</i> . Vol. 44. Fields Inst. Commun. Amer. Math. Soc., Providence, RI, pp. 25–47 (cit. on p. 60).
khoshnevisan:08:slices	— (2008b). “Slices of a Brownian sheet: new results and open problems”. In: <i>Seminar on Stochastic Analysis, Random Fields and Applications V</i> . Vol. 59. Progr. Probab. Birkhäuser, Basel, pp. 135–174. DOI: 10.1007/978-3-7643-8458-6_9 . URL: https://doi.org/10.1007/978-3-7643-8458-6_9 (cit. on p. 60).
khoshnevisan:09:primer	— (2009a). “A primer on stochastic partial differential equations”. In: <i>A minicourse on stochastic partial differential equations</i> . Vol. 1962. Lecture Notes in Math. Springer, Berlin, pp. 1–38. DOI: 10.1007/978-3-540-85994-9_1 . URL: https://doi.org/10.1007/978-3-540-85994-9_1 (cit. on p. 60).
khoshnevisan:09:from	— (2009b). “From fractals and probability to Lévy processes and stochastic PDEs”. In: <i>Fractal geometry and stochastic IV</i> . Vol. 61. Progr. Probab. Birkhäuser Verlag, Basel, pp. 111–141. DOI: 10.1007/978-3-0346-0030-9_4 . URL: https://doi.org/10.1007/978-3-0346-0030-9_4 (cit. on p. 60).
khoshnevisan:16:invariance	— (2016). “Invariance and comparison principles for parabolic stochastic partial differential equations”. In: <i>From Lévy-type processes to parabolic SPDEs</i> . Adv. Courses Math. CRM Barcelona. Birkhäuser/Springer, Cham, pp. 127–216 (cit. on p. 60).

khoshnevisan.lewis:99:iterated	Khoshnevisan, Davar and Thomas M. Lewis (1999a). “Iterated Brownian motion and its intrinsic skeletal structure”. In: <i>Seminar on Stochastic Analysis, Random Fields and Applications (Ascona, 1996)</i> . Vol. 45. Progr. Probab. Birkhäuser, Basel, pp. 201–210 (cit. on p. 60).
khoshnevisan.revesz:10:zeros	Khoshnevisan, Davar and Pál Révész (2010). “Zeros of a two-parameter random walk”. In: <i>Dependence in probability, analysis and number theory</i> . Kendrick Press, Heber City, UT, pp. 265–278 (cit. on p. 60).
khoshnevisan.shi:98:gaussian	Khoshnevisan, Davar and Zhan Shi (1998b). “Gaussian measure of a small ball and capacity in Wiener space”. In: <i>Asymptotic methods in probability and statistics (Ottawa, ON, 1997)</i> . North-Holland, Amsterdam, pp. 453–465. DOI: 10.1016/B978-044450083-0/50030-7 . URL: https://doi.org/10.1016/B978-044450083-0/50030-7 (cit. on p. 60).
khoshnevisan.shi:00:fast	Khoshnevisan, Davar and Zhan Shi (2000). “Fast sets and points for fractional Brownian motion”. In: <i>Séminaire de Probabilités, XXXIV</i> . Vol. 1729. Lecture Notes in Math. Springer, Berlin, pp. 393–416. DOI: 10.1007/BFb0103816 . URL: https://doi.org/10.1007/BFb0103816 (cit. on p. 60).
khoshnevisan.xiao:00:images	Khoshnevisan, Davar and Yimin Xiao (2000). “Images and level sets of additive random walks”. In: <i>High dimensional probability, II (Seattle, WA, 1999)</i> . Vol. 47. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 329–345 (cit. on p. 61).
khoshnevisan.xiao:04:additive	— (2004). “Additive Lévy processes: capacity and Hausdorff dimension”. In: <i>Fractal geometry and stochastics III</i> . Vol. 57. Progr. Probab. Birkhäuser, Basel, pp. 151–170 (cit. on p. 61).
khoshnevisan.xiao:17:on	— (2017). “On the macroscopic fractal geometry of some random sets”. In: <i>Stochastic analysis and related topics</i> . Vol. 72. Progr. Probab. Birkhäuser/Springer, Cham, pp. 179–206. DOI: 10.1007/978-3-319-59671-6_9 . URL: https://doi.org/10.1007/978-3-319-59671-6_9 (cit. on p. 61).
klebanov.hashimoto:96:wormholes	Klebanov, Igor R. and Akikazu Hashimoto (1996). “Wormholes, matrix models, and Liouville gravity”. In: vol. 45BC. String theory, gauge theory and quantum gravity (Trieste, 1995), pp. 135–148. DOI: 10.1016/0920-5632(95)00631-1 . URL: https://doi.org/10.1016/0920-5632(95)00631-1 (cit. on p. 61).
komorowski:00:brownian	Komorowski, Tomasz (2000). “Brownian motion in a Poisson obstacle field”. In: 266. Séminaire Bourbaki, Vol. 1998/99, Exp. No. 853, 3, 91–111 (cit. on p. 62).
koornwinder.wong.ea:10:orthogonal	Koornwinder, T. H. et al. (2010). “Orthogonal polynomials”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 435–484 (cit. on p. 62).
kostov:10:boundary	Kostov, I. (2010). “Boundary loop models and 2D quantum gravity”. In: <i>Exact methods in low-dimensional statistical physics and quantum computing</i> . Oxford Univ. Press, Oxford, pp. 363–406 (cit. on p. 62).
kostov:11:two-dimensional	Kostov, Ivan (2011). “Two-dimensional quantum gravity”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 619–640 (cit. on p. 62).
kravtsov:11:random	Kravtsov, V. E. (2011). “Random matrix representations of critical statistics”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 250–269 (cit. on p. 62).

krylov:99:analytic

Krylov, N. V. (1999). “An analytic approach to SPDEs”. In: *Stochastic partial differential equations: six perspectives*. Vol. 64. Math. Surveys Monogr. Amer. Math. Soc., Providence, RI, pp. 185–242. DOI: [10.1090/surv/064/05](https://doi.org/10.1090/surv/064/05). URL: <https://doi.org/10.1090/surv/064/05> (cit. on p. 62).

krylov.rozovskiui:79:stochastic

Krylov, N. V. and B. L. Rozovskiui (1979). “Stochastic evolution equations”. In: *Current problems in mathematics, Vol. 14 (Russian)*. Akad. Nauk SSSR, Vsesoyuz. Inst. Nauchn. i Tekhn. Informatsii, Moscow, pp. 71–147, 256 (cit. on p. 62).

kuijlaars:11:universality

Kuijlaars, A. B. J. (2011). “Universality”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 103–134 (cit. on p. 62).

kunstmann.weis:04:maximal

Kunstmann, Peer C. and Lutz Weis (2004). “Maximal L_p -regularity for parabolic equations, Fourier multiplier theorems and H^∞ -functional calculus”. In: *Functional analytic methods for evolution equations*. Vol. 1855. Lecture Notes in Math. Springer, Berlin, pp. 65–311. DOI: [10.1007/978-3-540-44653-8_2](https://doi.org/10.1007/978-3-540-44653-8_2). URL: https://doi.org/10.1007/978-3-540-44653-8_2 (cit. on p. 62).

kurtz:11:equivalence

Kurtz, Thomas G. (2011). “Equivalence of stochastic equations and martingale problems”. In: *Stochastic analysis 2010*. Springer, Heidelberg, pp. 113–130. DOI: [10.1007/978-3-642-15358-7_6](https://doi.org/10.1007/978-3-642-15358-7_6). URL: https://doi.org/10.1007/978-3-642-15358-7_6 (cit. on p. 63).

lataa-a.matlak:17:royens

Lataa Rafaand Matlak, Dariusz (2017). “Royen’s proof of the Gaussian correlation inequality”. In: *Geometric aspects of functional analysis*. Vol. 2169. Lecture Notes in Math. Springer, Cham, pp. 265–275 (cit. on p. 63).

lawler:12:fractal

Lawler, Gregory F. (2012). “Fractal and multifractal properties of Schramm-Loewner evolution”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 277–318 (cit. on p. 63).

lawler.schramm.ea:04:on

Lawler, Gregory F., Oded Schramm, and Wendelin Werner (2004). “On the scaling limit of planar self-avoiding walk”. In: *Fractal geometry and applications: a jubilee of Benoît Mandelbrot, Part 2*. Vol. 72. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 339–364. DOI: [10.1090/pspum/072.2/2112127](https://doi.org/10.1090/pspum/072.2/2112127). URL: <https://doi.org/10.1090/pspum/072.2/2112127> (cit. on p. 63).

le-gall:94:exponential

Le Gall, Jean-François (1994). “Exponential moments for the renormalized self-intersection local time of planar Brownian motion”. In: *Séminaire de Probabilités, XXVIII*. Vol. 1583. Lecture Notes in Math. Springer, Berlin, pp. 172–180. DOI: [10.1007/BFb0073845](https://doi.org/10.1007/BFb0073845). URL: <https://doi.org/10.1007/BFb0073845> (cit. on p. 63).

le-gall.miermont:12:scaling

Le Gall, Jean-François and Grégory Miermont (2012). “Scaling limits of random trees and planar maps”. In: *Probability and statistical physics in two and more dimensions*. Vol. 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pp. 155–211 (cit. on p. 63).

ledoux:96:isoperimetry

Ledoux, Michel (1996). “Isoperimetry and Gaussian analysis”. In: *Lectures on probability theory and statistics (Saint-Flour, 1994)*. Vol. 1648. Lecture Notes in Math. Springer, Berlin, pp. 165–294. DOI: [10.1007/BFb0095676](https://doi.org/10.1007/BFb0095676). URL: <https://doi.org/10.1007/BFb0095676> (cit. on p. 64).

