

SPDE reference bib bank

Le Chen*

August 3, 2023

Contents

1 Introduction

1.1 Source

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

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

and from the *arXiv*.

The GitHub repo is at

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

1.2 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.

*Email: le.chen@auburn.edu, chenle02@gmail.com.

Here is a demonstration how to use it in neovim:

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

2 All references listed by the citation keys

Aaronson, [1997](#)
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 **and**others, [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](#)
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. Aïdékon **and**others, [2013](#)
Elie Aïdékon, [2013](#)
Elie Aïdékon **and** Z. Shi, [2010](#)
Airault, Jiagang Ren **and** Xicheng Zhang, [2000](#)
M. Aizenman **and** P. Contucci, [1998](#)
Michael Aizenman, [1982](#)
Michael Aizenman, Ivan Corwin **and**others, [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** Dabrowski, [1995](#)
 S. Albeverio, F. Gesztesy **and** others, [2005](#)
 S. Albeverio, Y.-Z. Hu **and** others, [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 **and** others, [1994](#)
 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](#)
 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](#)
 Alvarez-Gaumé, Barbón **and** Crnkovi, [1993](#)
 Amadori, [1995](#)
 Ambjørn, Durhuus **and** Jónsson, [1994](#)
 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** Zeitouni, [2010](#)
 P. W. Anderson, [1958](#)
 T. W. Anderson, [1955](#)
 Andreoletti **and** Diel, [2011](#)
 Andreoli **and** others, [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](#)
 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 **and others**, [2007](#)
 Arendt **and others**, [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** Chatterjee, [2013](#)
 Louis-Pierre Arguin **and** Zindy, [2014](#)
 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](#)
 Arriojas **and others**, [2007](#)
 Askey **and** R. Roy, [2010](#)
 Asmussen **and** Glynn, [2007](#)
 Asogwa, Foondun **and others**, [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](#)
 Athreya, Butkovsky **and** Leonid Mytnik, [2020](#)
 Athreya, M. Joseph **and** Carl Mueller, [2021](#)
 Atlagh **and** M. Weber, [2000](#)
 Ayache **and** Yimin Xiao, [2005](#)
 Azencott, [1980](#)
 Azmoodeh **and** Ivan Nourdin, [2019](#)
 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 **and others**, [2018a](#)
 Jinho Baik, Barraquand **and others**, [2018b](#)
 Jinho Baik, P. Deift **and** Johansson, [1999](#)
 Bain **and** Crisan, [2009](#)

Bakhtin **and** Carl Mueller, [2010](#)
 Bakry **and** others, [2017](#)
 Bal, [2010](#)
 Bal, [2011](#)
 Bal, Garnier **and** others, [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 **and** others, [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 **and others**, [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](#)
 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 **and others**, [2013](#)
 X. Bardina, I. Nourdin **and others**, [2010](#)
 Xavier Bardina, Jolis **and** Lluís Quer-Sardanyons, [2010](#)
 Xavier Bardina, Márquez **and** Lluís Quer-Sardanyons, [2020](#)
 Xavier Bardina, David Márquez-Carreras **and others**, [2004a](#)
 Xavier Bardina, David Márquez-Carreras **and others**, [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 **and others**, [2013](#)
 Barral, Antti Kupiainen **and others**, [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 Michaand Jakubowski **and** Jerzy Zabczyk, 2011
 Jerzy Barski Michaand Zabczyk, 2010
 Jerzy Barski Michaand Zabczyk, 2012a
 Jerzy Barski Michaand Zabczyk, 2012b
 Jerzy Barski Michaand Zabczyk, 2020
 Jerzy Barski Michaand 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
 E. Basor **and** others, 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 **and** others, 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
 Bates **and** Chatterjee, 2020
 F. Baudoin **and** others, 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 **and** Xuejing Zhang, 2015
 Fabrice Baudoin, Ouyang **and** Xuejing Zhang, 2016
 Bauerschmidt **and others**, 2012
 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
 Bell **and** David Nualart, 2017
 Bellman, 1961
 Bellucci **and** Trifonov, 2005
 G. Ben Arous **and** A. Guionnet, 2011
 Gérard Ben Arous **and** Ivan Corwin, 2011
 Gérard Ben Arous, Gruadinaru **and** Ledoux, 1994
 Gérard Ben Arous, Jeremy Quastel **and** Ramírez, 2003
 Ben-Ari, 2009
 Benfatto **and others**, 1978
 Benhenni, 1998
 Benjamini **and** Schramm, 2009
 D. J. Bennett, 1998
 J. Bennett, Bez **and** Carbery, 2009
 J. Bennett, Carbery **and others**, 2008
 J. Bennett, Carbery **and others**, 2010
 Bercu, Ivan Nourdin **and** Taqqu, 2010
 J. Berestycki **and others**, 2014
 J. Berestycki **and others**, 2015
 Julien Berestycki **and others**, 2022
 Beretta, Michiel Bertsch **and** Roberta Dal Passo, 1995
 Berezin **and** Leonid Mytnik, 2014
 Berg, R. C. Dalang **and** Valette, 2018
 M. A. Berger **and** Mizel, 1980
 Q. Berger, Francesco Caravenna **and others**, 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
 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](#)
 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 **and** others, [2012](#)
 Biagini, Yaozhong Hu, Øksendal **and** Sulem, [2002](#)
 Biagini, Yaozhong Hu, Øksendal **and** Tusheng Zhang, [2008](#)
 Biermé **and** others, [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** Skvortcov, [1962](#)
 Biskup **and** Wolfgang König, [2001](#)
 Biswas **and** Cherayil, [1995](#)
 Björk, [1969](#)
 Bleher **and** Liechty, [2014](#)
 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, [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](#)
 Bock **and** others, [2015](#)
 V. I. Bogachev, [2007](#)
 V. I. Bogachev **and** others, [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** Zeitouni, [2000](#)
 Erwin Bolthausen, J. D. Deuschel **and** Zeitouni, [2011](#)
 Erwin Bolthausen, J.-D. Deuschel **and** Giambattista Giacomini, [2001](#)
 Erwin Bolthausen **and** Ioffe, [1997](#)
 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 **and** others, [2015a](#)
 Alexei Borodin, Ivan Corwin, Petrov **and** others, [2015b](#)

Alexei Borodin, Ivan Corwin, Petrov **and others**, 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, 1994
 J. Bourgain, 1997
 Jean Bourgain, 1996
 Bourguin **and** Ivan Nourdin, 2020
 Bouttier, 2011
 Anton Bovier, 2006
 Anton Bovier **and** Kurkova, 2004
 Braaksma, 1964
 Bracewell, 1986
 Bradley, 2007
 Bramson **and** Zeitouni, 2012
 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
 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 **and others**, 1996
 Bringmann, 2022
 Brislawn, 1991
 Bröker **and** Mukherjee, 2019
 Brosamler, 1983
 Brownlees, Eulalia Nualart **and** Y. Sun, 2020
 Brownlees, Eulàlia Nualart **and** Y. Sun, 2018

Brox, [1986](#)
 Y. Bruned, A. Chandra **and** others, [2021](#)
 Y. Bruned, Gabriel **and** others, [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](#)
 Brydges, J. Fröhlich **and** Sokal, [1983](#)
 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 **and** others, [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](#)
 Burgers, [1948](#)
 Burkholder, [1966](#)
 Burkholder, B. J. Davis **and** Gundy, [1972](#)
 Burkholder **and** Gundy, [1970](#)
 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
 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
 Cambanis **and** Yaozhong Hu, 1996
 Campese, Ivan Nourdin **and** David Nualart, 2020
 Campese, Ivan Nourdin, Peccati **and** others, 2016
 Campos **and** others, 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 **and** others, 2016
 Capasso **and** others, 2003
 Capitaine, Hsu **and** Ledoux, 1997
 F. Caravenna, G. Giacomini **and** L. Zambotti, 2007
 F. Caravenna, F. den Hollander **and** others, 2016
 F. Caravenna **and** N. Pétrélis, 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 Giacomini, 2005
 Francesco Caravenna **and** Giambattista Giacomini, 2010
 Francesco Caravenna, Giambattista Giacomini **and** Massimiliano Gubinelli, 2006
 Francesco Caravenna, Giambattista Giacomini **and** Massimiliano Gubinelli, 2010
 Francesco Caravenna, Giambattista Giacomini **and** Toninelli, 2012
 Francesco Caravenna, Giambattista Giacomini **and** Lorenzo Zambotti, 2006

Francesco Caravenna, Giambattista Giacomini **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 **and others**, [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 **and others**, [2015](#)
 Catellier **and** Chouk, [2018](#)
 P. Cattiaux **and** A. Guillin, [2014](#)
 Patrick Cattiaux, Gozlan **and others**, [2010](#)
 Patrick Cattiaux **and** Arnaud Guillin, [2006](#)
 Patrick Cattiaux, Arnaud Guillin **and** L.-M. Wu, [2010](#)
 Celledoni **and others**, [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** Zhu, [2020](#)
 Sandra Cerrai **and** G. Xi, [2021](#)
 Chakraborty, Xia Chen **and others**, [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](#)
 Chatterjee **and** Dunlap, [2020](#)
 Chekhov, [2011](#)
 Chemin, [1995](#)
 Le Chen, [2013](#)
 Le Chen, [2016](#)
 Le Chen, [2017](#)
 Le Chen, Michael Cranston **and others**, [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, Foondun **and others**, [2023](#)
 Le Chen, Y. Guo **and** J. Song, [2022](#)
 Le Chen **and** G. Hu, [2022](#)
 Le Chen, G. Hu **and others**, [2017](#)
 Le Chen, Yaozhong Hu, Kalbasi **and others**, [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, [2022](#)
 Le Chen, J. Huang **and others**, [2019](#)
 Le Chen, Davar Khoshnevisan **and** K. Kim, [2016](#)
 Le Chen, Davar Khoshnevisan **and** K. Kim, [2017](#)
 Le Chen, Davar Khoshnevisan, David Nualart **and others**, [2021a](#)
 Le Chen, Davar Khoshnevisan, David Nualart **and others**, [2021b](#)
 Le Chen, Davar Khoshnevisan, David Nualart **and others**, [2022a](#)
 Le Chen, Davar Khoshnevisan, David Nualart **and others**, [2022b](#)
 Le Chen, Davar Khoshnevisan, David Nualart **and others**, [2023](#)
 Le Chen **and** K. Kim, [2017](#)

Le Chen **and** K. Kim, [2019](#)
 Le Chen **and** K. Kim, [2020](#)
 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 **and others**, [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 **and others**, [2021a](#)
 Xia Chen, Aurélien Deya, Ouyang **and others**, [2021b](#)
 Xia Chen, Aurélien Deya, J. Song **and others**, [2021](#)
 Xia Chen **and** Arnaud Guillin, [2004](#)
 Xia Chen, Yaozhong Hu, David Nualart **and others**, [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 **and others**, 2010
 Xia Chen, Wenbo V. Li **and** Rosen, 2005
 Xia Chen, Wenbo V. Li, Rosiski **and others**, 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 **and others**, 2008a
 Z.-Q. Chen **and others**, 2008b
 Z.-Q. Chen **and others**, 2009
 Zhen-Qing Chen, S. Fang **and** Tusheng Zhang, 2019
 Zhen-Qing Chen, Fitzsimmons **and others**, 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 **and others**, 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** 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, Ibragimov **and** Sudakov, 1976
 Clarkson, 2010

Clément **and** Giuseppe Da Prato, 1996
 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
 Francis Comets, 2017
 Francis Comets, Cosco **and** Mukherjee, 2020
 Francis Comets **and** Michael Cranston, 2013
 Francis Comets, Gantert **and** Zeitouni, 2000
 Francis Comets **and** Q. Liu, 2017
 Francis Comets, Moreno **and** Ramírez, 2019
 Francis Comets, Jeremy Quastel **and** Ramírez, 2007
 Francis Comets, Jeremy Quastel **and** Ramírez, 2009
 Francis Comets, Jeremy Quastel **and** 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
 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, 2013c
 Conus, M. Joseph, Davar Khoshnevisan **and** Shiu, 2014
 Conus **and** Davar Khoshnevisan, 2010
 Conus **and** Davar Khoshnevisan, 2012
 Cooper, 2017
 José M. Corcuera **and** others, 2004
 José Manuel Corcuera, J. Guerra **and** others, 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 **and** others, 1996
 Corneli **and** others, 2008
 Cortázar **and** Elgueta, 1991
 Cortázar, Pino **and** Elgueta, 1998
 I. Corwin, 2016

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 **and** others, [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 **and** others, [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 **and** others, [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 **and others**, [2012](#)
 R. C. Dalang, Davar Khoshnevisan **and** Tusheng Zhang, [2019](#)
 R. C. Dalang, C. Y. Lee **and others**, [2021](#)
 R. C. Dalang **and** L  v  que, [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 **and** others, [2019](#)
 Damron, Firas Rassoul-Agha **and** Timo Seppäläinen, [2016](#)
 Daners, [2000](#)
 Dang **and** others, [2018](#)
 Dareiotis **and** Gerencsér, [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 **and** others, [1990](#)
 Dauge, [1988](#)
 F. David, [1988](#)
 François David, Bertrand Duplantier **and** Gutter, [1993a](#)
 François David, Bertrand Duplantier **and** Gutter, [1993b](#)
 François David, Bertrand Duplantier **and** Gutter, [1994](#)
 B. Davies, [2002](#)
 E. B. Davies, [1987](#)
 E. B. Davies, [1989](#)
 E. B. Davies, [1990](#)
 E. B. Davies, [1995](#)
 Dávila **and** others, [2005](#)
 B. Davis, [1976](#)
 H. T. Davis, [1962](#)
 Davydov **and** others, [2007](#)
 D. Dawson, Y. Li **and** C. Mueller, [1995](#)
 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 **and** others, [2002a](#)
 Donald A. Dawson, Alison M. Etheridge **and** others, [2002b](#)
 Donald A. Dawson **and** S. Feng, [1998](#)
 Donald A. Dawson **and** S. Feng, [2001](#)
 Donald A. Dawson, Fleischmann, Yi Li **and** others, [1995](#)
 Donald A. Dawson, Fleischmann **and** Carl Mueller, [2000](#)
 Donald A. Dawson, Fleischmann, Leonid Mytnik **and** others, [2003](#)
 Donald A. Dawson **and** Hochberg, [1979](#)
 Donald A. Dawson **and** Kurtz, [1982](#)
 Donald A. Dawson **and** Z. 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
 Dembo, 1997
 Dembo, Gantert **and** others, 2002
 Dembo **and** Tsai, 2016
 Dembo **and** Tsai, 2017
 Dembo **and** Tsai, 2019
 Dembo **and** Zeitouni, 1998
 Dembo **and** Zeitouni, 2010
 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** Zeitouni, 1999
 R. A. DeVore, Kyriazis **and** P. Wang, 1998
 Ronald A. DeVore, 1998
 Ronald A. DeVore, Jawerth **and** 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 **and** others, 2019a
 Aurélien Deya, Massimiliano Gubinelli **and** others, 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 **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 **and** others, 1998
 Ding **and** Zeitouni, 2014
 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 **and** others, 1998
 Donati-Martin **and** D. Nualart, 1994
 Donati-Martin **and** É. Pardoux, 1993
 Dong, J.-L. Wu **and** others, 2020
 Dong, Jie Xiong **and** others, 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 **and** others, 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](#)
 Richard M. Dudley, [1989](#)
 Duminil-Copin **and** Smirnov, [2012](#)
 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** Schwartz, [1971](#)
 Dunford **and** Schwartz, [1988a](#)
 Dunford **and** Schwartz, [1988b](#)
 Dunlap **and** Gu, [2022a](#)
 Dunlap **and** Gu, [2022b](#)
 Dunlap, Gu **and** Komorowski, [2021](#)
 Dunlap, Gu, L. Ryzhik **and** others, [2020](#)
 Dunlap, Gu, L. Ryzhik **and** others, [2021](#)
 Dunster, [2010](#)
 Duoandikoetxea, [2001](#)
 B. Duplantier, [1990](#)
 B. Duplantier, [2010](#)
 B. Duplantier, [1981/82](#)
 B. Duplantier, G. F. Lawler **and** others, [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 **and others**, [2018](#)
 Bertrand Duplantier **and** Ivan K. Kostov, [1990](#)
 Bertrand Duplantier **and** Ludwig, [1991](#)
 Bertrand Duplantier, Nguyen **and others**, [2015](#)
 Bertrand Duplantier, Rhodes **and others**, [2014a](#)
 Bertrand Duplantier, Rhodes **and others**, [2014b](#)
 Bertrand Duplantier, Rhodes **and others**, [2017](#)
 Bertrand Duplantier **and** Sheffield, [2009](#)
 Bertrand Duplantier **and** Sheffield, [2011](#)
 Dupuis **and** Ellis, [1997](#)
 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](#)
 Edwards, [1965](#)
 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](#)
 Elliott **and** Songmu, [1986](#)
 Ellwood **and others**, [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 **and others**, [1954a](#)

A. Erdélyi, Magnus **and others**, [1954b](#)
 Arthur Erdélyi **and others**, [1981a](#)
 Arthur Erdélyi **and others**, [1981b](#)
 Arthur Erdélyi **and others**, [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](#)
 Family **and** D. P. (Landau, [1984](#)
 A. H. Fan, [1997](#)
 M.-F. Fang, P. Zhou **and** Swain, [2000](#)
 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 **and others**, [1990](#)
 Federer, [1969](#)
 C. Fefferman, Rivière **and** Sagher, [1974](#)
 R. Fefferman **and** Soria, [1986](#)
 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](#)
 R. Fernández, J. 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](#)
 Ferreira, Groisman **and** J. D. Rossi, [2003](#)
 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 **and others**, [2008](#)
 Franco Flandoli, [1995](#)
 Franco Flandoli, [2008](#)
 Franco Flandoli **and** Dariusz Gatarek, [1995](#)
 Franco Flandoli, Massimiliano Gubinelli **and** Martin Hairer, [\[2019\]](#)
[2019](#)
 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 **and others**, [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](#)
 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](#)
 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 **and** others, 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
 Gao **and** J. Quastel, 2003
 Gao **and** Jeremy Quastel, 2003
 Garban **and** Steif, 2012
 Gardiner, 1985
 Garino **and** others, 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