leon.navarro.ea:03:anticipating	León, Jorge A., Reyla Navarro, and David Nualart (2003). “An anticipating calculus approach to the utility maximization of an insider”. In: vol. 13. 1. Conference on Applications of Malliavin Calculus in Finance (Rocquencourt, 2001), pp. 171–185. DOI: 10.1111/1467-9965.00012 . URL: https://doi.org/10.1111/1467-9965.00012 (cit. on p. 64).
li.shao:01:gaussian	Li, W. V. and Q.-M. Shao (2001). “Gaussian processes: inequalities, small ball probabilities and applications”. In: <i>Stochastic processes: theory and methods</i> . Vol. 19. Handbook of Statist. North-Holland, Amsterdam, pp. 533–597. DOI: 10.1016/S0169-7161(01)19019-X . URL: https://doi.org/10.1016/S0169-7161(01)19019-X (cit. on p. 65).
li.shao:00:note	Li, Wenbo V. and Qi-Man Shao (2000). “A note on the Gaussian correlation conjecture”. In: <i>High dimensional probability, II (Seattle, WA, 1999)</i> . Vol. 47. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 163–171. DOI: 10.1142/s0129626499000189 . URL: https://doi.org/10.1142/s0129626499000189 (cit. on p. 65).
lotz.mccoy.ea:20:concentration	Lotz, Martin et al. ([2020] I2020). “Concentration of the intrinsic volumes of a convex body”. In: <i>Geometric aspects of functional analysis. Vol. II</i> . Vol. 2266. Lecture Notes in Math. Springer, Cham, pp. 139–167. DOI: 10.1007/978-3-030-46762-3_6 . URL: https://doi.org/10.1007/978-3-030-46762-3_6 (cit. on p. 65).
mainardi.gorenflo:00:on	Mainardi, Francesco and Rudolf Gorenflo (2000). “On Mittag-Leffler-type functions in fractional evolution processes”. In: vol. 118. 1-2. Higher transcendental functions and their applications, pp. 283–299. DOI: 10.1016/S0377-0427(00)00294-6 . URL: https://doi.org/10.1016/S0377-0427(00)00294-6 (cit. on p. 66).
marino:11:string	Mariño, Marcos (2011). “String theory”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 641–660 (cit. on p. 67).
uez-carreras.sanz-sole:98:taylor	Márquez-Carreras, David and Marta Sanz-Solé (1998). “Taylor expansion of the density in a stochastic heat equation”. In: vol. 49. 2-3. Dedicated to the memory of Fernando Serrano, pp. 399–415 (cit. on p. 67).
maximon:10:3j-6j-9j	Maximon, L. C. (2010). “3j, 6j, 9j symbols”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 757–766 (cit. on p. 67).
mayer-wolf.zakai.ea:88:on	Mayer-Wolf, E., M. Zakai, and O. Zeitouni (1988). “On the memory length of the optimal nonlinear filter”. In: <i>Stochastic differential systems, stochastic control theory and applications (Minneapolis, Minn., 1986)</i> . Vol. 10. IMA Vol. Math. Appl. Springer, New York, pp. 311–322. ISBN: 0-387-96641-2. DOI: 10.1007/978-1-4613-8762-6_20 . URL: https://doi.org/10.1007/978-1-4613-8762-6_20 (cit. on p. 67).
mayer-wolf.nualart.ea:92:large	Mayer-Wolf, Eduardo, David Nualart, and Víctor Pérez-Abreu (1992). “Large deviations for multiple Wiener-Itô integral processes”. In: <i>Séminaire de Probabilités, XXVI</i> . Vol. 1526. Lecture Notes in Math. Springer, Berlin, pp. 11–31. DOI: 10.1007/BFb0084307 . URL: https://doi.org/10.1007/BFb0084307 (cit. on p. 67).
meerschaert.nane.ea:19:inverse	Meerschaert, Mark M., Erkan Nane, and P. Vellaisamy (2019). “Inverse subordinators and time fractional equations”. In: <i>Handbook of frac-</i>

- tional calculus with applications. Vol. 1.* De Gruyter, Berlin, pp. 407–426 (cit. on p. 68).
- meyer:89:wavelets Meyer, Yves (1989). “Wavelets and operators”. In: *Analysis at Urbana, Vol. I (Urbana, IL, 1986–1987)*. Vol. 137. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pp. 256–365 (cit. on p. 68).
- levicius.rozovskii:99:martingale Mikulevicius, R. and B. L. Rozovskii (1999). “Martingale problems for stochastic PDE’s”. In: *Stochastic partial differential equations: six perspectives*. Vol. 64. Math. Surveys Monogr. Amer. Math. Soc., Providence, RI, pp. 243–325. DOI: [10.1090/surv/064/06](https://doi.org/10.1090/surv/064/06). URL: <https://doi.org/10.1090/surv/064/06> (cit. on p. 68).
- millet.nualart.ea:91:small Millet, A., D. Nualart, and M. Sanz (1991). “Small perturbations for quasilinear anticipating stochastic differential equations”. In: *Random partial differential equations (Oberwolfach, 1989)*. Vol. 102. Internat. Ser. Numer. Math. Birkhäuser, Basel, pp. 149–157. DOI: [10.1007/978-3-0348-6413-8_12](https://doi.org/10.1007/978-3-0348-6413-8_12). URL: https://doi.org/10.1007/978-3-0348-6413-8_12 (cit. on p. 69).
- millet.nualart.ea:91:composition Millet, Annie, David Nualart, and Marta Sanz (1991). “Composition of large deviation principles and applications”. In: *Stochastic analysis*. Academic Press, Boston, MA, pp. 383–395 (cit. on p. 69).
- millet.sanz-sole:93:on Millet, Annie and Marta Sanz-Solé (1993). “On the support of a Skorohod anticipating stochastic differential equation”. In: *Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)*. Vol. 32. Progr. Probab. Birkhäuser, Basel, pp. 103–131 (cit. on p. 69).
- millet.sanz-sole:94:simple Millet, Annie and Marta Sanz-Solé (1994a). “A simple proof of the support theorem for diffusion processes”. In: *Séminaire de Probabilités, XXVIII*. Vol. 1583. Lecture Notes in Math. Springer, Berlin, pp. 36–48. DOI: [10.1007/BFb0073832](https://doi.org/10.1007/BFb0073832). URL: <https://doi.org/10.1007/BFb0073832> (cit. on p. 69).
- millet.sanz-sole:96:varadhan — (1996). “Varadhan estimates for the density of the solution to a parabolic stochastic partial differential equation”. In: *Stochastic analysis and applications (Powys, 1995)*. World Sci. Publ., River Edge, NJ, pp. 330–342 (cit. on p. 69).
- millet.sanz-sole:08:approximation — (2008). “Approximation of rough paths of fractional Brownian motion”. In: *Seminar on Stochastic Analysis, Random Fields and Applications V*. Vol. 59. Progr. Probab. Birkhäuser, Basel, pp. 275–303. DOI: [10.1007/978-3-7643-8458-6_16](https://doi.org/10.1007/978-3-7643-8458-6_16). URL: https://doi.org/10.1007/978-3-7643-8458-6_16 (cit. on p. 69).
- mitrea.mitrea.ea:11:optimal Mitrea, I., M. Mitrea, and M. Wright (2011). “Optimal estimates for the inhomogeneous problem for the bi-Laplacian in three-dimensional Lipschitz domains”. In: vol. 172. 1. Problems in mathematical analysis. No. 51, pp. 24–134. DOI: [10.1007/s10958-010-0187-4](https://doi.org/10.1007/s10958-010-0187-4). URL: <https://doi.org/10.1007/s10958-010-0187-4> (cit. on p. 69).
- mitter.zeitouni:92:spde Mitter, S. K. and O. Zeitouni (1992). “An SPDE formulation for image segmentation”. In: *Stochastic partial differential equations and applications (Trento, 1990)*. Vol. 268. Pitman Res. Notes Math. Ser. Longman Sci. Tech., Harlow, pp. 257–267. ISBN: 0-582-10051-8 (cit. on p. 69).
- miyachi:91:extension Miyachi, Akihiko (1991). “Extension theorems for real variable Hardy and Hardy-Sobolev spaces”. In: *Harmonic analysis (Sendai, 1990)*.

- ICM-90 Satell. Conf. Proc. Springer, Tokyo, pp. 170–182 (cit. on p. 69).
- `moerbeke:11:random` Moerbeke, Pierre van (2011). “Random matrix theory and integrable systems”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 198–230 (cit. on p. 69).
- `morozov:11:unitary` Morozov, A. (2011). “Unitary integrals and related matrix models”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 353–375 (cit. on p. 70).
- `mourrat.weber.ea:17:construction` Mourrat, Jean-Christophe, Hendrik Weber, and Weijun Xu (2017). “Construction of Φ_3^4 diagrams for pedestrians”. In: *From particle systems to partial differential equations*. Vol. 209. Springer Proc. Math. Stat. Springer, Cham, pp. 1–46. DOI: [10.1007/978-3-319-66839-0_1](https://doi.org/10.1007/978-3-319-66839-0_1). URL: https://doi.org/10.1007/978-3-319-66839-0%5C_1 (cit. on p. 70).
- `mueller.sowers:95:travelling` Mueller, C. and R. Sowers (1995). “Travelling waves for the KPP equation with noise”. In: *Stochastic analysis (Ithaca, NY, 1993)*. Vol. 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 603–609. DOI: [10.1090/pspum/057/1335501](https://doi.org/10.1090/pspum/057/1335501). URL: <https://doi.org/10.1090/pspum/057/1335501> (cit. on p. 70).
- `mueller.tribe:02:measure-valued` Mueller, C. and R. Tribe (2002a). “A measure-valued process related to the parabolic Anderson model”. In: *Seminar on Stochastic Analysis, Random Fields and Applications, III (Ascona, 1999)*. Vol. 52. Progr. Probab. Birkhäuser, Basel, pp. 219–227 (cit. on p. 70).
- `mueller:82:exit` Mueller, Carl (1982b). “Exit times of diffusions”. In: *Martingale theory in harmonic analysis and Banach spaces (Cleveland, Ohio, 1981)*. Vol. 939. Lecture Notes in Math. Springer, Berlin-New York, pp. 98–105 (cit. on p. 70).
- `mueller:88:counterexample` — (1988). “A counterexample for Brownian motion on manifolds”. In: *Geometry of random motion (Ithaca, N.Y., 1987)*. Vol. 73. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 217–221. DOI: [10.1090/conm/073/954641](https://doi.org/10.1090/conm/073/954641). URL: <https://doi.org/10.1090/conm/073/954641> (cit. on p. 70).
- `mueller:92:on` Mueller, Carl (1992). “On the polynomial hull of two balls”. In: *The Madison Symposium on Complex Analysis (Madison, WI, 1991)*. Vol. 137. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 343–350. DOI: [10.1090/conm/137/1190995](https://doi.org/10.1090/conm/137/1190995). URL: <https://doi.org/10.1090/conm/137/1190995> (cit. on p. 70).
- `mueller:09:some` — (2009). “Some tools and results for parabolic stochastic partial differential equations”. In: *A minicourse on stochastic partial differential equations*. Vol. 1962. Lecture Notes in Math. Springer, Berlin, pp. 111–144. DOI: [10.1007/978-3-540-85994-9_4](https://doi.org/10.1007/978-3-540-85994-9_4). URL: https://doi.org/10.1007/978-3-540-85994-9%5C_4 (cit. on p. 70).
- `mueller:15:stochastic` — (2015). “Stochastic PDE from the point of view of particle systems and duality”. In: *Stochastic analysis: a series of lectures*. Vol. 68. Progr. Probab. Birkhäuser/Springer, Basel, pp. 271–295. DOI: [10.1007/978-3-0348-0909-2_10](https://doi.org/10.1007/978-3-0348-0909-2_10). URL: https://doi.org/10.1007/978-3-0348-0909-2%5C_10 (cit. on p. 70).
- `mueller.pardoux:99:critical` Mueller, Carl and Etienne Pardoux (1999). “The critical exponent for a stochastic PDE to hit zero”. In: *Stochastic analysis, control, optimization and applications*. Systems Control Found. Appl. Birkhäuser Boston, Boston, MA, pp. 325–338 (cit. on p. 71).