Gatheral **and others**, 2012
 Gaveau **and** Trauber, 1982
 Gawędzki **and** A. Kupiainen, 1983
 Gawronski, 1984
 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
 Georgiou, M. Joseph **and others**, 2015
 Georgiou, Davar Khoshnevisan **and others**, 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
 Gess, Ouyang **and** Samy Tindel, 2020
 Fritz Gesztesy **and** Marius Mitrea, 2011
 Ghirlanda **and** F. Guerra, 1998
 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 **and** others, [2017](#)
 Gomez, K. Lee **and** others, [2013](#)
 Gonçalves **and** Jara, [2014](#)
 Gorenflo **and** others, [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, Kesten **and** Y. Zhang, [1993](#)
 G. Grimmett, [1999](#)
 G. Grimmett **and** Hiemer, [2002](#)
 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 **and** others, [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, Komorowski **and** L. Ryzhik, [2018a](#)
 Gu, Komorowski **and** L. Ryzhik, [2018b](#)
 Gu **and** J. 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** 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** Samy Tindel, [2010](#)
 Gubser **and** I. R. Klebanov, [1994](#)
 Guérin, Méléard **and** Eulalia Nualart, [2006](#)
 Guerngar **and** Nane, [2020](#)
 Guerngar, Nane **and** others, [2021](#)
 F. Guerra, [2003](#)
 F. Guerra **and** Toninelli, [2002](#)
 J. Guerra **and** David Nualart, [2008](#)
 J. M. E. Guerra **and** David Nualart, [2005](#)
 Guhr, [2011](#)
 J. Guo, Yaozhong Hu **and** Yanping Xiao, [2019](#)
 Y. Guo, J. Song **and** X. Song, [2023](#)
 Guttertorp **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 **and others**, [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](#)
 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** Slade, [1991](#)
 Hara **and** Slade, [2000a](#)
 Hara **and** Slade, [2000b](#)
 Harang **and** Samy Tindel, [2021](#)
 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](#)
 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 **and** others, [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](#)
 Hida **and** others, [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 **and** others, [1996](#)
 Holden, Øksendal **and** others, [2010](#)
 Frank den Hollander, [2009](#)
 Frank den Hollander, [2012](#)
 Frank den Hollander, Wolfgang König **and** Santos, [\[2021\]](#) [r2021](#)
 Hong, [2018](#)
 Hong, [2019](#)
 Hong, Leonid Mytnik **and** Edwin Perkins, [2020](#)
 Hopf, [1950](#)
 Hörmander, [1967](#)
 L. Horváth **and** D. Khoshnevisan, [1996](#)
 Lajos Horváth **and** Davar Khoshnevisan, [1995](#)
 Houdré **and** José Villa, [2003](#)
 Hough **and** others, [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 **and** others, [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 **and others**, [2017](#)
 Yaozhong Hu, J. Huang, K. Lê **and others**, [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, K. Lê **and** Leonid Mytnik, [2017](#)
 Yaozhong Hu **and** K. N. Lê, [2016](#)
 Yaozhong Hu **and** C. Lee, [2013](#)
 Yaozhong Hu, C. Lee **and others**, [2015](#)
 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 **and others**, [2019](#)
 Yaozhong Hu, David Nualart, Samy Tindel **and others**, [2015](#)
 Yaozhong Hu, David Nualart **and** Xia, [2019](#)
 Yaozhong Hu, David Nualart, W. Xiao **and others**, [2011](#)
 Yaozhong Hu, David Nualart **and** F. Xu, [2014](#)
 Yaozhong Hu, David Nualart **and** Tusheng Zhang, [2018](#)

Yaozhong Hu, David Nualart **and** H. Zhou, [2019a](#)
 Yaozhong Hu, David Nualart **and** H. 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** J. Song, [2013](#)
 Yaozhong Hu **and** Samy Tindel, [2013](#)
 Yaozhong Hu **and** B. Wang, [2010](#)
 Yaozhong Hu **and** X. Wang, [2021](#)
 Yaozhong Hu **and** X. Wang, [2022](#)
 Yaozhong Hu, X. Wang **and** others, [2023](#)
 Yaozhong Hu **and** S. Watanabe, [1996](#)
 Yaozhong Hu **and** Y. Xi, [2021](#)
 Yaozhong Hu **and** C. Yang, [2012](#)
 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 **and** others, [2004](#)
 Hundertmark, [2008](#)
 Hunziker **and** Sigal, [2000](#)
 Huse **and** Fisher, [1984](#)
 Huse **and** Henley, [1985](#)
 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](#)
Janson, [1997](#)
Janvresse **and** others, [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 **and** others, 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 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
 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
 Kemp **and** others, 2012
 Kenig, 1994
 Kenig **and** Pipher, 1993
 Kenyon, 2001
 Kerchev **and** others, 2021
 Kertész, V. k. Horváth **and** F. Weber, 1993
 Kesten **and** Stigum, 1966
 Kevorkian, 2000
 Khasminskii, 2012
 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, Carl Mueller **and** others, [2020](#)
 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** 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 **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](#)
 Kingman, [1993](#)
 Kipnis, S. Olla **and** S. R. S. Varadhan, [1989](#)
 Kirane, Nane **and** Nguyen Huy Tuan, [2018](#)
 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](#)

Kochubeui, [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 **and** others, [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](#)
 Kotelenez, [1992](#)
 Kotelenez, [2008](#)
 Kozlov, Maz'ya **and** Rossmann, [1997](#)
 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](#)
 Takashi Kumagai, [2014](#)
 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** Marozzi, [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 **and** others, [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](#)
 Legendijk, Tiggelen **and** Wiersma, [2009](#)
 Lai, [1974](#)
 Lakhel, [2003](#)
 H. J. Landau **and** Shepp, [1970](#)
 L. D. Landau **and** Lifshitz, [1958](#)
 L. D. Landau **and** Lifshitz, [1968](#)
 Landim **and** others, [2004](#)
 Landkof, [1972](#)
 Landman **and** others, [1988](#)
 Lanjri Zadi **and** David Nualart, [2003](#)
 Lanjri Zaïdi **and** D. Nualart, [2002](#)
 LaSalle, [1949](#)
 Lataa, [2017](#)
 Lawden, [1989](#)
 Gregory F. Lawler, [2012](#)
 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](#)
 Lebowitz **and** Penrose, [1966](#)
 Lechiheb **and** others, [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](#)
 Levine, [1973](#)
 Levine, [1989](#)
 Levine, [1990](#)
 Levine, S. R. Park **and** Serrin, [1998](#)
 Levine **and** Payne, [1976](#)
 Lewin, Nam **and** Rougerie, [2014](#)
 P. Lewis **and** David Nualart, [2018](#)
 H. Li **and** Xia Chen, [2019](#)
 M. Li, C. Huang **and** Yaozhong Hu, [2021](#)
 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](#)
 Z. Li **and** Leonid Mytnik, [2011](#)
 Z. Li, Hao Wang **and** others, [2012](#)
 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** Pitaevskii, 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
 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** X. Wang, 2022
 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 **and** Samy Tindel, 2019
 Yanghui Liu **and** Samy Tindel, 2020
 Yiran Liu **and others**, 2021
 Yue Liu, 1996
 Zixin Liu **and** Xiaojia Chen, 1992
 Logan, 2013
 Loh, S. Sun **and** J. Wen, 2021
 Löhr, Leonid Mytnik **and** A. Winter, 2020
 Lorenzi **and** E. Sinestrari, 1988
 Lototsky, 2017
 Lotz **and others**, [2020] 2020
 Lou **and** Ouyang, 2016
 Lou **and** Ouyang, 2017
 Luan **and** Yimin Xiao, 2010
 Luan **and** Yimin Xiao, 2012
 Lukacs, 1970
 Lunardi, 1995
 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. 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](#)
 Magin, [2010](#)
 J. Magnen **and** Sénéor, [1976](#)
 Jacques Magnen **and** Jérémie Unterberger, [2018](#)
 Mahboubi, [2012](#)
 Mai **and others**, [2022](#)
 Mainardi, [2010](#)
 Mainardi **and** Gorenflo, [2000](#)
 Mainardi, Luchko **and** Pagnini, [2001](#)
 Mainardi, Mura **and** Pagnini, [2010](#)
 Majda, [1993](#)
 Maleknejad, Nouri **and** Mollapourasl, [2009](#)
 Malicet **and others**, [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 **and others**, [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
 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 **and others**, 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
 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
 Medina **and others**, 1989
 M. M. Meerschaert **and** Straka, 2013
 Mark M. Meerschaert, Benson **and others**, 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, W. Wang **and** Yimin Xiao, 2013
 Meerson, Katzav **and** A. Vilenkin, 2016
 Mehta, 2004
 Mejane, 2004
 Melo **and others**, 2015
 Mémin, Yulia Mishura **and** Valkeila, 2001
 Mendez **and** Marius Mitrea, 2000
 Meng **and** Nane, 2020
 Menoukeu-Pamen **and others**, 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 **and** others, [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](#)
 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](#)
 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 **and** others, [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, [2022](#)
 Carl Mueller **and** Neuman, [2023](#)
 Carl Mueller, Neuman **and** others, [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](#)
 Mukherjee, Shamov **and** Zeitouni, [2016](#)
 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** Zeitouni, [2011](#)
 Naddaf **and** Thomas Spencer, [1997](#)
 Nahmod **and others**, [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 **and others**, [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, [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 **and** others, [2016a](#)
 Ivan Nourdin, Peccati, Poly **and** others, [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, [\[2019\]](#) [†2019](#)
 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, Ruacanu **and** Ruacanu, [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** H. 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 **and** others, [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 **and** others, [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](#)
 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** 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 **and** others, [2021](#)
 Pelissetto **and** Vicari, [2002](#)
 Peña **and** Giné, [1999](#)
 Peral **and** J. L. Vázquez, [1995](#)
 Peres **and** 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](#)
 Pfaffelhuber **and** Popovic, [2015](#)
 Phillips, [1987](#)
 Pietsch, [1978](#)
 Pinelis, [1994](#)
 Pinsky, Stanton **and** Trapa, [1993](#)
 Pipiras **and** Taqqu, [2000](#)
 Pipiras **and** Taqqu, [2001](#)
 Pisier, [1986](#)
 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](#)
 Popovic **and** Veber, [2020](#)
 Pospíř **and** Roger Tribe, [2007](#)

Prähofer **and** Herbert Spohn, [2002a](#)
 Prähofer **and** Herbert Spohn, [2002b](#)
 Prévôt **and** Michael Röckner, [2007](#)
 Priola, Shirikyan **and** others, [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](#)
 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** B. Simon, [1975](#)
 Reed **and** B. Simon, [1978](#)
 Reed **and** B. Simon, [1979](#)
 Reed **and** B. 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** Liang, [2001](#)
 Resnick, [1987](#)
 Revuz **and** Marc Yor, [1991](#)
 Revuz **and** Marc Yor, [1994](#)
 Revuz **and** Marc Yor, [1999](#)
 Rhodes, Sohier **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 **and** others, [2010](#)
 Royden, [1963](#)
 Royen, [2014](#)
 Rozanov, [1982](#)
 Rozovski, [1990](#)
 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** Spiliopoulos, [2017a](#)
 Michael Salins **and** Spiliopoulos, [2017b](#)
 Michael Salins **and** Spiliopoulos, [2021](#)
 Saloff-Coste, [1992](#)
 Saloff-Coste, [2010](#)
 Samarskii **and others**, [1995](#)
 Samarskiui **and** Sobol', [1963](#)
 Samko, Kilbas **and** Marichev, [1993](#)
 Samson, [2000](#)
 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 **and others**, [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](#)
 Sato, [1999](#)
 Sato, [2013](#)
 Savu, [2006](#)
 Scalas, [2006](#)
 Schäfer **and others**, [1992](#)
 René L. Schilling, R. Song **and** Vondraek, [2010](#)
 T. Schmidt **and** Jerzy Zabczyk, [2012](#)
 Schneider, [1996](#)
 Schneider **and** W. Wyss, [1989](#)

Schulman, [1981](#)
 Schumacher, [1985](#)
 Gunter M. Schütz, [1997](#)
 Es-Sebaiy **and** Ivan Nourdin, [2013](#)
 Es-Sebaiy, David Nualart **and** others, [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](#)
 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](#)
 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](#)
 Sierociski **and** Jerzy Zabczyk, [1989a](#)
 Sierociski **and** Jerzy Zabczyk, [1989b](#)
 Silverstein, [1967/1968](#)
 B. Simon, [1974](#)
 B. Simon, [1977](#)
 B. Simon, [1979](#)
 B. Simon, [2005](#)
 T. Simon, [2014](#)
 Sinai, [1995](#)
 Sinaui, [1982](#)
 Skorohod, [1956](#)
 Skoulakis **and** Robert J. Adler, [2001](#)
 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](#)
 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](#)
 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](#)
 Stewartson **and** J. T. Stuart, [1971](#)
 Stocke, [1984](#)
 Stoyanov, [2013](#)
 Strichartz, [1967](#)
 Stricker **and** M. Yor, [1978](#)
 D. W. Stroock, [1984](#)
 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](#)
 Sturm, [2003](#)
 Su, Y.-h. Lei **and** T. Shen, [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](#)
 Kazumasa A Takeuchi **and** others, [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](#)
 Tang **and** Tsai, [2018](#)
 L. N. Tao, [1985](#)
 T. 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](#)
 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, [\[2021\]](#) [\[2021\]](#)
 Tsuji, [1975](#)
 Tsutsumi, [1972](#)
 Nguyen Huy Tuan **and** Nane, [2017](#)
 Nguyen Huy Tuan, Nane **and** others, [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](#)
 Vershynin, [2018](#)
 F. G. Viens, [2009](#)
 F. G. Viens **and** Tao Zhang, [2008](#)

Vinckenbosch **and others**, 2015
 Viot, 1975
 Visan, 2007
 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 **and others**, 2016
 Woess, 2000
 Wolchover, 2016
 G. Wolf, 2010
 Wolfersdorf, 1994
 Wong, 2001
 Wong **and** Y.-Q. Zhao, 2002
 Wood, 1969
 E. M. Wright, 1940a
 E. M. Wright, 1940b
 E. Maitland Wright, 1933
 E. Maitland Wright, 1935
 Liming Wu **and** Z. Zhang, 2006
 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](#)
 Yamada **and** S. Watanabe, [1971](#)
 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](#)
 Y. Yi, Yaozhong Hu **and** J. Zhao, [2021](#)
 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](#)
 Moshe Zakai, [1969](#)
 Zakharov, [1991](#)
 Lorenzo Zambotti, [2002](#)
 Lorenzo Zambotti, [2003](#)
 Zaslavsky, [1994](#)
 Zel'dovich, G. I. Barenblatt **and** others, [1985](#)
 Zel'dovich, S. A. Molchanov **and** others, [1987](#)
 Zel'dovich, S. A. Molchanov **and** others, [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](#)
 J. Zhang **and** others, [1992](#)
 Q. Zhang **and** H. Zhao, [2007](#)
 R. Zhang **and** Tusheng Zhang, [2021](#)
 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](#)
 P. Zinn-Justin **and** Zuber, [2011](#)
 Zirnbauer, [2011](#)

V. M. Zolotarev, 1986
 Zygmund, 1959
 Zygmund, 1968

3 Articles

sec:Articles

Articles

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, **pages** 251–275. ISSN: 0178-8051. DOI: [10.1007/BF01199025](https://doi.org/10.1007/BF01199025). URL: <https://doi.org/10.1007/BF01199025> (**backrefpage 2**).

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, **pages** 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> (**backrefpage 2**).

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, **pages** 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> (**backrefpage 2**).

adler:77:hausdorff

Adler, Robert J. (1977). “Hausdorff dimension and Gaussian fields”. in *Ann. Probability*: 5.1, **pages** 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> (**backrefpage 2**).

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, **pages** 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> (**backrefpage 2**).

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, **pages** 201–225. ISSN: 0030-8730. URL: <http://projecteuclid.org/euclid.pjm/1102634261> (**backrefpage 2**).

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, **pages** 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> (**backrefpage 2**).

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, **pages** 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> (**backrefpage 2**).

agrawal.hu.ea:20:general

Agrawal, Nishant, Yaozhong Hu **and** Neha Sharma (2020). “General product formula of multiple integrals of Lévy process”. in *J. Stoch. Anal.*: 1.3, Art. 3, 12 (**backrefpage 2**).

ahmed.zabczyk:96:partially

Ahmed, N. U. **and** J. Zabczyk (1996). “Partially observed optimal controls for nonlinear infinite-dimensional stochastic systems”. in *Dynam. Systems Appl.*: 5.4, **pages** 521–538. ISSN: 1056-2176 (**backrefpage 2**).

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, pages 180–204. ISSN: 0022-1236. DOI: 10.1006/jfan.1996.2970 . URL: https://doi.org/10.1006/jfan.1996.2970 (backrefpage 2).
aidekon.shi:14:seneta-heyde	Aidekon, Elie and Zhan Shi (2014). “The Seneta-Heyde scaling for the branching random walk”. in <i>Ann. Probab.</i> : 42.3, pages 959–993. ISSN: 0091-1798. DOI: 10.1214/12-AOP809 . URL: https://doi.org/10.1214/12-AOP809 (backrefpage 2).
dek.berestycki.ea:13:branching	Aïdékon, E. and others (2013). “Branching Brownian motion seen from its tip”. in <i>Probab. Theory Related Fields</i> : 157.1-2, pages 405–451. ISSN: 0178-8051. DOI: 10.1007/s00440-012-0461-0 . URL: https://doi.org/10.1007/s00440-012-0461-0 (backrefpage 2).
aidekon:13:convergence	Aïdékon, Elie (2013). “Convergence in law of the minimum of a branching random walk”. in <i>Ann. Probab.</i> : 41.3A, pages 1362–1426. ISSN: 0091-1798. DOI: 10.1214/12-AOP750 . URL: https://doi.org/10.1214/12-AOP750 (backrefpage 2).
aidekon.shi:10:weak	Aïdékon, 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, pages 43–54. ISSN: 0031-5303. DOI: 10.1007/s10998-010-3043-x . URL: https://doi.org/10.1007/s10998-010-3043-x (backrefpage 2).
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, pages 719–724. ISSN: 0764-4442. DOI: 10.1016/S0764-4442(00)00251-2 . URL: https://doi.org/10.1016/S0764-4442(00)00251-2 (backrefpage 3).
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, pages 765–783. ISSN: 0022-4715. DOI: 10.1023/A:1023080223894 . URL: https://doi.org/10.1023/A:1023080223894 (backrefpage 3).
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, pages 1–48. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1103921614 (backrefpage 3).
aizenman.corwin.ea:20:introduction	Aizenman, Michael, Ivan Corwin and others (2020). “Introduction to the special issue in honor of Joel Lebowitz”. in <i>J. Stat. Phys.</i> : 180.1-6, pages 1–3. ISSN: 0022-4715. DOI: 10.1007/s10955-020-02606-z . URL: https://doi.org/10.1007/s10955-020-02606-z (backrefpage 3).
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, pages 245–278. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104253939 (backrefpage 3).
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 (backrefpage 3).
alabert.ferrante.ea:95:markov	Alabert, Aureli, Marco Ferrante and David Nualart (1995). “Markov field property of stochastic differential equations”. in <i>Ann. Probab.</i> : 23.3, pages 1262–1288. ISSN: 0091-1798. URL: http://links.jstor.org .

- [org/sici?sici=0091-1798\(199507\)23:3%3C1262:MFP0SD%3E2.0.CO;2-0&origin=MSN](#) (backrefpage 3).
- 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, pages 21–47. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00021-5](#). URL: [https://doi.org/10.1016/S0304-4149\(97\)00021-5](#) (backrefpage 3).
- 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, pages 305–326. ISSN: 0022-4715. DOI: [10.1007/s10955-013-0872-z](#). URL: [https://doi.org/10.1007/s10955-013-0872-z](#) (backrefpage 3).
- alberts.khanin.ea:14:intermediate — (2014b). “The intermediate disorder regime for directed polymers in dimension $1+1$ ”. in *Ann. Probab.*: 42.3, pages 1212–1256. ISSN: 0091-1798. DOI: [10.1214/13-AOP858](#). URL: [https://doi.org/10.1214/13-AOP858](#) (backrefpage 3).
- 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, pages 220–254. ISSN: 0022-1236. DOI: [10.1006/jfan.1995.1068](#). URL: [https://doi.org/10.1006/jfan.1995.1068](#) (backrefpage 3).
- albeverio.hu.ea:99:stochastic Albeverio, S., Y.-Z. Hu and others (1999). “Stochastic quantization of the two-dimensional polymer measure”. in *Appl. Math. Optim.*: 40.3, pages 341–354. ISSN: 0095-4616. DOI: [10.1007/s002459900129](#). URL: [https://doi.org/10.1007/s002459900129](#) (backrefpage 3).
- 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, pages 347–386. ISSN: 0178-8051. DOI: [10.1007/BF01198791](#). URL: [https://doi.org/10.1007/BF01198791](#) (backrefpage 3).
- 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, pages 319–366. ISSN: 0178-8051. DOI: [10.1007/s004400100153](#). URL: [https://doi.org/10.1007/s004400100153](#) (backrefpage 3).
- albeverio.hu.ea:97:remark Albeverio, Sergio, Yaozhong 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, pages 57–65. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(96\)00056-9](#). URL: [https://doi.org/10.1016/S0167-7152\(96\)00056-9](#) (backrefpage 3).
- 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, pages 457–484. ISSN: 0178-8051. DOI: [10.1007/BF01268990](#). URL: [https://doi.org/10.1007/BF01268990](#) (backrefpage 3).
- 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, pages 171–189. ISSN: 0894-9840. DOI: [10.1007/BF02213739](#). URL: [https://doi.org/10.1007/BF02213739](#) (backrefpage 3).
- alcaraz.droz.ea:94:reaction-diffusion Alcaraz, Francisco C. and others (1994). “Reaction-diffusion processes, critical dynamics, and quantum chains”. in *Ann. Physics*: 230.2, pages 250–302. ISSN: 0003-4916. DOI: [10.1006/aphy.1994.1026](#). URL: [https://doi.org/10.1006/aphy.1994.1026](#) (backrefpage 3).

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, pages 97–127. ISSN: 0003-486X. DOI: [10.2307/121020](https://doi.org/10.2307/121020). URL: <https://doi.org/10.2307/121020> (backrefpage 3).

allaire:92:homogenization

Allaire, Grégoire (1992). “Homogenization and two-scale convergence”. in *SIAM J. Math. Anal.*: 23.6, pages 1482–1518. ISSN: 0036-1410. DOI: [10.1137/0523084](https://doi.org/10.1137/0523084). URL: <https://doi.org/10.1137/0523084> (backrefpage 3).

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, pages 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> (backrefpage 3).

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, pages 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> (backrefpage 3).

allouba:98:different

Allouba, H. (1998). “Different types of SPDEs in the eyes of Girsanov’s theorem”. in *Stochastic Anal. Appl.*: 16.5, pages 787–810. ISSN: 0736-2994. DOI: [10.1080/07362999808809562](https://doi.org/10.1080/07362999808809562). URL: <https://doi.org/10.1080/07362999808809562> (backrefpage 3).

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, pages 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> (backrefpage 3).

allouba:13:time-fractional

— (2013b). “Time-fractional and memoryful Δ^{2^k} SIEs on $\mathbb{R}_+ \times \mathbb{R}^d$: how far can we push white noise?” in *Illinois J. Math.*: 57.4, pages 919–963. ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1417442557> (backrefpage 3).

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, pages 1250012, 31. ISSN: 0219-4937. DOI: [10.1142/S0219493712500128](https://doi.org/10.1142/S0219493712500128). URL: <https://doi.org/10.1142/S0219493712500128> (backrefpage 3).

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, pages 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> (backrefpage 3).

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 *Taiwanese J. Math.*: 5.3, pages 609–632. ISSN: 1027-5487. DOI: [10.11650/twj/1500574954](https://doi.org/10.11650/twj/1500574954). URL: <https://doi.org/10.11650/twj/1500574954> (backrefpage 3).

alos.nualart.ea:00:stochastic

Alòs, E., D. Nualart and F. Viens (2000). “Stochastic heat equation with white-noise drift”. in *Ann. Inst. H. Poincaré Probab. Statist.*: 36.2, pages 181–218. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(00\)00122-9](https://doi.org/10.1016/S0246-0203(00)00122-9). URL: [https://doi.org/10.1016/S0246-0203\(00\)00122-9](https://doi.org/10.1016/S0246-0203(00)00122-9) (backrefpage 3).

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, pages 41–94. ISSN: 0178-8051. DOI: 10.1007/s004400050236 . URL: https://doi.org/10.1007/s004400050236 (backrefpage 3).
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, pages 121–139. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(99)00089-7 . URL: https://doi.org/10.1016/S0304-4149(99)00089-7 (backrefpage 3).
alos.mazet.ea:01:stochastic	— (2001). “Stochastic calculus with respect to Gaussian processes”. in <i>Ann. Probab.</i> : 29.2, pages 766–801. ISSN: 0091-1798. DOI: 10.1214/aop/1008956692 . URL: https://doi.org/10.1214/aop/1008956692 (backrefpage 3).
alos.nualart:97:anticipating	Alòs, Elisa and David Nualart (1997b). “Anticipating stochastic Volterra equations”. in <i>Stochastic Process. Appl.</i> : 72.1, pages 73–95. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(97)00075-6 . URL: https://doi.org/10.1016/S0304-4149(97)00075-6 (backrefpage 3).
alos.nualart:98:extension	— (1998). “An extension of Itô’s formula for anticipating processes”. in <i>J. Theoret. Probab.</i> : 11.2, pages 493–514. ISSN: 0894-9840. DOI: 10.1023/A:1022692024364 . URL: https://doi.org/10.1023/A:1022692024364 (backrefpage 3).
alos.nualart:03:stochastic	— (2003). “Stochastic integration with respect to the fractional Brownian motion”. in <i>Stoch. Stoch. Rep.</i> : 75.3, pages 129–152. ISSN: 1045-1129. DOI: 10.1080/1045112031000078917 . URL: https://doi.org/10.1080/1045112031000078917 (backrefpage 3).
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, pages 383–422. ISSN: 0550-3213. DOI: 10.1016/0550-3213(93)90020-P . URL: https://doi.org/10.1016/0550-3213(93)90020-P (backrefpage 3).
amadori:95:unstable	Amadori, Debora (1995). “Unstable blow-up patterns”. in <i>Differential Integral Equations</i> : 8.8, pages 1977–1996. ISSN: 0893-4983 (backrefpage 3).
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, pages 1221–1228. ISSN: 0217-7323. DOI: 10.1142/S0217732394001040 . URL: https://doi.org/10.1142/S0217732394001040 (backrefpage 3).
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, pages 466–537. ISSN: 0010-3640. DOI: 10.1002/cpa.20347 . URL: https://doi.org/10.1002/cpa.20347 (backrefpage 3).
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, pages 126–151. ISSN: 1292-8100. DOI: 10.1051/ps/2022001 . URL: https://doi.org/10.1051/ps/2022001 (backrefpage 3).
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, pages 45–92. ISSN: 0021-7670. DOI: 10.1007/BF02843153 . URL: https://doi.org/10.1007/BF02843153 (backrefpage 3).
anderson:82:reverse-time	Anderson, Brian D. O. (1982). “Reverse-time diffusion equation models”. in <i>Stochastic Process. Appl.</i> : 12.3, pages 313–326. ISSN: 0304-4149.

- DOI: [10.1016/0304-4149\(82\)90051-5](https://doi.org/10.1016/0304-4149(82)90051-5). URL: [https://doi.org/10.1016/0304-4149\(82\)90051-5](https://doi.org/10.1016/0304-4149(82)90051-5) (**backrefpage 3**).
- `anderson:58:absence` Anderson, P. W. (**march** 1958). “Absence of Diffusion in Certain Random Lattices”. in *Phys. Rev.*: 109 (5), **pages** 1492–1505. DOI: [10.1103/PhysRev.109.1492](https://doi.org/10.1103/PhysRev.109.1492). URL: <https://link.aps.org/doi/10.1103/PhysRev.109.1492> (**backrefpage 4**).
- `anderson:55:integral` Anderson, T. W. (1955). “The integral of a symmetric unimodal function over a symmetric convex set and some probability inequalities”. in *Proc. Amer. Math. Soc.*: 6, **pages** 170–176. ISSN: 0002-9939. DOI: [10.2307/2032333](https://doi.org/10.2307/2032333). URL: <https://doi.org/10.2307/2032333> (**backrefpage 4**).
- `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, **pages** 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> (**backrefpage 4**).
- `andreoli.caravenna.ea:12:scaling` Andreoli, Alessandro **and others** (2012). “Scaling and multiscaling in financial series: a simple model”. in *Adv. in Appl. Probab.*: 44.4, **pages** 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> (**backrefpage 4**).
- `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, **pages** 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) (**backrefpage 4**).
- `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, **pages** 1217–1240. ISSN: 0360-5302. DOI: [10.1080/03605309508821130](https://doi.org/10.1080/03605309508821130). URL: <https://doi.org/10.1080/03605309508821130> (**backrefpage 4**).
- `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, **pages** 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> (**backrefpage 4**).
- `angenent.velazquez:97:degenerate` — (1997). “Degenerate neckpinches in mean curvature flow”. in *J. Reine Angew. Math.*: 482, **pages** 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> (**backrefpage 4**).
- `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, **pages** 865–877. ISSN: 0893-4983 (**backrefpage 4**).
- `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, **pages** 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> (**backrefpage 4**).
- `apte.hairer.ea:07:sampling` Apte, A. **and others** (2007). “Sampling the posterior: an approach to non-Gaussian data assimilation”. in *Phys. D*: 230.1-2, **pages** 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> (**backrefpage 4**).
- `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, **pages** 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> (**backrefpage** 4).
- `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, **pages** 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> (**backrefpage** 4).
- `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, **pages** 1693–1711. ISSN: 1050-5164. DOI: [10.1214/11-AAP809](https://doi.org/10.1214/11-AAP809). URL: <https://doi.org/10.1214/11-AAP809> (**backrefpage** 4).
- `arguin.bovier.ea:13:extremal` — (2013). “The extremal process of branching Brownian motion”. *in Probab. Theory Related Fields*: 157.3-4, **pages** 535–574. ISSN: 0178-8051. DOI: [10.1007/s00440-012-0464-x](https://doi.org/10.1007/s00440-012-0464-x). URL: <https://doi.org/10.1007/s00440-012-0464-x> (**backrefpage** 4).
- `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, **pages** 375–413. ISSN: 0178-8051. DOI: [10.1007/s00440-012-0431-6](https://doi.org/10.1007/s00440-012-0431-6). URL: <https://doi.org/10.1007/s00440-012-0431-6> (**backrefpage** 4).
- `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, **pages** 1446–1481. ISSN: 1050-5164. DOI: [10.1214/13-AAP952](https://doi.org/10.1214/13-AAP952). URL: <https://doi.org/10.1214/13-AAP952> (**backrefpage** 4).
- `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, **pages** 639–658. ISSN: 0036-1410. DOI: [10.1137/0514049](https://doi.org/10.1137/0514049). URL: <https://doi.org/10.1137/0514049> (**backrefpage** 4).
- `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, **pages** 375–404. ISSN: 0010-3640. DOI: [10.1002/cpa.3160380404](https://doi.org/10.1002/cpa.3160380404). URL: <https://doi.org/10.1002/cpa.3160380404> (**backrefpage** 4).
- `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, **pages** 307–332. ISSN: 0360-5302. DOI: [10.1080/03605309808821347](https://doi.org/10.1080/03605309808821347). URL: <https://doi.org/10.1080/03605309808821347> (**backrefpage** 4).
- `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, **pages** 33–76. ISSN: 0001-8708. DOI: [10.1016/0001-8708\(78\)90130-5](https://doi.org/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) (**backrefpage** 4).
- `arriojas.hu.ea:07:delayed` Arriojas, Mercedes **and others** (2007). “A delayed Black and Scholes formula”. *in Stoch. Anal. Appl.*: 25.2, **pages** 471–492. ISSN: 0736-2994. DOI: [10.1080/07362990601139669](https://doi.org/10.1080/07362990601139669). URL: <https://doi.org/10.1080/07362990601139669> (**backrefpage** 4).
- `asogwa.foondun.ea:20:critical` Asogwa, Sunday A., Mohammad Foondun **and others** (2020). “Critical parameters for reaction-diffusion equations involving space-time fractional derivatives”. *in NoDEA Nonlinear Differential Equations Appl.*: 27.3, Paper No. 30, 22. ISSN: 1021-9722. DOI: [10.1007/s00030-020-00000-0](https://doi.org/10.1007/s00030-020-00000-0)

- 00629-9. URL: <https://doi.org/10.1007/s00030-020-00629-9> (backrefpage 4).
- 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 *Potential Anal.*: 53.2, pages 357–386. ISSN: 0926-2601. DOI: 10.1007/s11118-019-09772-0. URL: <https://doi.org/10.1007/s11118-019-09772-0> (backrefpage 4).
- 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 *Stochastic Process. Appl.*: 127.4, pages 1354–1374. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.08.002. URL: <https://doi.org/10.1016/j.spa.2016.08.002> (backrefpage 4).
- assing.manthey:95:behavior Assing, S. and R. Manthey (1995). “The behavior of solutions of stochastic differential inequalities”. in *Probab. Theory Related Fields*: 103.4, pages 493–514. ISSN: 0178-8051. DOI: 10.1007/BF01246336. URL: <https://doi.org/10.1007/BF01246336> (backrefpage 4).
- assing:93:on Assing, Sigurd (1993). “On reflected solutions of stochastic differential equations with ordinary drift”. in *Stochastics Stochastics Rep.*: 42.3-4, pages 183–198. ISSN: 1045-1129. DOI: 10.1080/17442509308833818. URL: <https://doi.org/10.1080/17442509308833818> (backrefpage 4).
- assing:99:comparison — (1999). “Comparison of systems of stochastic partial differential equations”. in *Stochastic Process. Appl.*: 82.2, pages 259–282. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(99)00031-9. URL: [https://doi.org/10.1016/S0304-4149\(99\)00031-9](https://doi.org/10.1016/S0304-4149(99)00031-9) (backrefpage 4).
- assing:01:infinite-dimensional — (2001). “Infinite-dimensional Langevin equations: uniqueness and rate of convergence for finite-dimensional approximations”. in *Probab. Theory Related Fields*: 120.2, pages 143–167. ISSN: 0178-8051. DOI: 10.1007/PL00008778. URL: <https://doi.org/10.1007/PL00008778> (backrefpage 4).
- assing:02:pregenerator — (2002). “A pregenerator for Burgers equation forced by conservative noise”. in *Comm. Math. Phys.*: 225.3, pages 611–632. ISSN: 0010-3616. DOI: 10.1007/s002200100606. URL: <https://doi.org/10.1007/s002200100606> (backrefpage 4).
- assing:07:limit — (2007). “A limit theorem for quadratic fluctuations in symmetric simple exclusion”. in *Stochastic Process. Appl.*: 117.6, pages 766–790. ISSN: 0304-4149. DOI: 10.1016/j.spa.2006.10.005. URL: <https://doi.org/10.1016/j.spa.2006.10.005> (backrefpage 4).
- 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, pages 365–388. ISSN: 2194-0401. DOI: 10.1007/s40072-013-0013-3. URL: <https://doi.org/10.1007/s40072-013-0013-3> (backrefpage 4).
- 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. URL: <https://doi.org/10.1214/EJP.v18-2797> (backrefpage 4).
- 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, pages 3813–3848. ISSN: 1424-3199. DOI: 10.1007/s00028-021-00708-z. URL: <https://doi.org/10.1007/s00028-021-00708-z> (backrefpage 4).
- 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> (backrefpage 4).
- `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, **pages** 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> (backrefpage 4).
- `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, **pages** 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> (backrefpage 4).
- `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, **pages** 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) (backrefpage 4).
- `assing.senf:91:on` Assing, Sigurd **and** Torsten Senf (1991). “On stochastic differential equations without drift”. in *Stochastics Stochastics Rep.*: 36.1, **pages** 21–39. ISSN: 1045-1129. DOI: [10.1080/17442509108833707](https://doi.org/10.1080/17442509108833707). URL: <https://doi.org/10.1080/17442509108833707> (backrefpage 4).
- `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, **pages** 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> (backrefpage 4).
- `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, **pages** 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> (backrefpage 4).
- `atlagh.weber:00:theoreme` Atlagh, Mohamed **and** Michel Weber (2000). “Le théorème central limite presque sûr”. in *Expo. Math.*: 18.2, **pages** 97–126. ISSN: 0723-0869 (backrefpage 5).
- `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, **pages** 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> (backrefpage 5).
- `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> (backrefpage 5).
- `bacry.muzy:03:log-infinitely` Bacry, E. **and** J. F. Muzy (2003). “Log-infinitely divisible multifractal processes”. in *Comm. Math. Phys.*: 236.3, **pages** 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> (backrefpage 5).
- `baeumer.meerschaert:01:stochastic` Baeumer, Boris **and** Mark M. Meerschaert (2001). “Stochastic solutions for fractional Cauchy problems”. in *Fract. Calc. Appl. Anal.*: 4.4, **pages** 481–500. ISSN: 1311-0454 (backrefpage 5).