- `mueller.tribe:94:stochastic` Mueller, Carl and Roger Tribe (1994b). “A stochastic PDE arising as the limit of a long-range contact process, and its phase transition”. In: *Measure-valued processes, stochastic partial differential equations, and interacting systems (Montreal, PQ, 1992)*. Vol. 5. CRM Proc. Lecture Notes. Amer. Math. Soc., Providence, RI, pp. 175–178. DOI: [10.1090/crmp/005/14](https://doi.org/10.1090/crmp/005/14). URL: <https://doi.org/10.1090/crmp/005/14> (cit. on p. 71).
- `muller.sieber:11:quantum` Müller, Sebastian and Martin Sieber (2011). “Quantum chaos and quantum graphs”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 683–702 (cit. on p. 71).
- `nane:12:fractional` Nane, Erkan (2012). “Fractional Cauchy problems on bounded domains: survey of recent results”. In: *Fractional dynamics and control*. Springer, New York, pp. 185–198. DOI: [10.1007/978-1-4614-0457-6_15](https://doi.org/10.1007/978-1-4614-0457-6_15). URL: https://doi.org/10.1007/978-1-4614-0457-6_15 (cit. on p. 72).
- `narayanan.palmer.ea:92:some` Narayanan, Rajamani S., John Palmer, and Craig A. Tracy (1992). “Some isomonodromy problems in hyperbolic space”. In: *Painlevé transcendents (Sainte-Adèle, PQ, 1990)*. Vol. 278. NATO Adv. Sci. Inst. Ser. B: Phys. Plenum, New York, pp. 407–423 (cit. on p. 72).
- `neveu:88:multiplicative` Neveu, J. (1988). “Multiplicative martingales for spatial branching processes”. In: *Seminar on Stochastic Processes, 1987 (Princeton, NJ, 1987)*. Vol. 15. Progr. Probab. Statist. Birkhäuser Boston, Boston, MA, pp. 223–242. DOI: [10.1007/978-1-4684-0550-7_10](https://doi.org/10.1007/978-1-4684-0550-7_10). URL: https://doi.org/10.1007/978-1-4684-0550-7_10 (cit. on p. 72).
- `nienhuis:87:coulomb` Nienhuis, Bernard (1987). “Coulomb gas formulation of two-dimensional phase transitions”. In: *Phase transitions and critical phenomena, Vol. 11*. Academic Press, London, pp. 1–53 (cit. on p. 72).
- `nourdin:08:simple` Nourdin, Ivan (2008a). “A simple theory for the study of SDEs driven by a fractional Brownian motion, in dimension one”. In: *Séminaire de probabilités XLI*. Vol. 1934. Lecture Notes in Math. Springer, Berlin, pp. 181–197. DOI: [10.1007/978-3-540-77913-1_8](https://doi.org/10.1007/978-3-540-77913-1_8). URL: https://doi.org/10.1007/978-3-540-77913-1_8 (cit. on p. 73).
- `nourdin:13:lectures` Nourdin, Ivan (2013). “Lectures on Gaussian approximations with Malliavin calculus”. In: *Séminaire de Probabilités XLV*. Vol. 2078. Lecture Notes in Math. Springer, Cham, pp. 3–89. DOI: [10.1007/978-3-319-00321-4_1](https://doi.org/10.1007/978-3-319-00321-4_1). URL: https://doi.org/10.1007/978-3-319-00321-4_1 (cit. on p. 73).
- `nourdin.peccati:10:steins` Nourdin, Ivan and Giovanni Peccati (2010b). “Stein’s method meets Malliavin calculus: a short survey with new estimates”. In: *Recent development in stochastic dynamics and stochastic analysis*. Vol. 8. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pp. 207–236. DOI: [10.1142/9789814277266_0014](https://doi.org/10.1142/9789814277266_0014). URL: https://doi.org/10.1142/9789814277266_0014 (cit. on p. 73).
- `nourdin.peccati:17:fourth` — (2017). “Fourth moments and products: unified estimates”. In: *Convergence and concentration*. Vol. 161. IMA Vol. Math. Appl. Springer, New York, pp. 285–295 (cit. on p. 73).
- `.peccati.ea:13:multi-dimensional` Nourdin, Ivan, Giovanni Peccati, and Roland Speicher (2013). “Multi-dimensional semicircular limits on the free Wigner chaos”. In: *Seminar on Stochastic Analysis, Random Fields and Applications VII*.

- Vol. 67. Progr. Probab. Birkhäuser/Springer, Basel, pp. 211–221 (cit. on p. 73).
- `nourdin.poly:16:convergence` Nourdin, Ivan and Guillaume Poly (2016). “Convergence in law implies convergence in total variation for polynomials in independent Gaussian, gamma or beta random variables”. In: *High dimensional probability VII*. Vol. 71. Progr. Probab. Springer, [Cham], pp. 381–394. DOI: [10.1007/978-3-319-40519-3_17](https://doi.org/10.1007/978-3-319-40519-3_17). URL: https://doi.org/10.1007/978-3-319-40519-3_17 (cit. on p. 73).
- `nourdin.zheng:19:exchangeable` Nourdin, Ivan and Guangqu Zheng ([2019] 2019). “Exchangeable pairs on Wiener chaos”. In: *High dimensional probability VIII—the Oaxaca volume*. Vol. 74. Progr. Probab. Birkhäuser/Springer, Cham, pp. 277–303. DOI: [10.1007/978-3-030-26391-1_14](https://doi.org/10.1007/978-3-030-26391-1_14). URL: https://doi.org/10.1007/978-3-030-26391-1_14 (cit. on p. 74).
- `nualart:81:martingales` Nualart, D. (1981b). “Martingales à variation indépendante du chemin”. In: *Two-index random processes (Paris, 1980)*. Vol. 863. Lecture Notes in Math. Springer, Berlin, pp. 128–148 (cit. on p. 74).
- `nualart:83:differents` — (1983a). “Différents types de martingales à deux indices”. In: *Seminar on probability, XVII*. Vol. 986. Lecture Notes in Math. Springer, Berlin, pp. 398–417. DOI: [10.1007/BFb0068333](https://doi.org/10.1007/BFb0068333). URL: <https://doi.org/10.1007/BFb0068333> (cit. on p. 74).
- `nualart:86:malliavin` — (1986). “Malliavin calculus and stochastic integrals”. In: *Probability and Banach spaces (Zaragoza, 1985)*. Vol. 1221. Lecture Notes in Math. Springer, Berlin, pp. 182–194. DOI: [10.1007/BFb0099114](https://doi.org/10.1007/BFb0099114). URL: <https://doi.org/10.1007/BFb0099114> (cit. on p. 74).
- `rt.aguilar-martin:80:generalized` Nualart, D. and J. Aguilar-Martin (1980). “Generalized wide sense Markov processes and quadratic dynamical discrete systems”. In: *Second International Conference on Information Sciences and Systems (Univ. Patras, Patras, 1979), Vol. II*. Reidel, Dordrecht-Boston, Mass., pp. 411–423 (cit. on p. 74).
- `rtiz-latorre:11:multidimensional` Nualart, D. and S. Ortiz-Latorre (2011). “Multidimensional Wick-Itô formula for Gaussian processes”. In: *Stochastic analysis, stochastic systems, and applications to finance*. World Sci. Publ., Hackensack, NJ, pp. 3–26. DOI: [10.1142/9789814355711_0001](https://doi.org/10.1142/9789814355711_0001). URL: https://doi.org/10.1142/9789814355711_0001 (cit. on p. 74).
- `nualart.sanz:81:conditional` Nualart, D. and M. Sanz (1981b). “The conditional independence property in filtrations associated to stopping lines”. In: *Two-index random processes (Paris, 1980)*. Vol. 863. Lecture Notes in Math. Springer, Berlin, pp. 202–210 (cit. on p. 74).
- `nualart.thieullen:96:anticipative` Nualart, D. and M. Thieullen (1996). “Anticipative stochastic differential equations driven by a multidimensional Brownian motion”. In: *Stochastic analysis: random fields and measure-valued processes (Ramat Gan, 1993/1995)*. Vol. 10. Israel Math. Conf. Proc. Bar-Ilan Univ., Ramat Gan, pp. 169–181 (cit. on p. 74).
- `nualart.ustunel.ea:90:some*1` Nualart, D., A. S. Üstünel, and M. Zakai (1990b). “Some remarks on independence and conditioning on Wiener space”. In: *Stochastic analysis and related topics, II (Silivri, 1988)*. Vol. 1444. Lecture Notes in Math. Springer, Berlin, pp. 122–127. DOI: [10.1007/BFb0083612](https://doi.org/10.1007/BFb0083612). URL: <https://doi.org/10.1007/BFb0083612> (cit. on p. 74).
- `nualart.zakai:89:summary` Nualart, D. and M. Zakai (1989a). “A summary of some identities of the Malliavin calculus”. In: *Stochastic partial differential equations and applications, II (Trento, 1988)*. Vol. 1390. Lecture Notes in Math.