baumer.meerschaert.ea:09:brownian	Baeumer, Boris, Mark M. Meerschaert and Erkan Nane (2009a). “Brownian subordinators and fractional Cauchy problems”. in <i>Trans. Amer. Math. Soc.</i> : 361.7, pages 3915–3930. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-09-04678-9 . URL: https://doi.org/10.1090/S0002-9947-09-04678-9 (backrefpage 5).
baumer.meerschaert.ea:09:space-time	— (2009b). “Space-time duality for fractional diffusion”. in <i>J. Appl. Probab.</i> : 46.4, pages 1100–1115. ISSN: 0021-9002. DOI: 10.1239/jap/1261670691 . URL: https://doi.org/10.1239/jap/1261670691 (backrefpage 5).
baik.barraquand.ea:18:pfaffian	Baik, Jinho, Guillaume Barraquand and others (2018b). “Pfaffian Schur processes and last passage percolation in a half-quadrant”. in <i>Ann. Probab.</i> : 46.6, pages 3015–3089. ISSN: 0091-1798. DOI: 10.1214/17-AOP1226 . URL: https://doi.org/10.1214/17-AOP1226 (backrefpage 5).
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 <i>J. Amer. Math. Soc.</i> : 12.4, pages 1119–1178. ISSN: 0894-0347. DOI: 10.1090/S0894-0347-99-00307-0 . URL: https://doi.org/10.1090/S0894-0347-99-00307-0 (backrefpage 5).
bakhtin.mueller:10:solutions	Bakhtin, Yuri and Carl Mueller (2010). “Solutions of semilinear wave equation via stochastic cascades”. in <i>Commun. Stoch. Anal.</i> : 4.3, pages 425–431. DOI: 10.31390/cosa.4.3.07 . URL: https://doi.org/10.31390/cosa.4.3.07 (backrefpage 5).
bakry.cohen.ea:17:preface	Bakry, Dominique and others (2017). “Preface [Interactions between probability and partial differential equations]”. in <i>Ann. Fac. Sci. Toulouse Math. (6)</i> : 26.4, pages i–ii. ISSN: 0240-2963. DOI: 10.5802/afst.1550 . URL: https://doi.org/10.5802/afst.1550 (backrefpage 5).
bal:10:homogenization	Bal, Guillaume (2010). “Homogenization with large spatial random potential”. in <i>Multiscale Model. Simul.</i> : 8.4, pages 1484–1510. ISSN: 1540-3459. DOI: 10.1137/090754066 . URL: https://doi.org/10.1137/090754066 (backrefpage 5).
bal:11:convergence	— (2011). “Convergence to homogenized or stochastic partial differential equations”. in <i>Appl. Math. Res. Express. AMRX</i> : 2, pages 215–241. ISSN: 1687-1200. DOI: 10.1093/amrx/abr006 . URL: https://doi.org/10.1093/amrx/abr006 (backrefpage 5).
bal.garnier.ea:12:corrector	Bal, Guillaume, Josselin Garnier and others (2012). “Corrector theory for elliptic equations with long-range correlated random potential”. in <i>Asymptot. Anal.</i> : 77.3-4, pages 123–145. ISSN: 0921-7134 (backrefpage 5).
bal.gu:15:limiting	Bal, Guillaume and Yu Gu (2015). “Limiting models for equations with large random potential: a review”. in <i>Commun. Math. Sci.</i> : 13.3, pages 729–748. ISSN: 1539-6746. DOI: 10.4310/CMS.2015.v13.n3.a7 . URL: https://doi.org/10.4310/CMS.2015.v13.n3.a7 (backrefpage 5).
bal.gu.ea:18:radiative	Bal, Guillaume, Yu Gu and Olivier Pinaud (2018). “Radiative transport limit of Dirac equations with random electromagnetic field”. in <i>Comm. Partial Differential Equations</i> : 43.5, pages 699–732. ISSN: 0360-5302. DOI: 10.1080/03605302.2018.1472105 . URL: https://doi.org/10.1080/03605302.2018.1472105 (backrefpage 5).
balan:01:strong	Balan, R. M. (2001). “A strong Markov property for set-indexed processes”. in <i>Statist. Probab. Lett.</i> : 53.2, pages 219–226. ISSN: 0167-7152. DOI: 10.1016/S0167-7152(01)00091-8 . URL: https://doi.org/10.1016/S0167-7152(01)00091-8 (backrefpage 5).
balan:02:set-indexed	— (2002). “Set-indexed processes with independent increments”. in <i>Statist. Probab. Lett.</i> : 59.4, pages 415–424. ISSN: 0167-7152. DOI: 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) (backrefpage 5).
- balan:04:q-markov — (2004). “Q-Markov random probability measures and their posterior distributions”. in *Stochastic Process. Appl.*: 109.2, pages 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> (backrefpage 5).
- balan:07:markov — (2007). “Markov jump random c.d.f.’s and their posterior distributions”. in *Stochastic Process. Appl.*: 117.3, pages 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> (backrefpage 5).
- 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, pages 93–120. ISSN: 1066-5307. DOI: [10.3103/S1066530710020018](https://doi.org/10.3103/S1066530710020018). URL: <https://doi.org/10.3103/S1066530710020018> (backrefpage 5).
- 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, pages 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> (backrefpage 5).
- 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, pages 83–103. ISSN: 1066-5307. DOI: [10.3103/S1066530719020017](https://doi.org/10.3103/S1066530719020017). URL: <https://doi.org/10.3103/S1066530719020017> (backrefpage 5).
- 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, pages 522–541. ISSN: 0090-5364. DOI: [10.1214/009053604000001255](https://doi.org/10.1214/009053604000001255). URL: <https://doi.org/10.1214/009053604000001255> (backrefpage 5).
- balan:09:note Balan, Raluca (2009a). “A note on a Feynman-Kac-type formula”. in *Electron. Commun. Probab.*: 14, pages 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> (backrefpage 5).
- balan:09:stochastic — (2009b). “Stochastic heat equation with infinite dimensional fractional noise: L_2 -theory”. in *Commun. Stoch. Anal.*: 3.1, pages 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> (backrefpage 5).
- balan:14:regular — (2014). “Regular variation of infinite series of processes with random coefficients”. in *Stoch. Models*: 30.3, pages 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> (backrefpage 5).
- 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> (backrefpage 5).
- an.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, pages 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> (backrefpage 5).
- balan.kim:08:stochastic Balan, Raluca and Doyoon Kim (2008). “The stochastic heat equation driven by a Gaussian noise: germ Markov property”. in *Commun.*

	<i>Stoch. Anal.</i> : 2.2, pages 229–249. DOI: 10.31390/cosa.2.2.04 . URL: https://doi.org/10.31390/cosa.2.2.04 (backrefpage 5).
<code>balan.louhichi:10:explicit</code>	Balan, Raluca and Sana Louhichi (2010). “Explicit conditions for the convergence of point processes associated to stationary arrays”. in <i>Electron. Commun. Probab.</i> : 15, pages 428–441. DOI: 10.1214/ECP.v15-1563 . URL: https://doi.org/10.1214/ECP.v15-1563 (backrefpage 5).
<code>balan.louhichi:11:cluster-limit</code>	— (2011). “A cluster-limit theorem for infinitely divisible point processes”. in <i>Statistics</i> : 45.1, pages 3–18. ISSN: 0233-1888. DOI: 10.1080/02331888.2010.541252 . URL: https://doi.org/10.1080/02331888.2010.541252 (backrefpage 5).
<code>balan.stoica:07:note</code>	Balan, Raluca and George Stoica (2007). “A note on the weak law of large numbers for free random variables”. in <i>Ann. Sci. Math. Québec</i> : 31.1, pages 23–30. ISSN: 0707-9109 (backrefpage 5).
<code>balan.zamfirescu:06:strong</code>	Balan, Raluca and Ingrid-Mona Zamfirescu (2006). “Strong approximation for mixing sequences with infinite variance”. in <i>Electron. Comm. Probab.</i> : 11, pages 11–23. ISSN: 1083-589X. DOI: 10.1214/ECP.v11-1175 . URL: https://doi.org/10.1214/ECP.v11-1175 (backrefpage 5).
<code>balan:05:strong</code>	Balan, Raluca M. (2005). “A strong invariance principle for associated random fields”. in <i>Ann. Probab.</i> : 33.2, pages 823–840. ISSN: 0091-1798. DOI: 10.1214/009117904000001071 . URL: https://doi.org/10.1214/009117904000001071 (backrefpage 5).
<code>balan:11:lp-theory</code>	— (2011). “ L_p -theory for the stochastic heat equation with infinite-dimensional fractional noise”. in <i>ESAIM Probab. Stat.</i> : 15, pages 110–138. ISSN: 1292-8100. DOI: 10.1051/ps/2009006 . URL: https://doi.org/10.1051/ps/2009006 (backrefpage 5).
<code>balan:12:linear</code>	— (2012a). “Linear SPDEs driven by stationary random distributions”. in <i>J. Fourier Anal. Appl.</i> : 18.6, pages 1113–1145. ISSN: 1069-5869. DOI: 10.1007/s00041-012-9240-7 . URL: https://doi.org/10.1007/s00041-012-9240-7 (backrefpage 5).
<code>balan:12:some</code>	— (2012b). “Some linear SPDEs driven by a fractional noise with Hurst index greater than $1/2$ ”. in <i>Infin. Dimens. Anal. Quantum Probab. Relat. Top.</i> : 15.4, pages 1250023, 27. ISSN: 0219-0257. DOI: 10.1142/S0219025712500233 . URL: https://doi.org/10.1142/S0219025712500233 (backrefpage 5).
<code>balan:12:stochastic</code>	— (2012c). “The stochastic wave equation with multiplicative fractional noise: a Malliavin calculus approach”. in <i>Potential Anal.</i> : 36.1, pages 1–34. ISSN: 0926-2601. DOI: 10.1007/s11118-011-9219-z . URL: https://doi.org/10.1007/s11118-011-9219-z (backrefpage 5).
<code>balan:14:spdes</code>	— (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 (backrefpage 5).
<code>balan:15:integration</code>	Balan, Raluca M. (2015). “Integration with respect to Lévy colored noise, with applications to SPDEs”. in <i>Stochastics</i> : 87.3, pages 363–381. ISSN: 1744-2508. DOI: 10.1080/17442508.2014.956103 . URL: https://doi.org/10.1080/17442508.2014.956103 (backrefpage 5).
<code>balan.chen:18:parabolic</code>	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, pages 2216–2265. ISSN: 0894-9840. DOI: 10.1007/s10959-017-0772-2 . URL: https://doi.org/10.1007/s10959-017-0772-2 (backrefpage 5).

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, pages 1590–1620. ISSN: 0246-0203. DOI: 10.1214/21-aihp1207 . URL: https://doi.org/10.1214/21-aihp1207 (backrefpage 5).
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, pages 6–14. ISSN: 0167-7152. DOI: 10.1016/j.spl.2014.08.001 . URL: https://doi.org/10.1016/j.spl.2014.08.001 (backrefpage 5).
balan.conus:16:intermittency	— (2016). “Intermittency for the wave and heat equations with fractional noise in time”. in <i>Ann. Probab.</i> : 44.2, pages 1488–1534. ISSN: 0091-1798. DOI: 10.1214/15-AOP1005 . URL: https://doi.org/10.1214/15-AOP1005 (backrefpage 5).
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 (backrefpage 6).
balan.jolis.ea:16:spdes	— (2016). “SPDEs with rough noise in space: Hölder continuity of the solution”. in <i>Statist. Probab. Lett.</i> : 119, pages 310–316. ISSN: 0167-7152. DOI: 10.1016/j.spl.2016.09.003 . URL: https://doi.org/10.1016/j.spl.2016.09.003 (backrefpage 6).
balan.jolis.ea:17:intermittency	— (2017). “Intermittency for the hyperbolic Anderson model with rough noise in space”. in <i>Stochastic Process. Appl.</i> : 127.7, pages 2316–2338. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.10.009 . URL: https://doi.org/10.1016/j.spa.2016.10.009 (backrefpage 6).
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, pages 329–343. ISSN: 0081-6906. DOI: 10.1556/SScMath.2009.1093 . URL: https://doi.org/10.1556/SScMath.2009.1093 (backrefpage 6).
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, pages 955–982. ISSN: 0894-9840. DOI: 10.1007/s10959-008-0176-4 . URL: https://doi.org/10.1007/s10959-008-0176-4 (backrefpage 6).
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, pages 214–223. ISSN: 0167-7152. DOI: 10.1016/j.spl.2015.09.027 . URL: https://doi.org/10.1016/j.spl.2015.09.027 (backrefpage 6).
balan.ndongo:17:malliavin	— (2017). “Malliavin differentiability of solutions of SPDEs with Lévy white noise”. in <i>Int. J. Stoch. Anal.</i> : Art. ID 9693153, 9. ISSN: 2090-3332. DOI: 10.1155/2017/9693153 . URL: https://doi.org/10.1155/2017/9693153 (backrefpage 6).
balan.nualart.ea:22:hyperbolic	Balan, Raluca M., David Nualart and others (2022). “The hyperbolic Anderson model: moment estimates of the Malliavin derivatives and applications”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 10.3, pages 757–827. ISSN: 2194-0401. DOI: 10.1007/s40072-021-00227-5 . URL: https://doi.org/10.1007/s40072-021-00227-5 (backrefpage 6).
.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

- lan.quer-sardanyons.ea:19:holder
- balan.saidani:20:stable
- balan.saidani:20:weak
- balan.song:17:hyperbolic
- balan.song:19:second
- balan.tudor:08:stochastic
- balan.tudor:09:erratum
- balan.tudor:10:stochastic*1
- balan.tudor:10:stochastic
- balan.yuan:22:spatial
- balazs.cator.ea:06:cube
- balazs.quastel.ea:11:fluctuation
- 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> (backrefpage 6).
- (2019b). “Hölder continuity for the parabolic Anderson model with space-time homogeneous Gaussian noise”. in *Acta Math. Sci. Ser. B (Engl. Ed.)*: 39.3, pages 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> (backrefpage 6).
- 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, pages 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> (backrefpage 6).
- (2020b). “Weak convergence and tightness of probability measures in an abstract Skorokhod space”. in *Rev. Roumaine Math. Pures Appl.*: 65.2, pages 177–200. ISSN: 0035-3965 (backrefpage 6).
- 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, pages 799–849 (backrefpage 6).
- (2019). “Second order Lyapunov exponents for parabolic and hyperbolic Anderson models”. in *Bernoulli*: 25.4A, pages 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> (backrefpage 6).
- 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, pages 57–87 (backrefpage 6).
- (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, pages 343–347 (backrefpage 6).
- (2010a). “Stochastic heat equation with multiplicative fractional-colored noise”. in *J. Theoret. Probab.*: 23.3, pages 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> (backrefpage 6).
- (2010b). “The stochastic wave equation with fractional noise: a random field approach”. in *Stochastic Process. Appl.*: 120.12, pages 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> (backrefpage 6).
- Balan, Raluca M. and Wangjun Yuan (2022). “Spatial integral of the solution to hyperbolic Anderson model with time-independent noise”. in *Stochastic Process. Appl.*: 152, pages 177–207. ISSN: 0304-4149. DOI: [10.1016/j.spa.2022.06.013](https://doi.org/10.1016/j.spa.2022.06.013). URL: <https://doi.org/10.1016/j.spa.2022.06.013> (backrefpage 6).
- Balázs, M., E. Cator and T. Seppäläinen (2006). “Cube root fluctuations for the corner growth model associated to the exclusion process”. in *Electron. J. Probab.*: 11, no. 42, 1094–1132. ISSN: 1083-6489. DOI: [10.1214/EJP.v11-366](https://doi.org/10.1214/EJP.v11-366). URL: <https://doi.org/10.1214/EJP.v11-366> (backrefpage 6).
- Balázs, M., J. Quastel and T. Seppäläinen (2011). “Fluctuation exponent of the KPZ/stochastic Burgers equation”. in *J. Amer. Math. Soc.*: 24.3, pages 683–708. ISSN: 0894-0347. DOI: [10.1090/S0894-0347-](https://doi.org/10.1090/S0894-0347-)

- 2011-00692-9. URL: <https://doi.org/10.1090/S0894-0347-2011-00692-9> (backrefpage 6).
- balazs.rassoul-agma.ea:07:existence Balázs, M., F. Rassoul-Agha **and** others (2007). “Existence of the zero range process and a deposition model with superlinear growth rates”. in *Ann. Probab.*: 35.4, **pages** 1201–1249. ISSN: 0091-1798. DOI: [10.1214/009117906000000971](https://doi.org/10.1214/009117906000000971). URL: <https://doi.org/10.1214/009117906000000971> (backrefpage 6).
- 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 *Forum Math. Sigma*: 8, Paper No. e46, 34. DOI: [10.1017/fms.2020.31](https://doi.org/10.1017/fms.2020.31). URL: <https://doi.org/10.1017/fms.2020.31> (backrefpage 6).
- balazs.busani.ea:21:local — (2021). “Local stationarity in exponential last-passage percolation”. in *Probab. Theory Related Fields*: 180.1-2, **pages** 113–162. ISSN: 0178-8051. DOI: [10.1007/s00440-021-01035-7](https://doi.org/10.1007/s00440-021-01035-7). URL: <https://doi.org/10.1007/s00440-021-01035-7> (backrefpage 6).
- balazs.komjathy.ea:12:fluctuation Balázs, Márton, Júlia Komjáthy **and** Timo Seppäläinen (2012a). “Fluctuation bounds in the exponential bricklayers process”. in *J. Stat. Phys.*: 147.1, **pages** 35–62. ISSN: 0022-4715. DOI: [10.1007/s10955-012-0470-5](https://doi.org/10.1007/s10955-012-0470-5). URL: <https://doi.org/10.1007/s10955-012-0470-5> (backrefpage 6).
- balazs.komjathy.ea:12:microscopic — (2012b). “Microscopic concavity and fluctuation bounds in a class of deposition processes”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 48.1, **pages** 151–187. ISSN: 0246-0203. DOI: [10.1214/11-AIHP415](https://doi.org/10.1214/11-AIHP415). URL: <https://doi.org/10.1214/11-AIHP415> (backrefpage 6).
- balazs.rassoul-agma.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 *Comm. Math. Phys.*: 266.2, **pages** 499–545. ISSN: 0010-3616. DOI: [10.1007/s00220-006-0036-y](https://doi.org/10.1007/s00220-006-0036-y). URL: <https://doi.org/10.1007/s00220-006-0036-y> (backrefpage 6).
- balazs.rassoul-agma.ea:19:large — (2019). “Large deviations and wandering exponent for random walk in a dynamic beta environment”. in *Ann. Probab.*: 47.4, **pages** 2186–2229. ISSN: 0091-1798. DOI: [10.1214/18-AOP1306](https://doi.org/10.1214/18-AOP1306). URL: <https://doi.org/10.1214/18-AOP1306> (backrefpage 6).
- 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 *J. Stat. Phys.*: 127.2, **pages** 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> (backrefpage 6).
- balazs.seppalainen:09:fluctuation — (2009). “Fluctuation bounds for the asymmetric simple exclusion process”. in *ALEA Lat. Am. J. Probab. Math. Stat.*: 6, **pages** 1–24 (backrefpage 6).
- balazs.seppalainen:10:order — (2010). “Order of current variance and diffusivity in the asymmetric simple exclusion process”. in *Ann. of Math. (2)*: 171.2, **pages** 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> (backrefpage 6).
- 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, **pages** 457–484. ISSN: 0178-8051. DOI: [10.1007/BF01192717](https://doi.org/10.1007/BF01192717). URL: <https://doi.org/10.1007/BF01192717> (backrefpage 6).
- 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, **pages** 1332–1355. ISSN: 0304-4149. DOI: [10.1016/j.spa.2011.00692.9](https://doi.org/10.1016/j.spa.2011.00692.9).

- 2011.02.006. URL: <https://doi.org/10.1016/j.spa.2011.02.006> (backrefpage 6).
- 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, pages 178–222. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199501\)23:1%3C178:AASTIH%3E2.0.CO;2-N&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C178:AASTIH%3E2.0.CO;2-N&origin=MSN) (backrefpage 6).
- bally.pardoux:98:malliavin Bally, Vlad **and** Etienne Pardoux (1998). “Malliavin calculus for white noise driven parabolic SPDEs”. in *Potential Anal.*: 9.1, pages 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> (backrefpage 6).
- bundle.brunner:98:blowup Bandle, Catherine **and** Hermann Brunner (1998). “Blowup in diffusion equations: a survey”. in *J. Comput. Appl. Math.*: 97.1-2, pages 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) (backrefpage 6).
- 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, pages 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> (backrefpage 6).
- 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, pages 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) (backrefpage 6).
- 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, pages 121–139. ISSN: 0002-9947. DOI: [10.2307/1999277](https://doi.org/10.2307/1999277). URL: <https://doi.org/10.2307/1999277> (backrefpage 6).
- bardina.bascompte.ea:13:analysis Bardina, X., D. Bascompte **and others** (2013). “An analysis of a stochastic model for bacteriophage systems”. in *Math. Biosci.*: 241.1, pages 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> (backrefpage 6).
- bardina.nourdin.ea:10:weak Bardina, X., I. Nourdin **and others** (2010). “Weak approximation of a fractional SDE”. in *Stochastic Process. Appl.*: 120.1, pages 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> (backrefpage 6).
- 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> (backrefpage 6).
- 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, pages 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> (backrefpage 6).
- na.marquez-carreras.ea:04:p-spin Bardina, Xavier, David Márquez-Carreras **and others** (2004b). “The p -spin interaction model with external field”. in *Potential Anal.*: 21.4, pages 311–362. ISSN: 0926-2601. DOI: [10.1023/B:POTA.0000034325](https://doi.org/10.1023/B:POTA.0000034325).