- Springer, Berlin, pp. 192–196. DOI: [10.1007/BFb0083946](https://doi.org/10.1007/BFb0083946). URL: <https://doi.org/10.1007/BFb0083946> (cit. on p. 74).
- `nualart:79:decomposition` Nualart, David (1979). “Decomposition of independent valued stochastic measures”. In: *Contributions in probability and mathematical statistics, teaching of mathematics and analysis (Spanish)*. Grindley, Granada, pp. 83–90 (cit. on p. 74).
- `nualart:86:application` — (1986). “Application du calcul de Malliavin aux équations différentielles stochastiques sur le plan”. In: *Séminaire de Probabilités, XX, 1984/85*. Vol. 1204. Lecture Notes in Math. Springer, Berlin, pp. 379–395. DOI: [10.1007/BFb0075730](https://doi.org/10.1007/BFb0075730). URL: <https://doi.org/10.1007/BFb0075730> (cit. on p. 75).
- `nualart:88:noncausal` — (1988). “Noncausal stochastic integrals and calculus”. In: *Stochastic analysis and related topics (Silivri, 1986)*. Vol. 1316. Lecture Notes in Math. Springer, Berlin, pp. 80–129. DOI: [10.1007/BFb0081930](https://doi.org/10.1007/BFb0081930). URL: <https://doi.org/10.1007/BFb0081930> (cit. on p. 75).
- `nualart:89:remarque` — (1989b). “Une remarque sur le développement en chaos d’une diffusion”. In: *Séminaire de Probabilités, XXIII*. Vol. 1372. Lecture Notes in Math. Springer, Berlin, pp. 165–168. DOI: [10.1007/BFb0083969](https://doi.org/10.1007/BFb0083969). URL: <https://doi.org/10.1007/BFb0083969> (cit. on p. 75).
- `nualart:91:malliavin` — (1991a). “Malliavin calculus and related topics”. In: *Stochastic processes and related topics (Georgenthal, 1990)*. Vol. 61. Math. Res. Akademie-Verlag, Berlin, pp. 103–127 (cit. on p. 75).
- `nualart:91:nonlinear` — (1991b). “Nonlinear transformations of the Wiener measure and applications”. In: *Stochastic analysis*. Academic Press, Boston, MA, pp. 397–431 (cit. on p. 75).
- `nualart:93:markov` — (1993). “Markov fields and transformations of the Wiener measure”. In: *Stochastic analysis and related topics (Oslo, 1992)*. Vol. 8. Stochastics Monogr. Gordon and Breach, Montreux, pp. 45–88 (cit. on p. 75).
- `nualart:95:markov` — (1995a). “Markov properties for solutions of stochastic differential equations”. In: *Stochastic analysis (Ithaca, NY, 1993)*. Vol. 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 465–471. DOI: [10.1090/pspum/057/1335490](https://doi.org/10.1090/pspum/057/1335490). URL: <https://doi.org/10.1090/pspum/057/1335490> (cit. on p. 75).
- `nualart:98:analysis` Nualart, David (1998a). “Analysis on Wiener space and anticipating stochastic calculus”. In: *Lectures on probability theory and statistics (Saint-Flour, 1995)*. Vol. 1690. Lecture Notes in Math. Springer, Berlin, pp. 123–227. DOI: [10.1007/BFb0092538](https://doi.org/10.1007/BFb0092538). URL: <https://doi.org/10.1007/BFb0092538> (cit. on p. 75).
- `nualart:98:stochastic` — (1998b). “Stochastic anticipating calculus”. In: *Probability towards 2000 (New York, 1995)*. Vol. 128. Lect. Notes Stat. Springer, New York, pp. 249–262. DOI: [10.1007/978-1-4612-2224-8_15](https://doi.org/10.1007/978-1-4612-2224-8_15). URL: https://doi.org/10.1007/978-1-4612-2224-8_15 (cit. on p. 75).
- `nualart:99:stochastic` — (1999). “Stochastic partial differential equations perturbed by a white noise”. In: vol. 14. 1. First Conference on Mathematics (Catalan) (Bellaterra, 1998), pp. 85–98 (cit. on p. 75).
- `nualart:03:stochastic` — (2003). “Stochastic integration with respect to fractional Brownian motion and applications”. In: *Stochastic models (Mexico City, 2002)*. Vol. 336. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 3–39. DOI: [10.1090/conm/336/06025](https://doi.org/10.1090/conm/336/06025). URL: <https://doi.org/10.1090/conm/336/06025> (cit. on p. 75).

- `nualart:05:white` — (2005). “A white noise approach to fractional Brownian motion”. In: *Stochastic analysis: classical and quantum*. World Sci. Publ., Hackensack, NJ, pp. 112–126 (cit. on p. 75).
- `nualart:06:fractional` — (2006a). “Fractional Brownian motion: stochastic calculus and applications”. In: *International Congress of Mathematicians. Vol. III*. Eur. Math. Soc., Zürich, pp. 1541–1562 (cit. on p. 75).
- `nualart:09:application` — (2009a). “Application of Malliavin calculus to stochastic partial differential equations”. In: *A minicourse on stochastic partial differential equations*. Vol. 1962. Lecture Notes in Math. Springer, Berlin, pp. 73–109. DOI: [10.1007/978-3-540-85994-9_3](https://doi.org/10.1007/978-3-540-85994-9_3). URL: https://doi.org/10.1007/978-3-540-85994-9_3 (cit. on p. 75).
- `nualart:13:stochastic` — (2013). “Stochastic calculus with respect to the fractional Brownian motion”. In: *European Congress of Mathematics*. Eur. Math. Soc., Zürich, pp. 475–488 (cit. on p. 75).
- `nualart:14:normal` — (2014b). “Normal approximation on a finite Wiener chaos”. In: *Stochastic analysis and applications 2014*. Vol. 100. Springer Proc. Math. Stat. Springer, Cham, pp. 377–395. DOI: [10.1007/978-3-319-11292-3_14](https://doi.org/10.1007/978-3-319-11292-3_14). URL: https://doi.org/10.1007/978-3-319-11292-3_14 (cit. on p. 75).
- `nualart.ouknine:03:stochastic` Nualart, David and Youssef Ouknine (2003b). “Stochastic differential equations with additive fractional noise and locally unbounded drift”. In: *Stochastic inequalities and applications*. Vol. 56. Progr. Probab. Birkhäuser, Basel, pp. 353–365 (cit. on p. 75).
- `nualart.pardoux:91:stochastic` Nualart, David and Étienne Pardoux (1991b). “Stochastic differential equations with boundary conditions”. In: *Stochastic analysis and applications (Lisbon, 1989)*. Vol. 26. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 155–175 (cit. on p. 75).
- `nualart.ustunel:89:mesures` Nualart, David and Ali Süleyman Üstünel (1989a). “Mesures cylindriques et distributions sur l’espace de Wiener”. In: *Stochastic partial differential equations and applications, II (Trento, 1988)*. Vol. 1390. Lecture Notes in Math. Springer, Berlin, pp. 186–191. DOI: [10.1007/BFb0083945](https://doi.org/10.1007/BFb0083945). URL: <https://doi.org/10.1007/BFb0083945> (cit. on p. 76).
- `nualart.vives:90:anticipative` Nualart, David and Josep Vives (1990). “Anticipative calculus for the Poisson process based on the Fock space”. In: *Séminaire de Probabilités, XXIV, 1988/89*. Vol. 1426. Lecture Notes in Math. Springer, Berlin, pp. 154–165 (cit. on p. 76).
- `nualart.vives:94:smoothness` Nualart, David and Josep Vives (1994). “Smoothness of local time and related Wiener functionals”. In: *Chaos expansions, multiple Wiener-Itô integrals and their applications (Guanajuato, 1992)*. Probab. Stochastics Ser. CRC, Boca Raton, FL, pp. 317–335 (cit. on p. 76).
- `nualart.vives:95:duality` — (1995). “A duality formula on the Poisson space and some applications”. In: *Seminar on Stochastic Analysis, Random Fields and Applications (Ascona, 1993)*. Vol. 36. Progr. Probab. Birkhäuser, Basel, pp. 205–213 (cit. on p. 76).
- `nualart.vuillermot:06:stabilization` Nualart, David and Pierre A. Vuillermot (2006). “A stabilization phenomenon for a class of stochastic partial differential equations”. In: *Stochastic partial differential equations and applications—VII*. Vol. 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pp. 215–227. DOI: [10.1201/9781420028720.ch18](https://doi.org/10.1201/9781420028720.ch18). URL: <https://doi.org/10.1201/9781420028720.ch18> (cit. on p. 76).

nualart.zakai:89:partial	Nualart, David and Moshe Zakai (1989b). “The partial Malliavin calculus”. In: <i>Séminaire de Probabilités, XXIII</i> . Vol. 1372. Lecture Notes in Math. Springer, Berlin, pp. 362–381. DOI: 10.1007/BFb0083986 . URL: https://doi.org/10.1007/BFb0083986 (cit. on p. 76).
nualart.zakai:93:positive	— (1993). “Positive and strongly positive Wiener functionals”. In: <i>Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)</i> . Vol. 32. Progr. Probab. Birkhäuser, Basel, pp. 132–146 (cit. on p. 76).
oksendal.sulem.ea:12:optimal	Øksendal, Bernt, Agnès Sulem, and Tusheng Zhang (2012). “Optimal partial information control of SPDEs with delay and time-advanced backward SPDEs”. In: <i>Stochastic analysis and applications to finance</i> . Vol. 13. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pp. 355–383. DOI: 10.1142/9789814383585_0018 . URL: https://doi.org/10.1142/9789814383585_0018 (cit. on p. 77).
oksendal.sulem.ea:15:comparison	— (2015). “A comparison theorem for backward SPDEs with jumps”. In: <i>Festschrift Masatoshi Fukushima</i> . Vol. 17. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pp. 479–487. DOI: 10.1142/9789814596534_0023 . URL: https://doi.org/10.1142/9789814596534_0023 (cit. on p. 77).
oksendal.sulem.ea:16:stochastic	— (2016). “A stochastic HJB equation for optimal control of forward-backwards SDEs”. In: <i>The fascination of probability, statistics and their applications</i> . Springer, Cham, pp. 435–446 (cit. on p. 77).
olde-daalhuis:10:confluent	Olde Daalhuis, A. B. (2010a). “Confluent hypergeometric functions”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 321–349 (cit. on p. 77).
olde-daalhuis:10:hypergeometric	— (2010b). “Hypergeometric function”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 383–401 (cit. on p. 77).
olshanski:11:random	Olshanski, Grigori (2011). “Random permutations and related topics”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 510–533 (cit. on p. 77).
olver:10:airy	Olver, F. W. J. (2010). “Airy and related functions”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 193–213 (cit. on p. 77).
olver.maximon:10:bessel	Olver, F. W. J. and L. C. Maximon (2010). “Bessel functions”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 215–286 (cit. on p. 77).
olver.wong:10:asymptotic	Olver, F. W. J. and R. Wong (2010). “Asymptotic approximations”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 41–70 (cit. on p. 77).
orantin:11:chain	Orantin, N. (2011). “Chain of matrices, loop equations, and topological recursion”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 329–352 (cit. on p. 77).
ortiz-lopez.sanz-sole:11:laplace	Ortiz-López, Víctor and Marta Sanz-Solé (2011). “A Laplace principle for a stochastic wave equation in spatial dimension three”. In: <i>Stochastic analysis 2010</i> . Springer, Heidelberg, pp. 31–49. DOI: 10.1007/978-3-642-15358-7_3 . URL: https://doi.org/10.1007/978-3-642-15358-7_3 (cit. on p. 77).
ouyang:17:multiplicative	Ouyang, Cheng (2017). “Multiplicative functional for the heat equation on manifolds with boundary”. In: <i>Stochastic analysis and related topics</i> . Vol. 72. Progr. Probab. Birkhäuser/Springer, Cham, pp. 67–83.

DOI: [10.1007/978-3-319-59671-6_3](https://doi.org/10.1007/978-3-319-59671-6_3). URL: https://doi.org/10.1007/978-3-319-59671-6_5C_3 (cit. on p. 77).

palmer.tracy:90:monodromy

Palmer, John and Craig A. Tracy (1990). “Monodromy preserving deformation of the Dirac operator acting on the hyperbolic plane”. In: *Mathematics of nonlinear science (Phoenix, AZ, 1989)*. Vol. 108. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 119–131. DOI: [10.1090/conm/108/1068338](https://doi.org/10.1090/conm/108/1068338). URL: <https://doi.org/10.1090/conm/108/1068338> (cit. on p. 78).

pardoux:75:equations

Pardoux, E. (1975). “Équations aux dérivées partielles stochastiques de type monotone”. In: *Séminaire sur les Équations aux Dérivées Partielles (1974–1975), III*. Collège de France, Paris, Exp. No. 2, 10 (cit. on p. 78).

paris:10:incomplete

Paris, R. B. (2010a). “Incomplete gamma and related functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 175–192 (cit. on p. 78).

paris:10:struve

— (2010b). “Struve and related functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 287–301 (cit. on p. 78).

perkins:82:local*1

Perkins, Edwin (1982a). “Local time and pathwise uniqueness for stochastic differential equations”. In: *Seminar on Probability, XVI*. Vol. 920. Lecture Notes in Math. Springer, Berlin-New York, pp. 201–208 (cit. on p. 78).

perkins:02:dawson-watanabe

— (2002). “Dawson-Watanabe superprocesses and measure-valued diffusions”. In: *Lectures on probability theory and statistics (Saint-Flour, 1999)*. Vol. 1781. Lecture Notes in Math. Springer, Berlin, pp. 125–324 (cit. on p. 79).

peszat.zabczyk:06:stochastic

Peszat, Szymon and Jerzy Zabczyk (2006). “Stochastic heat and wave equations driven by an impulsive noise”. In: *Stochastic partial differential equations and applications—VII*. Vol. 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pp. 229–242. DOI: [10.1201/9781420028720.ch19](https://doi.org/10.1201/9781420028720.ch19). URL: <https://doi.org/10.1201/9781420028720.ch19> (cit. on p. 79).

pisier:86:probabilistic

Pisier, Gilles (1986). “Probabilistic methods in the geometry of Banach spaces”. In: *Probability and analysis (Varenna, 1985)*. Vol. 1206. Lecture Notes in Math. Springer, Berlin, pp. 167–241. DOI: [10.1007/BFb0076302](https://doi.org/10.1007/BFb0076302). URL: <https://doi.org/10.1007/BFb0076302> (cit. on p. 79).

pitt.robeva:94:on

Pitt, L. D. and R. S. Robeva (1994). “On the sharp Markov property for the Whittle field in 2-dimensions”. In: *Stochastic analysis on infinite-dimensional spaces (Baton Rouge, LA, 1994)*. Vol. 310. Pitman Res. Notes Math. Ser. Longman Sci. Tech., Harlow, pp. 242–254 (cit. on p. 79).

polyak:05:feynman

Polyak, Michael (2005). “Feynman diagrams for pedestrians and mathematicians”. In: *Graphs and patterns in mathematics and theoretical physics*. Vol. 73. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 15–42. DOI: [10.1090/pspum/073/2131010](https://doi.org/10.1090/pspum/073/2131010). URL: <https://doi.org/10.1090/pspum/073/2131010> (cit. on p. 79).

prahofer.spohn:02:current

Prähofer, Michael and Herbert Spohn (2002a). “Current fluctuations for the totally asymmetric simple exclusion process”. In: *In and out of equilibrium (Mambucaba, 2000)*. Vol. 51. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 185–204 (cit. on p. 79).

- `prahofer.spohn:02:scale` — (2002b). “Scale invariance of the PNG droplet and the Airy process”. In: vol. 108. 5-6. Dedicated to David Ruelle and Yasha Sinai on the occasion of their 65th birthdays, pp. 1071–1106. DOI: [10.1023/A:1019791415147](https://doi.org/10.1023/A:1019791415147). URL: <https://doi.org/10.1023/A:1019791415147> (cit. on p. 79).
- `priola.zabczyk:06:harmonic` Priola, Enrico and Jerzy Zabczyk (2006a). “Harmonic functions for generalized Mehler semigroups”. In: *Stochastic partial differential equations and applications—VII*. Vol. 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pp. 243–256. DOI: [10.1201/9781420028720.ch20](https://doi.org/10.1201/9781420028720.ch20). URL: <https://doi.org/10.1201/9781420028720.ch20> (cit. on p. 80).
- `priola.zabczyk:10:on` — (2010). “On linear evolution equations for a class of cylindrical Lévy noises”. In: *Stochastic partial differential equations and applications*. Vol. 25. Quad. Mat. Dept. Math., Seconda Univ. Napoli, Caserta, pp. 223–242 (cit. on p. 80).
- `quastel:96:diffusion` Quastel, J. (1996). “Diffusion in disordered media”. In: *Nonlinear stochastic PDEs (Minneapolis, MN, 1994)*. Vol. 77. IMA Vol. Math. Appl. Springer, New York, pp. 65–79. DOI: [10.1007/978-1-4613-8468-7_4](https://doi.org/10.1007/978-1-4613-8468-7_4). URL: https://doi.org/10.1007/978-1-4613-8468-7_4 (cit. on p. 80).
- `quastel:14:kardar-parisi-zhang` Quastel, J. D. (2014). “The Kardar-Parisi-Zhang equation and universality class”. In: *XVIIth International Congress on Mathematical Physics*. World Sci. Publ., Hackensack, NJ, pp. 113–133 (cit. on p. 80).
- `quastel:00:free` Quastel, Jeremy (2000). “Free boundary problem and hydrodynamic limit”. In: *Hydrodynamic limits and related topics (Toronto, ON, 1998)*. Vol. 27. Fields Inst. Commun. Amer. Math. Soc., Providence, RI, pp. 109–116. DOI: [10.1214/aop/1019160497](https://doi.org/10.1214/aop/1019160497). URL: <https://doi.org/10.1214/aop/1019160497> (cit. on p. 80).
- `quastel:02:time` — (2002). “Time reversal of degenerate diffusions”. In: *In and out of equilibrium (Mambucaba, 2000)*. Vol. 51. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 249–257 (cit. on p. 80).
- `quastel:10:kpz` — (2010a). “KPZ universality for KPZ”. In: *XVIth International Congress on Mathematical Physics*. World Sci. Publ., Hackensack, NJ, pp. 401–405. DOI: [10.1142/9789814304634_0030](https://doi.org/10.1142/9789814304634_0030). URL: https://doi.org/10.1142/9789814304634_0030 (cit. on p. 80).
- `quastel:12:introduction` — (2012). “Introduction to KPZ”. In: *Current developments in mathematics, 2011*. Int. Press, Somerville, MA, pp. 125–194 (cit. on p. 80).
- `quastel:14:exact` — (2014). “Exact solutions of the Kardar-Parisi-Zhang equation and weak universality for directed random polymers”. In: *Random matrix theory, interacting particle systems, and integrable systems*. Vol. 65. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, New York, pp. 443–450 (cit. on p. 80).
- `quastel.jankowski.ea:02:central` Quastel, Jeremy, Hanna Jankowski, and John Sheriff (2002). “Central limit theorem for zero-range processes”. In: vol. 9. 3. Special issue dedicated to Daniel W. Stroock and Srinivasa S. R. Varadhan on the occasion of their 60th birthday, pp. 393–406. DOI: [10.4310/MAA.2002.v9.n3.a6](https://doi.org/10.4310/MAA.2002.v9.n3.a6). URL: <https://doi.org/10.4310/MAA.2002.v9.n3.a6> (cit. on p. 80).
- `quastel.matetski:19:from` Quastel, Jeremy and Konstantin Matetski (2019). “From the totally asymmetric simple exclusion process to the KPZ fixed point”. In: *Random*