- 04634.f5. URL: <https://doi.org/10.1023/B:POTA.0000034325.04634.f5> (backrefpage 6).
- 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, pages 145–156. ISSN: 1233-7234. DOI: 10.4064/am29-2-3. URL: <https://doi.org/10.4064/am29-2-3> (backrefpage 6).
- bardina.rovira.ea:03:onsager — (2003a). “Onsager Machlup functional for stochastic evolution equations in a class of norms”. in *Stochastic Anal. Appl.*: 21.6, pages 1231–1253. ISSN: 0736-2994. DOI: 10.1081/SAP-120026105. URL: <https://doi.org/10.1081/SAP-120026105> (backrefpage 6).
- ina.rovira.ea:03:onsager-machlup — (2003b). “Onsager-Machlup functional for stochastic evolution equations”. in *Ann. Inst. H. Poincaré Probab. Statist.*: 39.1, pages 69–93. ISSN: 0246-0203. DOI: 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) (backrefpage 6).
- bardina.rovira.ea:10:weak — (2010). “Weak approximation of fractional SDEs: the Donsker setting”. in *Electron. Commun. Probab.*: 15, pages 314–329. DOI: 10.1214/ECP.v15-1561. URL: <https://doi.org/10.1214/ECP.v15-1561> (backrefpage 7).
- 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, pages 198–229. ISSN: 0022-1236. DOI: 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) (backrefpage 7).
- barlow:04:random Barlow, Martin T. (2004). “Random walks on supercritical percolation clusters”. in *Ann. Probab.*: 32.4, pages 3024–3084. ISSN: 0091-1798. DOI: 10.1214/009117904000000748. URL: <https://doi.org/10.1214/009117904000000748> (backrefpage 7).
- barral:99:moments Barral, Julien (1999). “Moments, continuité, et analyse multifractale des martingales de Mandelbrot”. in *Probab. Theory Related Fields*: 113.4, pages 535–569. ISSN: 0178-8051. DOI: 10.1007/s004400050217. URL: <https://doi.org/10.1007/s004400050217> (backrefpage 7).
- barral.jin.ea:13:gaussian Barral, Julien, Xiong Jin and others (2013). “Gaussian multiplicative chaos and KPZ duality”. in *Comm. Math. Phys.*: 323.2, pages 451–485. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1769-z. URL: <https://doi.org/10.1007/s00220-013-1769-z> (backrefpage 7).
- barral.kupiainen.ea:14:critical Barral, Julien, Antti Kupiainen and others (2014). “Critical Mandelbrot cascades”. in *Comm. Math. Phys.*: 325.2, pages 685–711. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1829-4. URL: <https://doi.org/10.1007/s00220-013-1829-4> (backrefpage 7).
- barral.mandelbrot:02:multifractal Barral, Julien and Benoît B. Mandelbrot (2002). “Multifractal products of cylindrical pulses”. in *Probab. Theory Related Fields*: 124.3, pages 409–430. ISSN: 0178-8051. DOI: 10.1007/s004400200220. URL: <https://doi.org/10.1007/s004400200220> (backrefpage 7).
- 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, pages 535–538. ISSN: 1631-073X. DOI: 10.1016/j.crma.2012.05.013. URL: <https://doi.org/10.1016/j.crma.2012.05.013> (backrefpage 7).
- 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. URL: <https://doi.org/10.1017/fmp.2020.3> (backrefpage 7).
- 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, pages 2457–2529. ISSN: 0012-7094. DOI: 10.1215/00127094-2018-0019. URL: <https://doi.org/10.1215/00127094-2018-0019> (backrefpage 7).
- Barraquand, Guillaume and Ivan Corwin (2016). “The q -Hahn asymmetric exclusion process”. in *Ann. Appl. Probab.*: 26.4, pages 2304–2356. ISSN: 1050-5164. DOI: 10.1214/15-AAP1148. URL: <https://doi.org/10.1214/15-AAP1148> (backrefpage 7).
- (2017). “Random-walk in beta-distributed random environment”. in *Probab. Theory Related Fields*: 167.3-4, pages 1057–1116. ISSN: 0178-8051. DOI: 10.1007/s00440-016-0699-z. URL: <https://doi.org/10.1007/s00440-016-0699-z> (backrefpage 7).
- (2022). “Correction to: Random-walk in beta-distributed random environment”. in *Probab. Theory Related Fields*: 183.3-4, pages 1329–1336. ISSN: 0178-8051. DOI: 10.1007/s00440-022-01122-3. URL: <https://doi.org/10.1007/s00440-022-01122-3> (backrefpage 7).
- 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, pages 113–195. ISSN: 0178-8051. DOI: 10.1007/s00440-021-01073-1. URL: <https://doi.org/10.1007/s00440-021-01073-1> (backrefpage 7).
- Barski Micha and Jakubowski, Jacek and Jerzy Zabczyk (2011). “On incompleteness of bond markets with infinite number of random factors”. in *Math. Finance*: 21.3, pages 541–556. ISSN: 0960-1627. DOI: 10.1111/j.1467-9965.2010.00438.x. URL: <https://doi.org/10.1111/j.1467-9965.2010.00438.x> (backrefpage 7).
- Barski Micha and Zabczyk, Jerzy (2010). “Completeness of bond market driven by Lévy process”. in *Int. J. Theor. Appl. Finance*: 13.5, pages 635–656. ISSN: 0219-0249. DOI: 10.1142/S0219024910005942. URL: <https://doi.org/10.1142/S0219024910005942> (backrefpage 7).
- (2012a). “Forward rate models with linear volatilities”. in *Finance Stoch.*: 16.3, pages 537–560. ISSN: 0949-2984. DOI: 10.1007/s00780-011-0163-y. URL: <https://doi.org/10.1007/s00780-011-0163-y> (backrefpage 7).
- (2012b). “Heath-Jarrow-Morton-Musiela equation with Lévy perturbation”. in *J. Differential Equations*: 253.9, pages 2657–2697. ISSN: 0022-0396. DOI: 10.1016/j.jde.2012.06.022. URL: <https://doi.org/10.1016/j.jde.2012.06.022> (backrefpage 7).
- Barski Micha and Zabczyk, Jerzy (2020). “On CIR equations with general factors”. in *SIAM J. Financial Math.*: 11.1, pages 131–147. DOI: 10.1137/19M1292771. URL: <https://doi.org/10.1137/19M1292771> (backrefpage 7).
- (2021). “A note on generalized CIR equations”. in *Commun. Inf. Syst.*: 21.2, pages 209–218. ISSN: 1526-7555. DOI: 10.4310/CIS.2021.v21.n2.a2. URL: <https://doi.org/10.4310/CIS.2021.v21.n2.a2> (backrefpage 7).

barthe:98:on	Barthe, Franck (1998). “On a reverse form of the Brascamp-Lieb inequality”. in <i>Invent. Math.</i> : 134.2, pages 335–361. ISSN: 0020-9910. DOI: 10.1007/s002220050267 . URL: https://doi.org/10.1007/s002220050267 (backrefpage 7).
barthe.huet:09:on	Barthe, Franck and Nolwen Huet (2009). “On Gaussian Brunn-Minkowski inequalities”. in <i>Studia Math.</i> : 191.3, pages 283–304. ISSN: 0039-3223. DOI: 10.4064/sm191-3-9 . URL: https://doi.org/10.4064/sm191-3-9 (backrefpage 7).
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 <i>Electron. J. Probab.</i> : 15, no. 7, 162–216. DOI: 10.1214/EJP.v15-741 . URL: https://doi.org/10.1214/EJP.v15-741 (backrefpage 7).
basor.bottcher.ea:22:remembrances	Basor, Estelle and others (2022). “Remembrances of Harold Widom”. in <i>Notices Amer. Math. Soc.</i> : 69.4, pages 586–598. ISSN: 0002-9920. DOI: 10.1090/noti2457 . URL: https://doi.org/10.1090/noti2457 (backrefpage 7).
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, pages 415–421. ISSN: 0022-4715. DOI: 10.1007/BF01052770 . URL: https://doi.org/10.1007/BF01052770 (backrefpage 7).
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, pages 5–8. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.69.5 . URL: https://doi.org/10.1103/PhysRevLett.69.5 (backrefpage 7).
basor.tracy.ea:92:errata	— (1992b). “Errata: “Asymptotics of level-spacing distributions for random matrices””. in <i>Phys. Rev. Lett.</i> : 69.19, page 2880. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.69.2880 . URL: https://doi.org/10.1103/PhysRevLett.69.2880 (backrefpage 7).
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, pages 984–1013. ISSN: 0091-1798. DOI: 10.1214/009117904000001099 . URL: https://doi.org/10.1214/009117904000001099 (backrefpage 7).
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, pages 626–666. ISSN: 0246-0203. DOI: 10.1214/08-AIHP181 . URL: https://doi.org/10.1214/08-AIHP181 (backrefpage 7).
bass:88:probability	Bass, Richard F. (1988). “Probability estimates for multiparameter Brownian processes”. in <i>Ann. Probab.</i> : 16.1, pages 251–264. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198801)16:1%3C251:PEFMBP%3E2.0.CO;2-H&origin=MSN (backrefpage 7).
bass.burdzy.ea:10:stationary	Bass, Richard F., Krzysztof Burdzy, Zhen-Qing Chen and others (2010). “Stationary distributions for diffusions with inert drift”. in <i>Probab. Theory Related Fields</i> : 146.1-2, pages 1–47. ISSN: 0178-8051. DOI: 10.1007/s00440-008-0182-6 . URL: https://doi.org/10.1007/s00440-008-0182-6 (backrefpage 7).
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, pages 566–625. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C566:ILTFP0%3E2.0.CO;2-R&origin=MSN (backrefpage 7).

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, pages 3221–3247. ISSN: 0091-1798. DOI: 10.1214/009117904000000504 . URL: https://doi.org/10.1214/009117904000000504 (backrefpage 7).
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 (backrefpage 7).
bass.chen.ea:09:moderate	— (2009). “Moderate deviations for the range of planar random walks”. in <i>Mem. Amer. Math. Soc.</i> : 198.929, pages viii+82. ISSN: 0065-9266. DOI: 10.1090/memo/0929 . URL: https://doi.org/10.1090/memo/0929 (backrefpage 7).
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, pages 422–446. ISSN: 0178-8051. DOI: 10.1007/s004400100151 . URL: https://doi.org/10.1007/s004400100151 (backrefpage 7).
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, pages 465–492. ISSN: 0178-8051. DOI: 10.1007/BF01274264 . URL: https://doi.org/10.1007/BF01274264 (backrefpage 7).
ass.khoshnevisan:93:intersection	— (1993a). “Intersection local times and Tanaka formulas”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 29.3, pages 419–451. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1993__29_3_419_0 (backrefpage 7).
bass.khoshnevisan:93:rates	— (1993b). “Rates of convergence to Brownian local time”. in <i>Stochastic Process. Appl.</i> : 47.2, pages 197–213. ISSN: 0304-4149. DOI: 10.1016/0304-4149(93)90014-U . URL: https://doi.org/10.1016/0304-4149(93)90014-U (backrefpage 7).
bass.khoshnevisan:95:laws	— (1995). “Laws of the iterated logarithm for local times of the empirical process”. in <i>Ann. Probab.</i> : 23.1, pages 388–399. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C388:LOTILF%3E2.0.CO;2-0&origin=MSN (backrefpage 7).
bates.chatterjee:20:endpoint	Bates, Erik and Sourav Chatterjee (2020). “The endpoint distribution of directed polymers”. in <i>Ann. Probab.</i> : 48.2, pages 817–871. ISSN: 0091-1798. DOI: 10.1214/19-AOP1376 . URL: https://doi.org/10.1214/19-AOP1376 (backrefpage 8).
baudoin.nualart.ea:16:on	Baudoin, F. and others (2016). “On probability laws of solutions to differential systems driven by a fractional Brownian motion”. in <i>Ann. Probab.</i> : 44.4, pages 2554–2590. ISSN: 0091-1798. DOI: 10.1214/15-AOP1028 . URL: https://doi.org/10.1214/15-AOP1028 (backrefpage 8).
baudoin.chen:22:dirichlet	Baudoin, Fabrice and Li Chen (january 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 (backrefpage 8).
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, pages 8583–8610. ISSN: 0002-9947. DOI: 10.1090/tran/8165 . URL: https://doi.org/10.1090/tran/8165 (backrefpage 8).

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, pages 373–395. ISSN: 0178-8051. DOI: 10.1007/s00440-006-0035-0 . URL: https://doi.org/10.1007/s00440-006-0035-0 (backrefpage 8).
.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, pages 877–890. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.05.004 . URL: https://doi.org/10.1016/j.jfa.2008.05.004 (backrefpage 8).
baudoin.nualart:03:equivalence	Baudoin, Fabrice and David Nualart (2003). “Equivalence of Volterra processes”. in <i>Stochastic Process. Appl.</i> : 107.2, pages 327–350. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(03)00088-7 . URL: https://doi.org/10.1016/S0304-4149(03)00088-7 (backrefpage 8).
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, pages 701–703. ISSN: 0304-4149. DOI: 10.1016/j.spa.2004.11.002 . URL: https://doi.org/10.1016/j.spa.2004.11.002 (backrefpage 8).
baudoin.nualart:06:notes	— (2006). “Notes on the two-dimensional fractional Brownian motion”. in <i>Ann. Probab.</i> : 34.1, pages 159–180. ISSN: 0091-1798. DOI: 10.1214/009117905000000288 . URL: https://doi.org/10.1214/009117905000000288 (backrefpage 8).
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, pages 759–792. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.11.011 . URL: https://doi.org/10.1016/j.spa.2010.11.011 (backrefpage 8).
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, pages 111–135. ISSN: 0246-0203. DOI: 10.1214/12-AIHP522 . URL: https://doi.org/10.1214/12-AIHP522 (backrefpage 8).
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 (backrefpage 8).
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, pages 634–652. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.09.012 . URL: https://doi.org/10.1016/j.spa.2014.09.012 (backrefpage 8).
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, pages 412–428. ISSN: 0246-0203. DOI: 10.1214/14-AIHP642 . URL: https://doi.org/10.1214/14-AIHP642 (backrefpage 8).
baxter.brosamler:76:energy	Baxter, J. R. and G. A. Brosamler (1976). “Energy and the law of the iterated logarithm”. in <i>Math. Scand.</i> : 38.1, pages 115–136. ISSN: 0025-5521. DOI: 10.7146/math.scand.a-11622 . URL: https://doi.org/10.7146/math.scand.a-11622 (backrefpage 8).
baxter.jain.ea:93:large	Baxter, J. R., N. C. Jain and T. O. Seppäläinen (1993). “Large deviations for nonstationary arrays and sequences”. in <i>Illinois J. Math.</i> : 37.2,

- pages 302–328. ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1255987149> (backrefpage 8).
- bebernes.bricher:92:final Bebernes, J. and S. Bricher (1992). “Final time blowup profiles for semilinear parabolic equations via center manifold theory”. in *SIAM J. Math. Anal.*: 23.4, pages 852–869. ISSN: 0036-1410. DOI: [10.1137/0523045](https://doi.org/10.1137/0523045). URL: <https://doi.org/10.1137/0523045> (backrefpage 8).
- ker-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, pages 455–466. ISSN: 0021-9002. DOI: [10.1017/s002190020001442x](https://doi.org/10.1017/s002190020001442x). URL: <https://doi.org/10.1017/s002190020001442x> (backrefpage 8).
- beckner:75:inequalities Beckner, William (1975). “Inequalities in Fourier analysis”. in *Ann. of Math. (2)*: 102.1, pages 159–182. ISSN: 0003-486X. DOI: [10.2307/1970980](https://doi.org/10.2307/1970980). URL: <https://doi.org/10.2307/1970980> (backrefpage 8).
- 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, pages 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> (backrefpage 8).
- eliaev.duplantier.ea:17:integral Beliaev, Dmitry, Bertrand Duplantier and Michel Zinsmeister (2017). “Integral means spectrum of whole-plane SLE”. in *Comm. Math. Phys.*: 353.1, pages 119–133. ISSN: 0010-3616. DOI: [10.1007/s00220-017-2868-z](https://doi.org/10.1007/s00220-017-2868-z). URL: <https://doi.org/10.1007/s00220-017-2868-z> (backrefpage 8).
- bell.nualart:17:noncentral Bell, Denis and David Nualart (2017). “Noncentral limit theorem for the generalized Hermite process”. in *Electron. Commun. Probab.*: 22, Paper No. 66, 13. DOI: [10.1214/17-ECP99](https://doi.org/10.1214/17-ECP99). URL: <https://doi.org/10.1214/17-ECP99> (backrefpage 8).
- ucci.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 *J. Phys. A*: 38.7, pages L103–L114. ISSN: 0305-4470. DOI: [10.1088/0305-4470/38/7/L01](https://doi.org/10.1088/0305-4470/38/7/L01). URL: <https://doi.org/10.1088/0305-4470/38/7/L01> (backrefpage 8).
- ben-arous.corwin:11:current Ben Arous, Gérard and Ivan Corwin (2011). “Current fluctuations for TASEP: a proof of the Prähofer-Spohn conjecture”. in *Ann. Probab.*: 39.1, pages 104–138. ISSN: 0091-1798. DOI: [10.1214/10-AOP550](https://doi.org/10.1214/10-AOP550). URL: <https://doi.org/10.1214/10-AOP550> (backrefpage 8).
- ben-arous.gruadinaru.ea:94:holder Ben Arous, Gérard, Mihai Gruadinaru and Michel Ledoux (1994). “Hölder norms and the support theorem for diffusions”. in *Ann. Inst. H. Poincaré Probab. Statist.*: 30.3, pages 415–436. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1994__30_3_415_0 (backrefpage 8).
- ben-arous.quastel.ea:03:internal Ben Arous, Gérard, Jeremy Quastel and Alejandro F. Ramírez (2003). “Internal DLA in a random environment”. in *Ann. Inst. H. Poincaré Probab. Statist.*: 39.2, pages 301–324. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(02\)00003-1](https://doi.org/10.1016/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) (backrefpage 8).
- ben-ari:09:large 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, pages 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> (backrefpage 8).
- benfatto.cassandro.ea:78:some Benfatto, G. and others (1978). “Some probabilistic techniques in field theory”. in *Comm. Math. Phys.*: 59.2, pages 143–166. ISSN: 0010-