- matrices*. Vol. 26. IAS/Park City Math. Ser. Amer. Math. Soc., Providence, RI, pp. 251–301 (cit. on p. 80).
- quastel.remenik:14:airy Quastel, Jeremy and Daniel Remenik (2014). “Airy processes and variational problems”. In: *Topics in percolative and disordered systems*. Vol. 69. Springer Proc. Math. Stat. Springer, New York, pp. 121–171. DOI: [10.1007/978-1-4939-0339-9_5](https://doi.org/10.1007/978-1-4939-0339-9_5). URL: https://doi.org/10.1007/978-1-4939-0339-9_5 (cit. on p. 80).
- quastel.valko:08:note Quastel, Jeremy and Benedek Valkó (2008a). “A note on the diffusivity of finite-range asymmetric exclusion processes on \mathbb{Z} ”. In: *In and out of equilibrium. 2*. Vol. 60. Progr. Probab. Birkhäuser, Basel, pp. 543–549. DOI: [10.1007/978-3-7643-8786-0_25](https://doi.org/10.1007/978-3-7643-8786-0_25). URL: https://doi.org/10.1007/978-3-7643-8786-0_25 (cit. on p. 80).
- l.yau:99:fluctuation-dissipation Quastel, Jeremy and Horng-Tzer Yau (1999). “Fluctuation-dissipation equation and incompressible Navier-Stokes equations”. In: *XIIth International Congress of Mathematical Physics (ICMP '97) (Brisbane)*. Int. Press, Cambridge, MA, pp. 120–130 (cit. on p. 80).
- quer-sardanyons:13:gaussian Quer-Sardanyons, Lluís (2013). “Gaussian upper density estimates for spatially homogeneous SPDEs”. In: *Malliavin calculus and stochastic analysis*. Vol. 34. Springer Proc. Math. Stat. Springer, New York, pp. 299–314. DOI: [10.1007/978-1-4614-5906-4_13](https://doi.org/10.1007/978-1-4614-5906-4_13). URL: https://doi.org/10.1007/978-1-4614-5906-4_13 (cit. on p. 80).
- reinhardt.walker:10:jacobian Reinhardt, W. P. and P. L. Walker (2010a). “Jacobian elliptic functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 549–568 (cit. on p. 81).
- reinhardt.walker:10:theta — (2010b). “Theta functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 523–535 (cit. on p. 81).
- reinhardt.walker:10:weierstrass — (2010c). “Weierstrass elliptic and modular functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 569–585 (cit. on p. 81).
- richards:10:functions Richards, D. St. P. (2010). “Functions of matrix argument”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 767–774 (cit. on p. 81).
- rodgers.nagao:11:complex Rodgers, G. J. and T. Nagao (2011). “Complex networks”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 898–911 (cit. on p. 82).
- rovira.tindel:01:sharp Rovira, C. and S. Tindel (2001). “Sharp Laplace asymptotics for a hyperbolic SPDE”. In: *Stochastic analysis and related topics, VII (Kusadasi, 1998)*. Vol. 48. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 225–244 (cit. on p. 82).
- rovira.sanz-sole:95:nonlinear Rovira, Carles and Marta Sanz-Solé (1995). “A nonlinear hyperbolic SPDE: approximations and support”. In: *Stochastic partial differential equations (Edinburgh, 1994)*. Vol. 216. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pp. 241–261. DOI: [10.1017/CB09780511526213.016](https://doi.org/10.1017/CB09780511526213.016). URL: <https://doi.org/10.1017/CB09780511526213.016> (cit. on p. 82).
- rovira.sanz-sole:98:regularity Rovira, Carles and Marta Sanz-Solé (1998). “Regularity of the law for a class of anticipating stochastic differential equations”. In: *Stochastic analysis and related topics, VI (Geilo, 1996)*. Vol. 42. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 357–371 (cit. on p. 82).

roy.olver:10:elementary

Roy, R. and F. W. J. Olver (2010). “Elementary functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 103–134 (cit. on p. 82).

roy.olver.ea:10:algebraic

Roy, R., F. W. J. Olver, et al. (2010). “Algebraic and analytic methods”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 1–39 (cit. on p. 82).

saloff-coste:10:heat

Saloff-Coste, Laurent (2010). “The heat kernel and its estimates”. In: *Probabilistic approach to geometry*. Vol. 57. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, pp. 405–436. DOI: [10.2969/aspm/05710405](https://doi.org/10.2969/aspm/05710405). URL: <https://doi.org/10.2969/aspm/05710405> (cit. on p. 83).

sanz-sole:02:applications

Sanz-Solé, Marta (2002). “Applications of Malliavin calculus to SPDE’s”. In: *Stochastic partial differential equations and applications (Trento, 2002)*. Vol. 227. Lecture Notes in Pure and Appl. Math. Dekker, New York, pp. 429–442 (cit. on p. 83).

sanz-sole.sarra:00:path

Sanz-Solé, Marta and Mònica Sarra (2000). “Path properties of a class of Gaussian processes with applications to spde’s”. In: *Stochastic processes, physics and geometry: new interplays, I (Leipzig, 1999)*. Vol. 28. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pp. 303–316. DOI: [10.1016/S0304-4149\(98\)00092-1](https://doi.org/10.1016/S0304-4149(98)00092-1). URL: [https://doi.org/10.1016/S0304-4149\(98\)00092-1](https://doi.org/10.1016/S0304-4149(98)00092-1) (cit. on p. 83).

sanz-sole.sarra:02:holder

— (2002). “Hölder continuity for the stochastic heat equation with spatially correlated noise”. In: *Seminar on Stochastic Analysis, Random Fields and Applications, III (Ascona, 1999)*. Vol. 52. Progr. Probab. Birkhäuser, Basel, pp. 259–268 (cit. on p. 83).

sanz-sole.su:14:logarithmic

Sanz-Solé, Marta and André Süß (2014). “Logarithmic asymptotics of the densities of SPDEs driven by spatially correlated noise”. In: *Stochastic analysis and applications 2014*. Vol. 100. Springer Proc. Math. Stat. Springer, Cham, pp. 455–501. DOI: [10.1007/978-3-319-11292-3_16](https://doi.org/10.1007/978-3-319-11292-3_16). URL: https://doi.org/10.1007/978-3-319-11292-3_16 (cit. on p. 83).

sanz-sole.su:16:non-elliptic

— (2016). “Non-elliptic SPDEs and ambit fields: existence of densities”. In: *Stochastics of environmental and financial economics—Centre of Advanced Study, Oslo, Norway, 2014–2015*. Vol. 138. Springer Proc. Math. Stat. Springer, Cham, pp. 121–144. DOI: [10.1007/978-3-319-23425-0_5](https://doi.org/10.1007/978-3-319-23425-0_5). URL: https://doi.org/10.1007/978-3-319-23425-0_5 (cit. on p. 83).

scalas:06:five

Scalas, Enrico (2006). “Five years of continuous-time random walks in econophysics”. In: *The complex networks of economic interactions*. Vol. 567. Lecture Notes in Econom. and Math. Systems. Springer, Berlin, pp. 3–16. DOI: [10.1007/3-540-28727-2_1](https://doi.org/10.1007/3-540-28727-2_1). URL: https://doi.org/10.1007/3-540-28727-2_1 (cit. on p. 83).

schumacher:85:diffusions

Schumacher, Scott (1985). “Diffusions with random coefficients”. In: *Particle systems, random media and large deviations (Brunswick, Maine, 1984)*. Vol. 41. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 351–356. DOI: [10.1090/conm/041/814724](https://doi.org/10.1090/conm/041/814724). URL: <https://doi.org/10.1090/conm/041/814724> (cit. on p. 84).

es-sebaiy.nourdin:13:parameter

Es-Sebaiy, Khalifa and Ivan Nourdin (2013). “Parameter estimation for α -fractional bridges”. In: *Malliavin calculus and stochastic analysis*. Vol. 34. Springer Proc. Math. Stat. Springer, New York, pp. 385–412. DOI: [10.1007/978-1-4614-5906-4_17](https://doi.org/10.1007/978-1-4614-5906-4_17). URL: https://doi.org/10.1007/978-1-4614-5906-4_17 (cit. on p. 84).

- seppalainen:98:coupling Seppäläinen, T. (1998a). “Coupling the totally asymmetric simple exclusion process with a moving interface”. In: vol. 4. 4. I Brazilian School in Probability (Rio de Janeiro, 1997), pp. 593–628 (cit. on p. 84).
- seppalainen:99:recent Seppäläinen, Timo (1999b). “Recent results and open problems on the hydrodynamics of disordered asymmetric exclusion and zero-range processes”. In: vol. 4. 1. II Brazilian School of Probability (Portuguese) (Barra de Sahy, 1998), pp. 1–15 (cit. on p. 84).
- seppalainen:00:variational — (2000a). “A variational coupling for a totally asymmetric exclusion process with long jumps but no passing”. In: *Hydrodynamic limits and related topics (Toronto, ON, 1998)*. Vol. 27. Fields Inst. Commun. Amer. Math. Soc., Providence, RI, pp. 117–130 (cit. on p. 84).
- seppalainen:07:growth — (2007). “A growth model in multiple dimensions and the height of a random partial order”. In: *Asymptotics: particles, processes and inverse problems*. Vol. 55. IMS Lecture Notes Monogr. Ser. Inst. Math. Statist., Beachwood, OH, pp. 204–233. DOI: [10.1214/074921707000000373](https://doi.org/10.1214/074921707000000373). URL: <https://doi.org/10.1214/074921707000000373> (cit. on p. 84).
- seppalainen:08:directed — (2008). “Directed random growth models on the plane”. In: *Analysis and stochastics of growth processes and interface models*. Oxford Univ. Press, Oxford, pp. 9–38. DOI: [10.1093/acprof:oso/9780199239252.003.0001](https://doi.org/10.1093/acprof:oso/9780199239252.003.0001). URL: <https://doi.org/10.1093/acprof:oso/9780199239252.003.0001> (cit. on p. 84).
- seppalainen:18:corner — (2018). “The corner growth model with exponential weights”. In: *Random growth models*. Vol. 75. Proc. Sympos. Appl. Math. Amer. Math. Soc., Providence, RI, pp. 133–201. DOI: [10.1090/psapm/075](https://doi.org/10.1090/psapm/075). URL: <https://doi.org/10.1090/psapm/075> (cit. on p. 84).
- shepp.zeitouni:93:exponential Shepp, L. A. and O. Zeitouni (1993). “Exponential estimates for convex norms and some applications”. In: *Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)*. Vol. 32. Progr. Probab. Birkhäuser, Basel, pp. 203–215. ISBN: 3-7643-2833-9 (cit. on p. 85).
- sierocinski.zabczyk:89:on*1 Sierocinski, Andrzej and Jerzy Zabczyk (1989b). “On a packing problem”. In: *Stochastic systems and optimization (Warsaw, 1988)*. Vol. 136. Lect. Notes Control Inf. Sci. Springer, Berlin, pp. 356–359. DOI: [10.1007/BFb0002695](https://doi.org/10.1007/BFb0002695). URL: <https://doi.org/10.1007/BFb0002695> (cit. on p. 85).
- sleeman.kuznetsov:10:heun Sleeman, B. D. and V. B. Kuznetsov (2010). “Heun functions”. In: *NIST handbook of mathematical functions*. U.S. Dept. Commerce, Washington, DC, pp. 709–721 (cit. on p. 85).
- stroock.zeitouni:96:variations Stroock, D. W. and O. Zeitouni (1996). “Variations on a theme by Bismut”. In: 236. Hommage à P. A. Meyer et J. Neveu, pp. 291–301 (cit. on p. 86).
- stroock:83:some Stroock, Daniel W. (1983). “Some applications of stochastic calculus to partial differential equations”. In: *Eleventh Saint Flour probability summer school—1981 (Saint Flour, 1981)*. Vol. 976. Lecture Notes in Math. Springer, Berlin, pp. 267–382. DOI: [10.1007/BFb0067987](https://doi.org/10.1007/BFb0067987). URL: <https://doi.org/10.1007/BFb0067987> (cit. on p. 86).
- stroock.zeitouni:91:microcanonical Stroock, Daniel W. and Ofer Zeitouni (1991). “Microcanonical distributions, Gibbs states, and the equivalence of ensembles”. In: *Random walks, Brownian motion, and interacting particle systems*. Vol. 28. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 399–424. ISBN: 0-8176-3509-2 (cit. on p. 86).

talagrand:02:gaussian	Talagrand, Michel (2002). “Gaussian averages, Bernoulli averages, and Gibbs’ measures”. In: vol. 21. 3-4. Random structures and algorithms (Poznan, 2001), pp. 197–204. DOI: 10.1002/rsa.10059 . URL: https://doi.org/10.1002/rsa.10059 (cit. on p. 87).
temme:10:error	Temme, N. M. (2010a). “Error functions, Dawson’s and Fresnel integrals”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 159–171 (cit. on p. 87).
temme:10:exponential	— (2010b). “Exponential, logarithmic, sine, and cosine integrals”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 149–157 (cit. on p. 87).
temme:10:numerical	— (2010c). “Numerical methods”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 71–101 (cit. on p. 87).
temme:10:parabolic	— (2010d). “Parabolic cylinder functions”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 303–319 (cit. on p. 87).
tessitore.zabczyk:02:pricing	Tessitore, Gianmario and Jerzy Zabczyk (2002). “Pricing options for Markovian models”. In: <i>Stochastic processes and related topics (Siegmundsbury, 2000)</i> . Vol. 12. Stochastics Monogr. Taylor & Francis, London, pp. 249–268 (cit. on p. 87).
thompson:10:coulomb	Thompson, I. J. (2010). “Coulomb functions”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 741–756 (cit. on p. 87).
tindel.viens:02:regularity	Tindel, S. and F. Viens (2002). “Regularity conditions for parabolic SPDEs on Lie groups”. In: <i>Seminar on Stochastic Analysis, Random Fields and Applications, III (Ascona, 1999)</i> . Vol. 52. Progr. Probab. Birkhäuser, Basel, pp. 269–291 (cit. on p. 87).
tindel:96:diffusion	Tindel, Samy (1996). “Diffusion approximation for elliptic stochastic differential equations”. In: <i>Stochastic analysis and related topics, V (Silivri, 1994)</i> . Vol. 38. Progr. Probab. Birkhäuser Boston, Boston, MA, pp. 255–268 (cit. on p. 87).
tindel:09:on	— (2009). “On fractional diffusion processes”. In: <i>Journées Élie Cartan 2006, 2007 et 2008</i> . Vol. 19. Inst. Élie Cartan. Univ. Nancy, Nancy, pp. 219–232 (cit. on p. 87).
tindel.torrecilla:12:some	Tindel, Samy and Iván Torrecilla (2012). “Some differential systems driven by a fBm with Hurst parameter greater than 1/4”. In: <i>Stochastic analysis and related topics</i> . Vol. 22. Springer Proc. Math. Stat. Springer, Heidelberg, pp. 169–202. DOI: 10.1007/978-3-642-29982-7_8 . URL: https://doi.org/10.1007/978-3-642-29982-7_8 (cit. on p. 88).
tracy.widom:95:systems	Tracy, C. A. and H. Widom (1995). “Systems of partial differential equations for a class of operator determinants”. In: <i>Partial differential operators and mathematical physics (Holzhau, 1994)</i> . Vol. 78. Oper. Theory Adv. Appl. Birkhäuser, Basel, pp. 381–388 (cit. on p. 88).
tracy:89:introduction	Tracy, Craig A. (1989a). “Introduction to exactly solvable models in statistical mechanics”. In: <i>Theta functions—Bowdoin 1987, Part 1 (Brunswick, ME, 1987)</i> . Vol. 49. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 355–375 (cit. on p. 88).
tracy:90:monodromy	Tracy, Craig A. (1990). “Monodromy preserving deformation of linear ordinary and partial differential equations”. In: <i>Solitons in physics, mathematics, and nonlinear optics (Minneapolis, MN, 1988–89)</i> . Vol. 25.

IMA Vol. Math. Appl. Springer, New York, pp. 165–174. DOI: [10.1007/978-1-4613-9033-6_9](https://doi.org/10.1007/978-1-4613-9033-6_9). URL: https://doi.org/10.1007/978-1-4613-9033-6_9 (cit. on p. 88).

tracy.widom:93:introduction

Tracy, Craig A. and Harold Widom (1993a). “Introduction to random matrices”. In: *Geometric and quantum aspects of integrable systems (Scheveningen, 1992)*. Vol. 424. Lecture Notes in Phys. Springer, Berlin, pp. 103–130. DOI: [10.1007/BFb0021444](https://doi.org/10.1007/BFb0021444). URL: <https://doi.org/10.1007/BFb0021444> (cit. on p. 88).

tracy.widom:99:asymptotics

— (1999a). “Asymptotics of a class of Fredholm determinants”. In: *Spectral problems in geometry and arithmetic (Iowa City, IA, 1997)*. Vol. 237. Contemp. Math. Amer. Math. Soc., Providence, RI, pp. 167–174. DOI: [10.1090/conm/237/1710795](https://doi.org/10.1090/conm/237/1710795). URL: <https://doi.org/10.1090/conm/237/1710795> (cit. on p. 88).

tracy.widom:99:universality

— (1999c). “Universality of the distribution functions of random matrix theory”. In: *Statistical physics on the eve of the 21st century*. Vol. 14. Ser. Adv. Statist. Mech. World Sci. Publ., River Edge, NJ, pp. 230–239 (cit. on p. 88).

tracy.widom:00:distribution

— (2000a). “The distribution of the largest eigenvalue in the Gaussian ensembles: $\beta = 1, 2, 4$ ”. In: *Calogero-Moser-Sutherland models (Montréal, QC, 1997)*. CRM Ser. Math. Phys. Springer, New York, pp. 461–472 (cit. on p. 88).

tracy.widom:00:universality

— (2000b). “Universality of the distribution functions of random matrix theory”. In: *Integrable systems: from classical to quantum (Montréal, QC, 1999)*. Vol. 26. CRM Proc. Lecture Notes. Amer. Math. Soc., Providence, RI, pp. 251–264. DOI: [10.1090/crpm/026/12](https://doi.org/10.1090/crpm/026/12). URL: <https://doi.org/10.1090/crpm/026/12> (cit. on p. 88).

tracy.widom:02:airy

— (2002a). “Airy kernel and Painlevé II”. In: *Isomonodromic deformations and applications in physics (Montréal, QC, 2000)*. Vol. 31. CRM Proc. Lecture Notes. Amer. Math. Soc., Providence, RI, pp. 85–96. DOI: [10.1090/crpm/031/07](https://doi.org/10.1090/crpm/031/07). URL: <https://doi.org/10.1090/crpm/031/07> (cit. on p. 88).

tracy.widom:02:on

— (2002c). “On a distribution function arising in computational biology”. In: *MathPhys odyssey, 2001*. Vol. 23. Prog. Math. Phys. Birkhäuser Boston, Boston, MA, pp. 467–474 (cit. on p. 88).

tracy.widom:17:natural

— (2017b). “Natural boundary for a sum involving Toeplitz determinants”. In: *Large truncated Toeplitz matrices, Toeplitz operators, and related topics*. Vol. 259. Oper. Theory Adv. Appl. Birkhäuser/Springer, Cham, pp. 703–718 (cit. on p. 89).

tracy.widom:18:on

— (2018b). “On the ground state energy of the delta-function Fermi gas II: further asymptotics”. In: *Geometric methods in physics XXXV*. Trends Math. Birkhäuser/Springer, Cham, pp. 201–212 (cit. on p. 89).

tsai:16:infinite*1

Tsai, Li-Cheng (2016a). “Infinite dimensional stochastic differential equations by Dyson’s model”. In: *Stochastic analysis on large scale interacting systems*. RIMS Kôkyûroku Bessatsu, B59. Res. Inst. Math. Sci. (RIMS), Kyoto, pp. 175–201 (cit. on p. 89).

tsai:21:large

— ([2021] 2021). “Large deviations of the KPZ equation via the stochastic Airy operator”. In: *Stochastic analysis, random fields and integrable probability—Fukuoka 2019*. Vol. 87. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, pp. 415–429 (cit. on p. 89).

tulino.verdu:11:asymptotic	Tulino, A. M. and S. Verdú (2011). “Asymptotic singular value distributions in information theory”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 851–872 (cit. on p. 89).
wardowska.zabczyk:06:qualitative	Twardowska, Krystyna and Jerzy Zabczyk (2006). “Qualitative properties of solutions to stochastic Burgers’ system of equations”. In: <i>Stochastic partial differential equations and applications—VII</i> . Vol. 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pp. 311–322. DOI: 10.1201/9781420028720.ch25 . URL: https://doi.org/10.1201/9781420028720.ch25 (cit. on p. 89).
ustunel:12:transportation	Üstünel, Ali Suleyman (2012). “Transportation cost inequalities for diffusions under uniform distance”. In: <i>Stochastic analysis and related topics</i> . Vol. 22. Springer Proc. Math. Stat. Springer, Heidelberg, pp. 203–214. DOI: 10.1007/978-3-642-29982-7_9 . URL: https://doi.org/10.1007/978-3-642-29982-7_9 (cit. on p. 90).
varadhan:03:large	Varadhan, S. R. S. (2003). “Large deviations for random walks in a random environment”. In: vol. 56. 8. Dedicated to the memory of Jürgen K. Moser, pp. 1222–1245. DOI: 10.1002/cpa.10093 . URL: https://doi.org/10.1002/cpa.10093 (cit. on p. 90).
vazquez:96:free	Vazquez, J. L. (1996). “The free boundary problem for the heat equation with fixed gradient condition”. In: <i>Free boundary problems, theory and applications (Zakopane, 1995)</i> . Vol. 363. Pitman Res. Notes Math. Ser. Longman, Harlow, pp. 277–302 (cit. on p. 90).
verbaarschot:11:quantum	Verbaarschot, J. J. M. (2011). “Quantum chromodynamics”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 661–682 (cit. on p. 90).
vernizzi.orland:11:random	Vernizzi, Graziano and Henri Orland (2011). “Random matrix theory and ribonucleic acid (RNA) folding”. In: <i>The Oxford handbook of random matrix theory</i> . Oxford Univ. Press, Oxford, pp. 873–897 (cit. on p. 90).
viot:75:equations	Viot, Michel (1975). “Équations aux dérivées partielles stochastiques: formulation faible”. In: <i>Séminaire sur les Équations aux Dérivées Partielles (1974–1975), III, Exp. No. 1</i> . Collège de France, Paris, p. 16 (cit. on p. 90).
volkmer:10:lame	Volkmer, H. (2010). “Lamé functions”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 683–695 (cit. on p. 90).
walsh:86:introduction	Walsh, John B. (1986). “An introduction to stochastic partial differential equations”. In: <i>École d’été de probabilités de Saint-Flour, XIV—1984</i> . Vol. 1180. Lecture Notes in Math. Springer, Berlin, pp. 265–439. DOI: 10.1007/BFb0074920 . URL: https://doi.org/10.1007/BFb0074920 (cit. on p. 90).
wolf:10:mathieu	Wolf, G. (2010). “Mathieu functions and Hill’s equation”. In: <i>NIST handbook of mathematical functions</i> . U.S. Dept. Commerce, Washington, DC, pp. 651–681 (cit. on p. 91).
xiao:08:strong	Xiao, Yimin (2008). “Strong local nondeterminism and sample path properties of Gaussian random fields”. In: <i>Asymptotic theory in probability and statistics with applications</i> . Vol. 2. Adv. Lect. Math. (ALM). Int. Press, Somerville, MA, pp. 136–176 (cit. on p. 91).
xiao:09:sample	— (2009). “Sample path properties of anisotropic Gaussian random fields”. In: <i>A minicourse on stochastic partial differential equations</i> . Vol. 1962. Lecture Notes in Math. Springer, Berlin, pp. 145–212. DOI: 10.1007/