3616. URL: <http://projecteuclid.org/euclid.cmp/1103901608> (backrefpage 8).
- benhenni:98:approximating Benhenni, Karim (1998). “Approximating integrals of stochastic processes: extensions”. in *J. Appl. Probab.*: 35.4, **pages** 843–855. ISSN: 0021-9002. DOI: [10.1017/s0021900200016557](https://doi.org/10.1017/s0021900200016557). URL: <https://doi.org/10.1017/s0021900200016557> (backrefpage 8).
- benjamini.schramm:09:kpz Benjamini, Itai **and** Oded Schramm (2009). “KPZ in one dimensional random geometry of multiplicative cascades”. in *Comm. Math. Phys.*: 289.2, **pages** 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> (backrefpage 8).
- bennett.bez.ea:09:heat-flow Bennett, Jonathan, Neal Bez **and** Anthony Carbery (2009). “Heat-flow monotonicity related to the Hausdorff-Young inequality”. in *Bull. Lond. Math. Soc.*: 41.6, **pages** 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> (backrefpage 8).
- bennett.carbery.ea:08:brascamp-lieb Bennett, Jonathan, Anthony Carbery **and others** (2008). “The Brascamp-Lieb inequalities: finiteness, structure and extremals”. in *Geom. Funct. Anal.*: 17.5, **pages** 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> (backrefpage 8).
- bennett.carbery.ea:10:finite — (2010). “Finite bounds for Hölder-Brascamp-Lieb multilinear inequalities”. in *Math. Res. Lett.*: 17.4, **pages** 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> (backrefpage 8).
- bercu.nourdin.ea:10:almost Bercu, Bernard, Ivan Nourdin **and** Murad S. Taqqu (2010). “Almost sure central limit theorems on the Wiener space”. in *Stochastic Process. Appl.*: 120.9, **pages** 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> (backrefpage 8).
- berestycki.doring.ea:14:on Berestycki, J. **and others** (2014). “On exceptional times for generalized Fleming-Viot processes with mutations”. in *Stoch. Partial Differ. Equ. Anal. Comput.*: 2.1, **pages** 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> (backrefpage 8).
- berestycki.doring.ea:15:hitting — (2015). “Hitting properties and non-uniqueness for SDEs driven by stable processes”. in *Stochastic Process. Appl.*: 125.3, **pages** 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> (backrefpage 8).
- berestycki.brunet.ea:22:distance Berestycki, Julien **and others** (2022). “The distance between the two BBM leaders”. in *Nonlinearity*: 35.4, **pages** 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> (backrefpage 8).
- beretta.bertsch.ea:95:nonnegative Beretta, Elena, Michiel Bertsch **and** Roberta Dal Passo (1995). “Nonnegative solutions of a fourth-order nonlinear degenerate parabolic equation”. in *Arch. Rational Mech. Anal.*: 129.2, **pages** 175–200. ISSN: 0003-9527. DOI: [10.1007/BF00379920](https://doi.org/10.1007/BF00379920). URL: <https://doi.org/10.1007/BF00379920> (backrefpage 8).
- berezin.mytnik:14:asymptotic 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, **pages** 1045–1057. ISSN: 0894-9840. DOI: [10.1007/s12246-014-0001-1](https://doi.org/10.1007/s12246-014-0001-1).

	1007/s10959-012-0470-z. URL: https://doi.org/10.1007/s10959-012-0470-z (backrefpage 8).
berg.dalang.ea:18:foreword	Berg, Christian, Robert C. Dalang and Alain Valette (2018). “Foreword [Memorial issue in honour of S. D. Chatterji (1935–2017)]”. in <i>Expo. Math.</i> : 36.3-4, pages 229–230. ISSN: 0723-0869. DOI: 10.1016/j.exmath.2018.09.003 . URL: https://doi.org/10.1016/j.exmath.2018.09.003 (backrefpage 9).
berger.mizel:80:volterra	Berger, Marc A. and Victor J. Mizel (1980). “Volterra equations with Itô integrals. II”. in <i>J. Integral Equations</i> : 2.4, pages 319–337. ISSN: 0163-5549 (backrefpage 9).
berger.caravenna.ea:14:critical	Berger, Quentin, Francesco Caravenna and others (2014). “The critical curves of the random pinning and copolymer models at weak coupling”. in <i>Comm. Math. Phys.</i> : 326.2, pages 507–530. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1849-0 . URL: https://doi.org/10.1007/s00220-013-1849-0 (backrefpage 9).
berger.lacoin:11:effect	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 <i>J. Stat. Phys.</i> : 142.2, pages 322–341. ISSN: 0022-4715. DOI: 10.1007/s10955-010-0110-x . URL: https://doi.org/10.1007/s10955-010-0110-x (backrefpage 9).
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 <i>Electron. J. Probab.</i> : 15, no. 21, 654–683. DOI: 10.1214/EJP.v15-761 . URL: https://doi.org/10.1214/EJP.v15-761 (backrefpage 9).
berkes.chen.ea:01:central	Berkes, I., X. Chen and L. Horváth (2001). “Central limit theorems for logarithmic averages”. in <i>Studia Sci. Math. Hungar.</i> : 38, pages 79–96. ISSN: 0081-6906. DOI: 10.1556/SScMath.38.2001.1-4.6 . URL: https://doi.org/10.1556/SScMath.38.2001.1-4.6 (backrefpage 9).
berkes.horvath.ea:98:logarithmic	Berkes, István, Lajos Horváth and Davar Khoshnevisan (1998). “Logarithmic averages of stable random variables are asymptotically normal”. in <i>Stochastic Process. Appl.</i> : 77.1, pages 35–51. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(98)00034-9 . URL: https://doi.org/10.1016/S0304-4149(98)00034-9 (backrefpage 9).
berman:85:asymptotic	Berman, Simeon M. (1985a). “An asymptotic bound for the tail of the distribution of the maximum of a Gaussian process”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 21.1, pages 47–57. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1985__21_1_47_0 (backrefpage 9).
berman:85:asymptotic*1	— (1985b). “An asymptotic formula for the distribution of the maximum of a Gaussian process with stationary increments”. in <i>J. Appl. Probab.</i> : 22.2, pages 454–460. ISSN: 0021-9002. DOI: 10.2307/3213789 . URL: https://doi.org/10.2307/3213789 (backrefpage 9).
bernard.nualart:90:regularite	Bernard, Pierre and David Nualart (1990). “Régularité C^n des noyaux de Wiener d’une diffusion”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 26.2, pages 287–297. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1990__26_2_287_0 (backrefpage 9).
bernardi.bousquet-melou:11:counting	Bernardi, Olivier and Mireille Bousquet-Mélou (2011). “Counting colored planar maps: algebraicity results”. in <i>J. Combin. Theory Ser. B</i> : 101.5, pages 315–377. ISSN: 0095-8956. DOI: 10.1016/j.jctb.2011.02.001 .

003. URL: <https://doi.org/10.1016/j.jctb.2011.02.003> (backrefpage 9).
- 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 (backrefpage 9).
- 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, pages 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> (backrefpage 9).
- 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, pages 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) (backrefpage 9).
- 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, pages 20–76. ISSN: 0025-5831. DOI: [10.1007/BF01444746](https://doi.org/10.1007/BF01444746). URL: <https://doi.org/10.1007/BF01444746> (backrefpage 9).
- bernstein:10:sur Bernstein, Serge (1910). “Sur la généralisation du problème de Dirichlet”. in *Math. Ann.*: 69.1, pages 82–136. ISSN: 0025-5831. DOI: [10.1007/BF01455154](https://doi.org/10.1007/BF01455154). URL: <https://doi.org/10.1007/BF01455154> (backrefpage 9).
- 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, pages 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> (backrefpage 9).
- bernyk.dalang.ea:11:predicting — (2011). “Predicting the ultimate supremum of a stable Lévy process with no negative jumps”. in *Ann. Probab.*: 39.6, pages 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> (backrefpage 9).
- 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, pages 379–388. ISSN: 0003-9527. DOI: [10.1007/BF00249681](https://doi.org/10.1007/BF00249681). URL: <https://doi.org/10.1007/BF00249681> (backrefpage 9).
- bertini.cancrini.ea:94:stochastic Bertini, L., N. Cancrini and G. Jona-Lasinio (1994). “The stochastic Burgers equation”. in *Comm. Math. Phys.*: 165.2, pages 211–232. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104271129> (backrefpage 9).
- 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, pages 365–381. ISSN: 0022-4715. DOI: [10.1007/BF02508476](https://doi.org/10.1007/BF02508476). URL: <https://doi.org/10.1007/BF02508476> (backrefpage 9).
- 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, pages 1377–1401. ISSN: 0022-4715. DOI: [10.1007/BF02180136](https://doi.org/10.1007/BF02180136). URL: <https://doi.org/10.1007/BF02180136> (backrefpage 9).
- bertini.cancrini:98:two-dimensional — (1998). “The two-dimensional stochastic heat equation: renormalizing a multiplicative noise”. in *J. Phys. A*: 31.2, pages 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> (backrefpage 9).
- bertini.giacomin:97:stochastic Bertini, Lorenzo **and** Giambattista Giacomini (1997). “Stochastic Burgers and KPZ equations from particle systems”. in *Comm. Math. Phys.*: 183.3, **pages** 571–607. ISSN: 0010-3616. DOI: [10.1007/s002200050044](https://doi.org/10.1007/s002200050044). URL: <https://doi.org/10.1007/s002200050044> (backrefpage 9).
- bertini.giacomin:99:on — (1999). “On the long-time behavior of the stochastic heat equation”. in *Probab. Theory Related Fields*: 114.3, **pages** 279–289. ISSN: 0178-8051. DOI: [10.1007/s004400050226](https://doi.org/10.1007/s004400050226). URL: <https://doi.org/10.1007/s004400050226> (backrefpage 9).
- bertozzi:96:symmetric Bertozzi, Andrea L. (1996). “Symmetric singularity formation in lubrication-type equations for interface motion”. in *SIAM J. Appl. Math.*: 56.3, **pages** 681–714. ISSN: 0036-1399. DOI: [10.1137/S0036139994271972](https://doi.org/10.1137/S0036139994271972). URL: <https://doi.org/10.1137/S0036139994271972> (backrefpage 9).
- 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, **pages** 1195–1214. ISSN: 0893-4983 (backrefpage 9).
- 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, **pages** 89–123. ISSN: 0956-7925. DOI: [10.1017/S0956792500002977](https://doi.org/10.1017/S0956792500002977). URL: <https://doi.org/10.1017/S0956792500002977> (backrefpage 9).
- 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, **pages** 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> (backrefpage 9).
- 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, **pages** 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> (backrefpage 9).
- 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, **pages** 243–263. ISSN: 0219-4937. DOI: [10.1142/S0219493711003267](https://doi.org/10.1142/S0219493711003267). URL: <https://doi.org/10.1142/S0219493711003267> (backrefpage 9).
- beurling:48:on Beurling, Arne (1948). “On the spectral synthesis of bounded functions”. in *Acta Math.*: 81, **pages** 225–238. ISSN: 0001-5962. DOI: [10.1007/BF02395018](https://doi.org/10.1007/BF02395018). URL: <https://doi.org/10.1007/BF02395018> (backrefpage 9).
- bezdek:16:on Bezdek, Pavel (2016). “On weak convergence of stochastic heat equation with colored noise”. in *Stochastic Process. Appl.*: 126.9, **pages** 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> (backrefpage 9).
- bezdek:18:existence Bezdek, Pavel (2018). “Existence and blow-up of solutions to the fractional stochastic heat equations”. in *Stoch. Partial Differ. Equ. Anal. Comput.*: 6.1, **pages** 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> (backrefpage 9).
- 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, **pages** 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> (**backrefpage 9**).

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, **pages** 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> (**backrefpage 9**).

biagini.hu.ea:12:insider

Biagini, Francesca, Yaozhong Hu, Thilo Meyer-Brandis **and others** (2012). “Insider trading equilibrium in a market with memory”. *in* *Math. Financ. Econ.*: 6.3, **pages** 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> (**backrefpage 9**).

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, **pages** 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) (**backrefpage 9**).

bierme.bonami.ea:12:optimal

Biermé, Hermine **and others** (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, **pages** 473–500 (**backrefpage 9**).

biggins.kyprianou:04:measure

Biggins, J. D. **and** A. E. Kyprianou (2004). “Measure change in multitype branching”. *in* *Adv. in Appl. Probab.*: 36.2, **pages** 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> (**backrefpage 9**).

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> (**backrefpage 9**).

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, **pages** 81–94. ISSN: 0001-5954. DOI: [10.1007/BF02022967](https://doi.org/10.1007/BF02022967). URL: <https://doi.org/10.1007/BF02022967> (**backrefpage 9**).

binh.tuan.ea:21:holder

Binh, Tran Thanh, Nguyen Huy Tuan **and** Tran Bao Ngoc (september 2021). “Hölder continuity of mild solutions of space-time fractional stochastic heat equation driven by colored noise”. *in* *The European Physical Journal Plus*: 136.9, **page** 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> (**backrefpage 9**).

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, **pages** 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> (**backrefpage 10**).

birkner:04:condition

Birkner, Matthias (2004). “A condition for weak disorder for directed polymers in random environment”. *in* *Electron. Comm. Probab.*: 9, **pages** 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> (**backrefpage 10**).

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> (**backrefpage 10**).

birkner.sun:10:annealed	Birkner, Matthias and Rongfeng Sun (2010). “Annealed vs quenched critical points for a random walk pinning model”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 46.2, pages 414–441. ISSN: 0246-0203. DOI: 10.1214/09-AIHP319 . URL: https://doi.org/10.1214/09-AIHP319 (backrefpage 10).
birkner.sun:11:disorder	— (2011). “Disorder relevance for the random walk pinning model in dimension 3”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 47.1, pages 259–293. ISSN: 0246-0203. DOI: 10.1214/10-AIHP374 . URL: https://doi.org/10.1214/10-AIHP374 (backrefpage 10).
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 <i>Izv. Vys. Uebn. Zaved. Matematika</i> : 1962.5 (30), pages 11–21. ISSN: 0021-3446 (backrefpage 10).
biskup.konig:01:long-time	Biskup, Marek and Wolfgang König (2001). “Long-time tails in the parabolic Anderson model with bounded potential”. in <i>Ann. Probab.</i> : 29.2, pages 636–682. ISSN: 0091-1798. DOI: 10.1214/aop/1008956688 . URL: https://doi.org/10.1214/aop/1008956688 (backrefpage 10).
biswas.cherayil:95:dynamics	Biswas, Parbati and Binny J. Cherayil (1995). “Dynamics of Fractional Brownian Walks”. in <i>The Journal of Physical Chemistry</i> : 99.2, pages 816–821. DOI: 10.1021/j100002a052 . eprint: https://doi.org/10.1021/j100002a052 . URL: https://doi.org/10.1021/j100002a052 (backrefpage 10).
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 <i>Math. Comp.</i> : 23.107, page 691. ISSN: 0025-5718. URL: http://links.jstor.org/sici?sici=0025-5718(196907)23:107%3C691:TE%3E2.0.CO;2-Y&origin=MSN (backrefpage 10).
blomker.hairer.ea:05:modulation	Blömker, D., M. Hairer and G. A. Pavliotis (2005). “Modulation equations: stochastic bifurcation in large domains”. in <i>Comm. Math. Phys.</i> : 258.2, pages 479–512. ISSN: 0010-3616. DOI: 10.1007/s00220-005-1368-8 . URL: https://doi.org/10.1007/s00220-005-1368-8 (backrefpage 10).
blomker.hairer.ea:07:multiscale	— (2007). “Multiscale analysis for stochastic partial differential equations with quadratic nonlinearities”. in <i>Nonlinearity</i> : 20.7, pages 1721–1744. ISSN: 0951-7715. DOI: 10.1088/0951-7715/20/7/009 . URL: https://doi.org/10.1088/0951-7715/20/7/009 (backrefpage 10).
blomker.cannizzaro.ea:20:random	Blömker, Dirk, Giuseppe Cannizzaro and Marco Romito (2020). “Random initial conditions for semi-linear PDEs”. in <i>Proc. Roy. Soc. Edinburgh Sect. A</i> : 150.3, pages 1533–1565. ISSN: 0308-2105. DOI: 10.1017/prm.2018.157 . URL: https://doi.org/10.1017/prm.2018.157 (backrefpage 10).
blomker.hairer:04:multiscale	Blömker, Dirk and Martin Hairer (2004). “Multiscale expansion of invariant measures for SPDEs”. in <i>Comm. Math. Phys.</i> : 251.3, pages 515–555. ISSN: 0010-3616. DOI: 10.1007/s00220-004-1130-7 . URL: https://doi.org/10.1007/s00220-004-1130-7 (backrefpage 10).
blunck.weis:01:operator	Blunck, S. and L. Weis (2001). “Operator theoretic properties of semigroups in terms of their generators”. in <i>Studia Math.</i> : 146.1, pages 35–54. ISSN: 0039-3223. DOI: 10.4064/sm146-1-3 . URL: https://doi.org/10.4064/sm146-1-3 (backrefpage 10).
bo.zhang:09:large	Bo, Lijun and Tusheng Zhang (2009). “Large deviations for perturbed reflected diffusion processes”. in <i>Stochastics</i> : 81.6, pages 531–543. ISSN:

- 1744-2508. DOI: [10.1080/17442500801981084](https://doi.org/10.1080/17442500801981084). URL: <https://doi.org/10.1080/17442500801981084> (backrefpage 10).
- `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, pages 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> (backrefpage 10).
- `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, pages 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> (backrefpage 10).
- `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, pages 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> (backrefpage 10).
- `bobkov.houdre:00:weak` Bobkov, Sergey G. and Christian Houdré (2000). “Weak dimension-free concentration of measure”. in *Bernoulli*: 6.4, pages 621–632. ISSN: 1350-7265. DOI: [10.2307/3318510](https://doi.org/10.2307/3318510). URL: <https://doi.org/10.2307/3318510> (backrefpage 10).
- `bock.bornales.ea:15:scaling` Bock, Wolfgang and others (2015). “Scaling properties of weakly self-avoiding fractional Brownian motion in one dimension”. in *J. Stat. Phys.*: 161.5, pages 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> (backrefpage 10).
- `bogachev.kosov.ea:15:two` Bogachev, V. I. and others (2015). “Two properties of vectors of quadratic forms in Gaussian random variables”. in *Theory Probab. Appl.*: 59.2, pages 208–221. ISSN: 0040-585X. DOI: [10.1137/S0040585X97T987041](https://doi.org/10.1137/S0040585X97T987041). URL: <https://doi.org/10.1137/S0040585X97T987041> (backrefpage 10).
- `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, pages 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> (backrefpage 10).
- `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> (backrefpage 10).
- `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, pages 247–276. ISSN: 0010-3616. DOI: [10.1007/s002200050450](https://doi.org/10.1007/s002200050450). URL: <https://doi.org/10.1007/s002200050450> (backrefpage 10).
- `bolthausen:89:note` Bolthausen, Erwin (1989). “A note on the diffusion of directed polymers in a random environment”. in *Comm. Math. Phys.*: 123.4, pages 529–534. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104178982> (backrefpage 10).
- `bolthausen:90:on` — (1990). “On self-repellent one-dimensional random walks”. in *Probab. Theory Related Fields*: 86.4, pages 423–441. ISSN: 0178-8051. DOI: [10.1007/BF01198167](https://doi.org/10.1007/BF01198167). URL: <https://doi.org/10.1007/BF01198167> (backrefpage 10).
- `bolthausen:93:on` — (1993). “On the construction of the three-dimensional polymer measure”. in *Probab. Theory Related Fields*: 97.1-2, pages 81–101. ISSN: 0178-