- 978-3-540-85994-9\5. URL: https://doi.org/10.1007/978-3-540-85994-9%5C_5 (cit. on p. 91).
- yezzi.nain.ea:06:on Yezzi, A. et al. (2006). “On a stochastic model of geometric snakes”. In: *Handbook of mathematical models in computer vision*. Springer, New York, pp. 161–174. ISBN: 978-0387-26371-7; 0-387-26371-3. DOI: [10.1007/0-387-28831-7_10](https://doi.org/10.1007/0-387-28831-7_10). URL: https://doi.org/10.1007/0-387-28831-7%5C_10 (cit. on p. 92).
- yor:85:renormalisation Yor, M. (1985). “Renormalisation et convergence en loi pour les temps locaux d’intersection du mouvement brownien dans \mathbf{R}^3 ”. In: *Séminaire de probabilités, XIX, 1983/84*. Vol. 1123. Lecture Notes in Math. Springer, Berlin, pp. 350–365. DOI: [10.1007/BFb0075865](https://doi.org/10.1007/BFb0075865). URL: <https://doi.org/10.1007/BFb0075865> (cit. on p. 92).
- zabczyk:85:structural Zabczyk, J. (1985b). “Structural properties and limit behaviour of linear stochastic systems in Hilbert spaces”. In: *Mathematical control theory*. Vol. 14. Banach Center Publ. PWN, Warsaw, pp. 591–609 (cit. on p. 92).
- zabczyk:86:stability — (1986). “Stability under small perturbations”. In: *Stochastic differential systems (Bad Honnef, 1985)*. Vol. 78. Lect. Notes Control Inf. Sci. Springer, Berlin, pp. 362–367. DOI: [10.1007/BFb0041178](https://doi.org/10.1007/BFb0041178). URL: <https://doi.org/10.1007/BFb0041178> (cit. on p. 92).
- zabczyk:87:exit — (1987a). “Exit problem for infinite-dimensional systems”. In: *Stochastic partial differential equations and applications (Trento, 1985)*. Vol. 1236. Lecture Notes in Math. Springer, Berlin, pp. 239–257. DOI: [10.1007/BFb0072894](https://doi.org/10.1007/BFb0072894). URL: <https://doi.org/10.1007/BFb0072894> (cit. on p. 92).
- zabczyk:89:on — (1989a). “On large deviations for stochastic evolution equations”. In: *Stochastic systems and optimization (Warsaw, 1988)*. Vol. 136. Lect. Notes Control Inf. Sci. Springer, Berlin, pp. 240–253. DOI: [10.1007/BFb0002685](https://doi.org/10.1007/BFb0002685). URL: <https://doi.org/10.1007/BFb0002685> (cit. on p. 92).
- zabczyk:89:symmetric — (1989c). “Symmetric solutions of semilinear stochastic equations”. In: *Stochastic partial differential equations and applications, II (Trento, 1988)*. Vol. 1390. Lecture Notes in Math. Springer, Berlin, pp. 237–256. DOI: [10.1007/BFb0083952](https://doi.org/10.1007/BFb0083952). URL: <https://doi.org/10.1007/BFb0083952> (cit. on p. 92).
- zabczyk:91:law — (1991). “Law equivalence of Ornstein-Uhlenbeck processes”. In: *Gaussian random fields (Nagoya, 1990)*. Vol. 1. Ser. Probab. Statist. World Sci. Publ., River Edge, NJ, pp. 420–432 (cit. on p. 92).
- zabczyk:93:fractional — (1993). “The fractional calculus and stochastic evolution equations”. In: *Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)*. Vol. 32. Progr. Probab. Birkhäuser, Basel, pp. 222–234 (cit. on p. 92).
- zabczyk:99:parabolic — (1999b). “Parabolic equations on Hilbert spaces”. In: *Stochastic PDE’s and Kolmogorov equations in infinite dimensions (Cetraro, 1998)*. Vol. 1715. Lecture Notes in Math. Springer, Berlin, pp. 117–213. DOI: [10.1007/BFb0092419](https://doi.org/10.1007/BFb0092419). URL: <https://doi.org/10.1007/BFb0092419> (cit. on p. 92).
- zabczyk:96:pricing Zabczyk, Jerzy (1996). “Pricing options by dynamic programming”. In: *Stochastic processes and related topics (Siegmondsberg, 1994)*. Vol. 10. Stochastics Monogr. Gordon and Breach, Yverdon, pp. 153–160 (cit. on p. 92).

- zabczyk:01:mini — (2001). “A mini course on stochastic partial differential equations”. In: *Stochastic climate models (Chorin, 1999)*. Vol. 49. Progr. Probab. Birkhäuser, Basel, pp. 257–284 (cit. on p. 92).
- zabczyk:02:classical Zabczyk, Jerzy (2002). “Classical control theory”. In: *Mathematical control theory, Part 1, 2 (Trieste, 2001)*. ICTP Lect. Notes, VIII. Abdus Salam Int. Cent. Theoret. Phys., Trieste, pp. 1–57 (cit. on p. 92).
- zabrodin:11:random Zabrodin, A. (2011). “Random matrices and Laplacian growth”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 802–823 (cit. on p. 92).
- zaslavsky:94:fractional Zaslavsky, G. M. (1994). “Fractional kinetic equation for Hamiltonian chaos”. In: vol. 76. 1-3. Chaotic advection, tracer dynamics and turbulent dispersion (Gavi, 1993), pp. 110–122. DOI: [10.1016/0167-2789\(94\)90254-2](https://doi.org/10.1016/0167-2789(94)90254-2). URL: [https://doi.org/10.1016/0167-2789\(94\)90254-2](https://doi.org/10.1016/0167-2789(94)90254-2) (cit. on p. 93).
- zeitouni:11:error Zeitouni, O. (2011). “Error bounds for the nonlinear filtering of diffusion processes”. In: *The Oxford handbook of nonlinear filtering*. Oxford Univ. Press, Oxford, pp. 561–571. ISBN: 978-0-19-953290-2 (cit. on p. 93).
- zeitouni:91:infinite Zeitouni, Ofer (1991). “Infinite dimensionality results for MAP estimation”. In: *Stochastic analysis*. Academic Press, Boston, MA, pp. 513–532. ISBN: 0-12-481005-5 (cit. on p. 93).
- zeitouni:00:map — (2000). “MAP estimation of diffusions—an updated account”. In: *System theory: modeling, analysis and control (Cambridge, MA, 1999)*. Vol. 518. Kluwer Internat. Ser. Engrg. Comput. Sci. Kluwer Acad. Publ., Boston, MA, pp. 145–154. ISBN: 0-7923-8618-3. DOI: [10.1007/978-1-4615-5223-9_11](https://doi.org/10.1007/978-1-4615-5223-9_11). URL: https://doi.org/10.1007/978-1-4615-5223-9_11 (cit. on p. 93).
- zeitouni:04:random — (2004). “Random walks in random environment”. In: *Lectures on probability theory and statistics*. Vol. 1837. Lecture Notes in Math. Springer, Berlin, pp. 189–312. ISBN: 3-540-20832-1. DOI: [10.1007/978-3-540-39874-5_2](https://doi.org/10.1007/978-3-540-39874-5_2). URL: https://doi.org/10.1007/978-3-540-39874-5_2 (cit. on p. 93).
- zeitouni:12:random — (2012). “Random walks in random environment”. In: *Computational complexity. Vols. 1–6*. Springer, New York, pp. 2564–2577. ISBN: 978-1-4614-1799-6; 978-1-4614-1800-9. DOI: [10.1007/978-1-4614-1800-9_157](https://doi.org/10.1007/978-1-4614-1800-9_157). URL: https://doi.org/10.1007/978-1-4614-1800-9_157 (cit. on p. 93).
- zeitouni:16:branching — (2016a). “Branching random walks and Gaussian fields”. In: *Probability and statistical physics in St. Petersburg*. Vol. 91. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pp. 437–471. ISBN: 978-1-4704-2248-6. DOI: [10.1090/pspum/091/01544](https://doi.org/10.1090/pspum/091/01544). URL: <https://doi.org/10.1090/pspum/091/01544> (cit. on p. 93).
- zeitouni:16:filtering — (2016b). “Filtering theory: mathematics in engineering, from Gauss to particle filters”. In: *Mathematics and society*. Eur. Math. Soc., Zürich, pp. 71–80. ISBN: 978-3-03719-164-4 (cit. on p. 93).
- ch.molchanov.ea:88:intermittency Zel’dovich, Ya. B., S. A. Molchanov, et al. (1988). “Intermittency, diffusion and generation in a nonstationary random medium”. In: *Mathematical physics reviews, Vol. 7*. Vol. 7. Soviet Sci. Rev. Sect. C: Math. Phys. Rev. Harwood Academic Publ., Chur, pp. 3–110 (cit. on p. 93).

zinn-justin.zuber:11:knot

Zinn-Justin, Paul and Jean-Bernard Zuber (2011). “Knot theory and matrix integrals”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 557–577 (cit. on p. 94).

zirnbauer:11:symmetry

Zirnbauer, Martin R. (2011). “Symmetry classes”. In: *The Oxford handbook of random matrix theory*. Oxford Univ. Press, Oxford, pp. 43–65 (cit. on p. 94).