8051. DOI: [10.1007/BF01199313](https://doi.org/10.1007/BF01199313). URL: <https://doi.org/10.1007/BF01199313> (backrefpage 10).
- 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, pages 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> (backrefpage 10).
- 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, pages 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> (backrefpage 10).
- 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, pages 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> (backrefpage 10).
- bolthausen.ioffe:97:harmonic Bolthausen, Erwin and Dmitry Ioffe (1997). “Harmonic crystal on the wall: a microscopic approach”. in *Comm. Math. Phys.*: 187.3, pages 523–566. ISSN: 0010-3616. DOI: [10.1007/s002200050148](https://doi.org/10.1007/s002200050148). URL: <https://doi.org/10.1007/s002200050148> (backrefpage 10).
- 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, pages 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> (backrefpage 10).
- bonaccorsi.fantozzi:04:large Bonaccorsi, Stefano and Marco Fantozzi (2004). “Large deviation principle for semilinear stochastic Volterra equations”. in *Dynam. Systems Appl.*: 13.2, pages 203–219. ISSN: 1056-2176 (backrefpage 10).
- 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, pages 984–999. ISSN: 0736-2994. DOI: [10.1080/07362990903136504](https://doi.org/10.1080/07362990903136504). URL: <https://doi.org/10.1080/07362990903136504> (backrefpage 10).
- bonet.nualart:77:interpolation Bonet, E. and D. Nualart (1977). “Interpolation and forecasting in Poisson’s processes”. in *Stochastica*: 2.3, pages 36–40. ISSN: 0210-7821 (backrefpage 10).
- 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, pages 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> (backrefpage 10).
- borell:75:brunn-minkowski Borell, Christer (1975). “The Brunn-Minkowski inequality in Gauss space”. in *Invent. Math.*: 30.2, pages 207–216. ISSN: 0020-9910. DOI: [10.1007/BF01425510](https://doi.org/10.1007/BF01425510). URL: <https://doi.org/10.1007/BF01425510> (backrefpage 10).
- borell:00:diffusion Borell, Christer (2000). “Diffusion equations and geometric inequalities”. in *Potential Anal.*: 12.1, pages 49–71. ISSN: 0926-2601. DOI: [10.1023/A:1008641618547](https://doi.org/10.1023/A:1008641618547). URL: <https://doi.org/10.1023/A:1008641618547> (backrefpage 10).
- 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 *J. Funct. Anal.*: 81.1, pages 184–206. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(88\)](https://doi.org/10.1016/0022-1236(88)00051-0)

	90117-6. URL: https://doi.org/10.1016/0022-1236(88)90117-6 (backrefpage 10).
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, pages 191–247. ISSN: 0003-4916. DOI: 10.1016/j.aop.2016.02.001 . URL: https://doi.org/10.1016/j.aop.2016.02.001 (backrefpage 11).
borodin.corwin:14:macdonald*1	Borodin, Alexei and Ivan Corwin (2014a). “Macdonald processes”. in <i>Probab. Theory Related Fields</i> : 158.1-2, pages 225–400. ISSN: 0178-8051. DOI: 10.1007/s00440-013-0482-3 . URL: https://doi.org/10.1007/s00440-013-0482-3 (backrefpage 11).
borodin.corwin:14:moments	— (2014b). “Moments and Lyapunov exponents for the parabolic Anderson model”. in <i>Ann. Appl. Probab.</i> : 24.3, pages 1172–1198. ISSN: 1050-5164. DOI: 10.1214/13-AAP944 . URL: https://doi.org/10.1214/13-AAP944 (backrefpage 11).
borodin.corwin:15:discrete	— (2015). “Discrete time q -TASEPs”. in <i>Int. Math. Res. Not. IMRN</i> : 2, pages 499–537. ISSN: 1073-7928. DOI: 10.1093/imrn/rnt206 . URL: https://doi.org/10.1093/imrn/rnt206 (backrefpage 11).
borodin.corwin:20:dynamic	— (2020). “Dynamic ASEP, duality, and continuous q^{-1} -Hermite polynomials”. in <i>Int. Math. Res. Not. IMRN</i> : 3, pages 641–668. ISSN: 1073-7928. DOI: 10.1093/imrn/rnx299 . URL: https://doi.org/10.1093/imrn/rnx299 (backrefpage 11).
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, pages 1129–1214. ISSN: 0010-3640. DOI: 10.1002/cpa.21520 . URL: https://doi.org/10.1002/cpa.21520 (backrefpage 11).
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 (backrefpage 11).
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 (backrefpage 11).
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, pages 245–321. ISSN: 0178-8051. DOI: 10.1007/s00440-017-0809-6 . URL: https://doi.org/10.1007/s00440-017-0809-6 (backrefpage 11).
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, pages 563–624. ISSN: 0012-7094. DOI: 10.1215/00127094-3166843 . URL: https://doi.org/10.1215/00127094-3166843 (backrefpage 11).
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, pages 1517–1558. ISSN: 0002-9947. DOI: 10.1090/tran/6359 . URL: https://doi.org/10.1090/tran/6359 (backrefpage 11).
borodin.corwin.ea:15:spectral	Borodin, Alexei, Ivan Corwin, Leonid Petrov and others (2015a). “Spectral theory for interacting particle systems solvable by coordinate Bethe

- ansatz”. in *Comm. Math. Phys.*: 339.3, **pages** 1167–1245. ISSN: 0010-3616. DOI: [10.1007/s00220-015-2424-7](https://doi.org/10.1007/s00220-015-2424-7). URL: <https://doi.org/10.1007/s00220-015-2424-7> (**backrefpage 11**).
- (2015b). “Spectral theory for the q -Boson particle system”. in *Compos. Math.*: 151.1, **pages** 1–67. ISSN: 0010-437X. DOI: [10.1112/S0010437X14007532](https://doi.org/10.1112/S0010437X14007532). URL: <https://doi.org/10.1112/S0010437X14007532> (**backrefpage 11**).
- (2019). “Correction to: Spectral theory for interacting particle systems solvable by coordinate Bethe ansatz”. in *Comm. Math. Phys.*: 370.3, **pages** 1069–1072. ISSN: 0010-3616. DOI: [10.1007/s00220-019-03528-y](https://doi.org/10.1007/s00220-019-03528-y). URL: <https://doi.org/10.1007/s00220-019-03528-y> (**backrefpage 11**).
- Borodin, Alexei, Ivan Corwin and Daniel Remenik (2013). “Log-gamma polymer free energy fluctuations via a Fredholm determinant identity”. in *Comm. Math. Phys.*: 324.1, **pages** 215–232. ISSN: 0010-3616. DOI: [10.1007/s00220-013-1750-x](https://doi.org/10.1007/s00220-013-1750-x). URL: <https://doi.org/10.1007/s00220-013-1750-x> (**backrefpage 11**).
- (2015a). “A classical limit of Noumi’s q -integral operator”. in *SIGMA Symmetry Integrability Geom. Methods Appl.*: 11, Paper 098, 7. DOI: [10.3842/SIGMA.2015.098](https://doi.org/10.3842/SIGMA.2015.098). URL: <https://doi.org/10.3842/SIGMA.2015.098> (**backrefpage 11**).
- (2015b). “Multiplicative functionals on ensembles of non-intersecting paths”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 51.1, **pages** 28–58. ISSN: 0246-0203. DOI: [10.1214/13-AIHP579](https://doi.org/10.1214/13-AIHP579). URL: <https://doi.org/10.1214/13-AIHP579> (**backrefpage 11**).
- Borodin, Alexei, Ivan Corwin and Tomohiro Sasamoto (2014). “From duality to determinants for q -TASEP and ASEP”. in *Ann. Probab.*: 42.6, **pages** 2314–2382. ISSN: 0091-1798. DOI: [10.1214/13-AOP868](https://doi.org/10.1214/13-AOP868). URL: <https://doi.org/10.1214/13-AOP868> (**backrefpage 11**).
- Borodin, Alexei, Ivan Corwin and Fabio Lucio Toninelli (2017). “Stochastic heat equation limit of a $(2 + 1)$ d growth model”. in *Comm. Math. Phys.*: 350.3, **pages** 957–984. ISSN: 0010-3616. DOI: [10.1007/s00220-016-2718-4](https://doi.org/10.1007/s00220-016-2718-4). URL: <https://doi.org/10.1007/s00220-016-2718-4> (**backrefpage 11**).
- Borodin, Alexei and Percy Deift (2002). “Fredholm determinants, Jimbo-Miwa-Ueno τ -functions, and representation theory”. in *Comm. Pure Appl. Math.*: 55.9, **pages** 1160–1230. ISSN: 0010-3640. DOI: [10.1002/cpa.10042](https://doi.org/10.1002/cpa.10042). URL: <https://doi.org/10.1002/cpa.10042> (**backrefpage 11**).
- Borodin, Alexei and Patrik L. Ferrari (2008). “Large time asymptotics of growth models on space-like paths. I. PushASEP”. in *Electron. J. 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> (**backrefpage 11**).
- 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> (**backrefpage 11**).
- Borodin, Alexei, Andrei Okounkov and Grigori Olshanski (2000). “Asymptotics of Plancherel measures for symmetric groups”. in *J. Amer. Math. Soc.*: 13.3, **pages** 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> (**backrefpage 11**).

bothner:17:transition	Bothner, Thomas (2017). “Transition asymptotics for the Painlevé II transcendent”. <i>in</i> <i>Duke Math. J.</i> : 166.2, pages 205–324. ISSN: 0012-7094. DOI: 10.1215/00127094-3714650 . URL: https://doi.org/10.1215/00127094-3714650 (backrefpage 11).
bothner:21:on	— (2021). “On the origins of Riemann-Hilbert problems in mathematics”. <i>in</i> <i>Nonlinearity</i> : 34.4, R1–R73. ISSN: 0951-7715. DOI: 10.1088/1361-6544/abb543 . URL: https://doi.org/10.1088/1361-6544/abb543 (backrefpage 11).
bou-rabee.hairer:13:nonasymptotic	Bou-Rabee, N. and M. Hairer (2013). “Nonasymptotic mixing of the MALA algorithm”. <i>in</i> <i>IMA J. Numer. Anal.</i> : 33.1, pages 80–110. ISSN: 0272-4979. DOI: 10.1093/imanum/drs003 . URL: https://doi.org/10.1093/imanum/drs003 (backrefpage 11).
bouchaud.georges:90:anomalous	Bouchaud, Jean-Philippe and Antoine Georges (1990). “Anomalous diffusion in disordered media: statistical mechanisms, models and physical applications”. <i>in</i> <i>Phys. Rep.</i> : 195.4-5, pages 127–293. ISSN: 0370-1573. DOI: 10.1016/0370-1573(90)90099-N . URL: https://doi.org/10.1016/0370-1573(90)90099-N (backrefpage 11).
boue.dupuis:98:variational	Boué, Michelle and Paul Dupuis (1998). “A variational representation for certain functionals of Brownian motion”. <i>in</i> <i>Ann. Probab.</i> : 26.4, pages 1641–1659. ISSN: 0091-1798. DOI: 10.1214/aop/1022855876 . URL: https://doi.org/10.1214/aop/1022855876 (backrefpage 11).
boufoussi.hajji:18:transportation	Boufoussi, Brahim and Salah Hajji (2018). “Transportation inequalities for stochastic heat equations”. <i>in</i> <i>Statist. Probab. Lett.</i> : 139, pages 75–83. ISSN: 0167-7152. DOI: 10.1016/j.spl.2018.03.012 . URL: https://doi.org/10.1016/j.spl.2018.03.012 (backrefpage 11).
bourgain:94:periodic	Bourgain, J. (1994). “Periodic nonlinear Schrödinger equation and invariant measures”. <i>in</i> <i>Comm. Math. Phys.</i> : 166.1, pages 1–26. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104271501 (backrefpage 11).
bourgain:97:invariant	— (1997). “Invariant measures for the Gross-Piatevskii equation”. <i>in</i> <i>J. Math. Pures Appl. (9)</i> : 76.8, pages 649–702. ISSN: 0021-7824. DOI: 10.1016/S0021-7824(97)89965-5 . URL: https://doi.org/10.1016/S0021-7824(97)89965-5 (backrefpage 11).
bourgain:96:invariant	Bourgain, Jean (1996). “Invariant measures for the 2D-defocusing nonlinear Schrödinger equation”. <i>in</i> <i>Comm. Math. Phys.</i> : 176.2, pages 421–445. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104286005 (backrefpage 11).
bourguin.nourdin:20:freeness	Bourguin, Solesne and Ivan Nourdin (2020). “Freeness characterizations on free chaos spaces”. <i>in</i> <i>Pacific J. Math.</i> : 305.2, pages 447–472. ISSN: 0030-8730. DOI: 10.2140/pjm.2020.305.447 . URL: https://doi.org/10.2140/pjm.2020.305.447 (backrefpage 11).
bovier.kurkova:04:derridas	Bovier, Anton and Irina Kurkova (2004). “Derrida’s generalised random energy models. I. Models with finitely many hierarchies”. <i>in</i> <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 40.4, pages 439–480. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2003.09.002 . URL: https://doi.org/10.1016/j.anihpb.2003.09.002 (backrefpage 11).
braaksma:64:asymptotic	Braaksma, B. L. J. (1964). “Asymptotic expansions and analytic continuations for a class of Barnes-integrals”. <i>in</i> <i>Compositio Math.</i> : 15, 239–341 (1964). ISSN: 0010-437X (backrefpage 11).
bramson.zeitouni:12:tightness	Bramson, Maury and Ofer Zeitouni (2012). “Tightness of the recentered maximum of the two-dimensional discrete Gaussian free field”. <i>in</i> <i>Comm.</i>

Pure Appl. Math.: 65.1, **pages** 1–20. ISSN: 0010-3640. DOI: [10.1002/cpa.20390](https://doi.org/10.1002/cpa.20390). URL: <https://doi.org/10.1002/cpa.20390> (backrefpage 11).

brascamp.lieb:76:best

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** *Advances in Math.*: 20.2, **pages** 151–173. ISSN: 0001-8708. DOI: [10.1016/0001-8708\(76\)90184-5](https://doi.org/10.1016/0001-8708(76)90184-5). URL: [https://doi.org/10.1016/0001-8708\(76\)90184-5](https://doi.org/10.1016/0001-8708(76)90184-5) (backrefpage 11).

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, **pages** 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) (backrefpage 11).

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, **pages** 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> (backrefpage 11).

bressan:92:stable

Bressan, Alberto (1992). “Stable blow-up patterns”. **in** *J. Differential Equations*: 98.1, **pages** 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) (backrefpage 11).

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, **pages** 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> (backrefpage 12).

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, **pages** 416–425. DOI: [10.1214/09-EJS366](https://doi.org/10.1214/09-EJS366). URL: <https://doi.org/10.1214/09-EJS366> (backrefpage 12).

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, **pages** 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) (backrefpage 12).

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, **pages** 185–209. ISSN: 0003-9527. DOI: [10.1007/BF00251357](https://doi.org/10.1007/BF00251357). URL: <https://doi.org/10.1007/BF00251357> (backrefpage 12).

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, **pages** 443–469. ISSN: 0214-3577 (backrefpage 12).

brezis.cazenave.ea:96:blow

Brezis, Haïm **and** others (1996). “Blow up for $u_t - \Delta u = g(u)$ revisited”. **in** *Adv. Differential Equations*: 1.1, **pages** 73–90. ISSN: 1079-9389 (backrefpage 12).

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, **pages** 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> (backrefpage 12).

brislawn:91:traceable	Brislawn, Chris (1991). “Traceable integral kernels on countably generated measure spaces”. in <i>Pacific J. Math.</i> : 150.2, pages 229–240. ISSN: 0030-8730. URL: http://projecteuclid.org/euclid.pjm/1102637666 (backrefpage 12).
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 <i>Ann. Appl. Probab.</i> : 29.6, pages 3745–3785. ISSN: 1050-5164. DOI: 10.1214/19-AAP1491 . URL: https://doi.org/10.1214/19-AAP1491 (backrefpage 12).
brosamler:83:laws	Brosamler, G. A. (1983). “Laws of the iterated logarithm for Brownian motions on compact manifolds”. in <i>Z. Wahrsch. Verw. Gebiete</i> : 65.1, pages 99–114. ISSN: 0044-3719. DOI: 10.1007/BF00534997 . URL: https://doi.org/10.1007/BF00534997 (backrefpage 12).
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 <i>Econometric Rev.</i> : 39.10, pages 991–1013. ISSN: 0747-4938. DOI: 10.1080/07474938.2020.1735751 . URL: https://doi.org/10.1080/07474938.2020.1735751 (backrefpage 12).
brownlees.nualart.ea:18:realized	Brownlees, Christian, Eulàlia Nualart and Yucheng Sun (2018). “Realized networks”. in <i>J. Appl. Econometrics</i> : 33.7, pages 986–1006. ISSN: 0883-7252. DOI: 10.1002/jae.2642 . URL: https://doi.org/10.1002/jae.2642 (backrefpage 12).
brox:86:one-dimensional	Brox, Th. (1986). “A one-dimensional diffusion process in a Wiener medium”. in <i>Ann. Probab.</i> : 14.4, pages 1206–1218. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198610)14:4%3C1206:AODPIA%3E2.0.CO;2-F&origin=MSN (backrefpage 12).
bruned.chandra.ea:21:renormalising	Bruned, Y., A. Chandra and others (2021). “Renormalising SPDEs in regularity structures”. in <i>J. Eur. Math. Soc. (JEMS)</i> : 23.3, pages 869–947. ISSN: 1435-9855. DOI: 10.4171/jems/1025 . URL: https://doi.org/10.4171/jems/1025 (backrefpage 12).
bruned.gabriel.ea:21:geometric	Bruned, Y., F. Gabriel and others (2021). “Geometric stochastic heat equations”. in <i>J. Amer. Math. Soc.</i> : 35.1, pages 1–80. ISSN: 0894-0347. DOI: 10.1090/jams/977 . URL: https://doi.org/10.1090/jams/977 (backrefpage 12).
bruned.hairer.ea:19:algebraic	Bruned, Y., M. Hairer and L. Zambotti (2019). “Algebraic renormalisation of regularity structures”. in <i>Invent. Math.</i> : 215.3, pages 1039–1156. ISSN: 0020-9910. DOI: 10.1007/s00222-018-0841-x . URL: https://doi.org/10.1007/s00222-018-0841-x (backrefpage 12).
bruned.hairer.ea:20:renormalisation	Bruned, Yvain, Martin Hairer and Lorenzo Zambotti (2020). “Renormalisation of stochastic partial differential equations”. in <i>Eur. Math. Soc. Newsl.</i> : 115, pages 7–11. ISSN: 1027-488X. DOI: 10.4171/news/115/3 . URL: https://doi.org/10.4171/news/115/3 (backrefpage 12).
brunet.derrida:00:ground	Brunet, Éric and Bernard Derrida (2000a). “Ground state energy of a non-integer number of particles with attractive interactions”. in <i>Physica A: Statistical Mechanics and its Applications</i> : 279.1, pages 398–407. ISSN: 0378-4371. DOI: https://doi.org/10.1016/S0378-4371(99)00526-9 . URL: https://www.sciencedirect.com/science/article/pii/S0378437199005269 (backrefpage 12).
brunet.derrida:00:probability	Brunet, Éric and Bernard Derrida (2000b). “Probability distribution of the free energy of a directed polymer in a random medium”. in <i>Phys. Rev. E (3)</i> : 61.6, part B, pages 6789–6801. ISSN: 1539-3755. DOI:

- 10.1103/PhysRevE.61.6789. URL: <https://doi.org/10.1103/PhysRevE.61.6789> (backrefpage 12).
- 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, pages 141–186. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103940528> (backrefpage 12).
- 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, pages 1891–1930. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2017.05.008. URL: <https://doi.org/10.1016/j.jfa.2017.05.008> (backrefpage 12).
- 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, pages 739–793. ISSN: 0178-8051. DOI: 10.1007/s00440-014-0584-6. URL: <https://doi.org/10.1007/s00440-014-0584-6> (backrefpage 12).
- 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, pages 1624–1653. ISSN: 0360-5302. DOI: 10.1080/03605302.2011.574243. URL: <https://doi.org/10.1080/03605302.2011.574243> (backrefpage 12).
- brzezniak:95:stochastic Brzeniak, Zdzisaw (1995). “Stochastic partial differential equations in M-type 2 Banach spaces”. in *Potential Anal.*: 4.1, pages 1–45. ISSN: 0926-2601. DOI: 10.1007/BF01048965. URL: <https://doi.org/10.1007/BF01048965> (backrefpage 12).
- brzezniak:97:on — (1997). “On stochastic convolution in Banach spaces and applications”. in *Stochastics Stochastics Rep.*: 61.3-4, pages 245–295. ISSN: 1045-1129. DOI: 10.1080/17442509708834122. URL: <https://doi.org/10.1080/17442509708834122> (backrefpage 12).
- 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, pages 187–225. ISSN: 0304-4149. DOI: 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) (backrefpage 12).
- brzezniak.goldys.ea:10:time Brzeniak, Zdzisaw, Ben Goldys and others (2010). “Time irregularity of generalized Ornstein-Uhlenbeck processes”. in *C. R. Math. Acad. Sci. Paris*: 348.5-6, pages 273–276. ISSN: 1631-073X. DOI: 10.1016/j.crma.2010.01.022. URL: <https://doi.org/10.1016/j.crma.2010.01.022> (backrefpage 12).
- 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, pages 449–481. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.03.034. URL: <https://doi.org/10.1016/j.jfa.2007.03.034> (backrefpage 12).
- 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, pages 261–299. ISSN: 0039-3223. DOI: 10.4064/sm-137-3-261-299. URL: <https://doi.org/10.4064/sm-137-3-261-299> (backrefpage 12).

brzezniak.peszat.ea:01:continuity	Brzeniak, Zdzisaw, Szymon Peszat and Jerzy Zabczyk (2001). “Continuity of stochastic convolutions”. in <i>Czechoslovak Math. J.</i> : 51(126).4, pages 679–684. ISSN: 0011-4642. DOI: 10.1023/A:1013752526625 . URL: https://doi.org/10.1023/A:1013752526625 (backrefpage 12).
brzezniak.zabczyk:10:regularity	Brzeniak, Zdzisaw and Jerzy Zabczyk (2010). “Regularity of Ornstein-Uhlenbeck processes driven by a Lévy white noise”. in <i>Potential Anal.</i> : 32.2, pages 153–188. ISSN: 0926-2601. DOI: 10.1007/s11118-009-9149-1 . URL: https://doi.org/10.1007/s11118-009-9149-1 (backrefpage 12).
malliavin.ea:97:multidimensional	Buckdahn, R., P. Malliavin and D. Nualart (1997). “Multidimensional linear stochastic differential equations in the Skorohod sense”. in <i>Stochastics Stochastics Rep.</i> : 62.1-2, pages 117–145. ISSN: 1045-1129. DOI: 10.1080/17442509708834130 . URL: https://doi.org/10.1080/17442509708834130 (backrefpage 12).
buckdahn.nualart:94:linear	Buckdahn, R. and D. Nualart (1994). “Linear stochastic differential equations and Wick products”. in <i>Probab. Theory Related Fields</i> : 99.4, pages 501–526. ISSN: 0178-8051. DOI: 10.1007/BF01206230 . URL: https://doi.org/10.1007/BF01206230 (backrefpage 12).
buckdahn.nualart:93:skorohod	Buckdahn, Rainer and David Nualart (1993). “Skorohod stochastic differential equations with boundary conditions”. in <i>Stochastics Stochastics Rep.</i> : 45.3-4, pages 211–235. ISSN: 1045-1129. DOI: 10.1080/17442509308833862 . URL: https://doi.org/10.1080/17442509308833862 (backrefpage 12).
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 <i>Proc. Roy. Soc. Edinburgh Sect. A</i> : 145.5, pages 893–923. ISSN: 0308-2105. DOI: 10.1017/S0308210515000256 . URL: https://doi.org/10.1017/S0308210515000256 (backrefpage 12).
budd.dold.ea:93:blowup	Budd, Chris, Bill Dold and Andrew Stuart (1993). “Blowup in a partial differential equation with conserved first integral”. in <i>SIAM J. Appl. Math.</i> : 53.3, pages 718–742. ISSN: 0036-1399. DOI: 10.1137/0153036 . URL: https://doi.org/10.1137/0153036 (backrefpage 12).
budd.galaktionov:98:stability	Budd, Chris and Victor Galaktionov (1998). “Stability and spectra of blow-up in problems with quasi-linear gradient diffusivity”. in <i>R. Soc. Lond. Proc. Ser. A Math. Phys. Eng. Sci.</i> : 454.1977, pages 2371–2407. ISSN: 1364-5021. DOI: 10.1098/rspa.1998.0263 . URL: https://doi.org/10.1098/rspa.1998.0263 (backrefpage 12).
budd.huang.ea:96:moving	Budd, Chris J., Weizhang Huang and Robert D. Russell (1996). “Moving mesh methods for problems with blow-up”. in <i>SIAM J. Sci. Comput.</i> : 17.2, pages 305–327. ISSN: 1064-8275. DOI: 10.1137/S1064827594272025 . URL: https://doi.org/10.1137/S1064827594272025 (backrefpage 12).
budhiraja.dupuis:00:variational	Budhiraja, Amarjit and Paul Dupuis (2000). “A variational representation for positive functionals of infinite dimensional Brownian motion”. in <i>Probab. Math. Statist.</i> : 20.1, Acta Univ. Wratislav. No. 2246, pages 39–61. ISSN: 0208-4147 (backrefpage 12).
budhiraja.dupuis.ea:08:large	Budhiraja, Amarjit, Paul Dupuis and Vasileios Maroulas (2008). “Large deviations for infinite dimensional stochastic dynamical systems”. in <i>Ann. Probab.</i> : 36.4, pages 1390–1420. ISSN: 0091-1798. DOI: 10.1214/07-AOP362 . URL: https://doi.org/10.1214/07-AOP362 (backrefpage 12).
buffet.patrick.ea:93:directed	Buffet, E., A. Patrick and J. V. Pulé (1993). “Directed polymers on trees: a martingale approach”. in <i>J. Phys. A</i> : 26.8, pages 1823–1834. ISSN:

- 0305-4470. URL: <http://stacks.iop.org/0305-4470/26/1823> (backrefpage 12).
- 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> (backrefpage 12).
- burdzy.khoshnevisan:98:brownian Burdzy, Krzysztof and Davar Khoshnevisan (1998). “Brownian motion in a Brownian crack”. *in Ann. Appl. Probab.*: 8.3, pages 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> (backrefpage 13).
- 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, pages 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> (backrefpage 13).
- burdzy.nualart:02:brownian Burdzy, Krzysztof and David Nualart (2002). “Brownian motion reflected on Brownian motion”. *in Probab. Theory Related Fields*: 122.4, pages 471–493. ISSN: 0178-8051. DOI: [10.1007/s004400100165](https://doi.org/10.1007/s004400100165). URL: <https://doi.org/10.1007/s004400100165> (backrefpage 13).
- 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, pages 237–272. ISSN: 0178-8051. DOI: [10.1007/s00440-013-0511-2](https://doi.org/10.1007/s00440-013-0511-2). URL: <https://doi.org/10.1007/s00440-013-0511-2> (backrefpage 13).
- 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, pages 2382–2405. ISSN: 0091-1798. DOI: [10.1214/009117906000000511](https://doi.org/10.1214/009117906000000511). URL: <https://doi.org/10.1214/009117906000000511> (backrefpage 13).
- burkholder:66:martingale Burkholder, D. L. (1966). “Martingale transforms”. *in Ann. Math. Statist.*: 37, pages 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> (backrefpage 13).
- 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, pages 249–304. ISSN: 0001-5962. DOI: [10.1007/BF02394573](https://doi.org/10.1007/BF02394573). URL: <https://doi.org/10.1007/BF02394573> (backrefpage 13).
- butkovsky.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, pages 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> (backrefpage 13).
- caballero.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, pages 303–322. ISSN: 1045-1129. DOI: [10.1080/17442509508833978](https://doi.org/10.1080/17442509508833978). URL: <https://doi.org/10.1080/17442509508833978> (backrefpage 13).
- caballero.fernandez.ea:98:estimation Caballero, María Emilia, Begoña Fernández and David Nualart (1998). “Estimation of densities and applications”. *in J. Theoret. Probab.*: 11.3, pages 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> (backrefpage 13).

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 <i>Potential Anal.</i> : 29.2, pages 139–166. ISSN: 0926-2601. DOI: 10.1007/s11118-008-9092-6 . URL: https://doi.org/10.1007/s11118-008-9092-6 (backrefpage 13).
cafasso.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 <i>Comm. Pure Appl. Math.</i> : 75.3, pages 493–540. ISSN: 0010-3640. DOI: 10.1002/cpa.21978 . URL: https://doi.org/10.1002/cpa.21978 (backrefpage 13).
li.friedman:85:differentiability	Caffarelli, Luis A. and Avner Friedman (1985). “Differentiability of the blow-up curve for one-dimensional nonlinear wave equations”. in <i>Arch. Rational Mech. Anal.</i> : 91.1, pages 83–98. ISSN: 0003-9527. DOI: 10.1007/BF00280224 . URL: https://doi.org/10.1007/BF00280224 (backrefpage 13).
caffarelli.friedman:86:blow-up	— (1986). “The blow-up boundary for nonlinear wave equations”. in <i>Trans. Amer. Math. Soc.</i> : 297.1, pages 223–241. ISSN: 0002-9947. DOI: 10.2307/2000465 . URL: https://doi.org/10.2307/2000465 (backrefpage 13).
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 <i>Trans. Amer. Math. Soc.</i> : 347.2, pages 411–441. ISSN: 0002-9947. DOI: 10.2307/2154895 . URL: https://doi.org/10.2307/2154895 (backrefpage 13).
cairolidalang:95:optimal*1	Cairolì, R. and Robert C. Dalang (1995b). “Optimal switching between two random walks”. in <i>Ann. Probab.</i> : 23.4, pages 1982–2013. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199510)23:4%3C1982:OSBTRW%3E2.0.CO;2-P&origin=MSN (backrefpage 13).
cairolidalang:77:martingale	Cairolì, R. and J. B. Walsh (1977). “Martingale representations and holomorphic processes”. in <i>Ann. Probability</i> : 5.4, pages 511–521. ISSN: 0091-1798. DOI: 10.1214/aop/1176995757 . URL: https://doi.org/10.1214/aop/1176995757 (backrefpage 13).
cairolidalang:75:stochastic	Cairolì, R. and John B. Walsh (1975). “Stochastic integrals in the plane”. in <i>Acta Math.</i> : 134, pages 111–183. ISSN: 0001-5962. DOI: 10.1007/BF02392100 . URL: https://doi.org/10.1007/BF02392100 (backrefpage 13).
calabrese.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 <i>J. Stat. Mech. Theory Exp.</i> : 5, P05004, 19. DOI: 10.1088/1742-5468/2014/05/p05004 . URL: https://doi.org/10.1088/1742-5468/2014/05/p05004 (backrefpage 13).
cambanis.hu:96:exact	Cambanis, Stamatis and Yaozhong Hu (1996). “Exact convergence rate of the Euler-Maruyama scheme, with application to sampling design”. in <i>Stochastics Stochastics Rep.</i> : 59.3-4, pages 211–240. ISSN: 1045-1129. DOI: 10.1080/17442509608834090 . URL: https://doi.org/10.1080/17442509608834090 (backrefpage 13).
campese.nourdin.ea:20:continuous	Campese, Simon, Ivan Nourdin and David Nualart (2020). “Continuous Breuer-Major theorem: tightness and nonstationarity”. in <i>Ann. Probab.</i> : 48.1, pages 147–177. ISSN: 0091-1798. DOI: 10.1214/19-AOP1357 . URL: https://doi.org/10.1214/19-AOP1357 (backrefpage 13).
campese.nourdin.ea:16:multivariate	Campese, Simon, Ivan Nourdin, Giovanni Peccati and others (2016). “Multivariate Gaussian approximations on Markov chaoses”. in <i>Electron.</i>

	<i>Commun. Probab.</i> : 21, Paper No. 48, 9. DOI: 10.1214/16-ECP4615 . URL: https://doi.org/10.1214/16-ECP4615 (backrefpage 13).
<code>campos.drewitz.ea:13:level</code>	Campos, David and others (2013). “Level 1 quenched large deviation principle for random walk in dynamic random environment”. in <i>Bull. Inst. Math. Acad. Sin. (N.S.)</i> : 8.1, pages 1–29. ISSN: 2304-7909 (backrefpage 13).
<code>candil.chen.ea:23:parabolic</code>	Candil, David, Le Chen and Cheuk Yin Lee (january 2023). “Parabolic stochastic PDEs on bounded domains with rough initial conditions: moment and correlation bounds”. in <i>preprint arXiv:2301.06435</i> : URL: http://arXiv.org/abs/2301.06435 (backrefpage 13).
<code>candil:22:localization</code>	Candil, David Jean-Michel (2022). “Localization errors of the stochastic heat equation”. in <i>EPFL Ph.D. Thesis</i> : page 221. DOI: 10.5075/epfl-thesis-7742 . URL: http://infoscience.epfl.ch/record/291119 (backrefpage 13).
<code>cannizzaro.friz.ea:17:malliavin</code>	Cannizzaro, G., P. K. Friz and P. Gassiat (2017). “Malliavin calculus for regularity structures: the case of gPAM”. in <i>J. Funct. Anal.</i> : 272.1, pages 363–419. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2016.09.024 . URL: https://doi.org/10.1016/j.jfa.2016.09.024 (backrefpage 13).
<code>cannizzaro.matetski:18:space-time</code>	Cannizzaro, G. and K. Matetski (2018). “Space-time discrete KPZ equation”. in <i>Comm. Math. Phys.</i> : 358.2, pages 521–588. ISSN: 0010-3616. DOI: 10.1007/s00220-018-3089-9 . URL: https://doi.org/10.1007/s00220-018-3089-9 (backrefpage 13).
<code>cannizzaro.chouk:18:multidimensional</code>	Cannizzaro, Giuseppe and Khalil Chouk (2018). “Multidimensional SDEs with singular drift and universal construction of the polymer measure with white noise potential”. in <i>Ann. Probab.</i> : 46.3, pages 1710–1763. ISSN: 0091-1798. DOI: 10.1214/17-AOP1213 . URL: https://doi.org/10.1214/17-AOP1213 (backrefpage 13).
<code>cannizzaro.erhard.ea:21:2d</code>	Cannizzaro, Giuseppe, Dirk Erhard and Philipp Schönbauer (2021). “2D anisotropic KPZ at stationarity: scaling, tightness and nontriviality”. in <i>Ann. Probab.</i> : 49.1, pages 122–156. ISSN: 0091-1798. DOI: 10.1214/20-AOP1446 . URL: https://doi.org/10.1214/20-AOP1446 (backrefpage 13).
<code>cantarella.duplantier.ea:16:fast</code>	Cantarella, Jason and others (2016). “A fast direct sampling algorithm for equilateral closed polygons”. in <i>J. Phys. A</i> : 49.27, pages 275202, 9. ISSN: 1751-8113. DOI: 10.1088/1751-8113/49/27/275202 . URL: https://doi.org/10.1088/1751-8113/49/27/275202 (backrefpage 13).
<code>capitaine.hsu.ea:97:martingale</code>	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, pages 71–81. ISSN: 1083-589X. DOI: 10.1214/ECP.v2-986 . URL: https://doi.org/10.1214/ECP.v2-986 (backrefpage 13).
<code>caravenna.giacomin.ea:07:infinite</code>	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, pages 697–730. ISSN: 1024-2953 (backrefpage 13).
<code>caravenna.hollander.ea:16:annealed</code>	Caravenna, F., F. den Hollander and others (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 (backrefpage 13).
<code>caravenna.petrelis:09:depinning</code>	Caravenna, F. and N. Pétrelis (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](https://doi.org/10.1214/EJP.v14-698). URL: <https://doi.org/10.1214/EJP.v14-698> (backrefpage 13).
- `caravenna:05:local` Caravenna, Francesco (2005). “A local limit theorem for random walks conditioned to stay positive”. in *Probab. Theory Related Fields*: 133.4, pages 508–530. ISSN: 0178-8051. DOI: [10.1007/s00440-005-0444-5](https://doi.org/10.1007/s00440-005-0444-5). URL: <https://doi.org/10.1007/s00440-005-0444-5> (backrefpage 13).
- `caravenna:08:polymer` — (2008). “Polymer models and random walks”. in *Boll. Unione Mat. Ital. (9)*: 1.3, pages 559–571. ISSN: 1972-6724 (backrefpage 13).
- `caravenna:18:on` — (2018). “On the maximum of conditioned random walks and tightness for pinning models”. in *Electron. Commun. Probab.*: 23, Paper No. 69, 13. DOI: [10.1214/18-ECP172](https://doi.org/10.1214/18-ECP172). URL: <https://doi.org/10.1214/18-ECP172> (backrefpage 13).
- `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 *Ann. Inst. Henri Poincaré Probab. Stat.*: 48.4, pages 1049–1080. ISSN: 0246-0203. DOI: [10.1214/11-AIHP465](https://doi.org/10.1214/11-AIHP465). URL: <https://doi.org/10.1214/11-AIHP465> (backrefpage 13).
- `caravenna.chaumont:08:invariance` Caravenna, Francesco and Loïc Chaumont (2008). “Invariance principles for random walks conditioned to stay positive”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 44.1, pages 170–190. ISSN: 0246-0203. DOI: [10.1214/07-AIHP119](https://doi.org/10.1214/07-AIHP119). URL: <https://doi.org/10.1214/07-AIHP119> (backrefpage 13).
- `caravenna.chaumont:13:invariance` — (2013). “An invariance principle for random walk bridges conditioned to stay positive”. in *Electron. J. Probab.*: 18, no. 60, 32. DOI: [10.1214/EJP.v18-2362](https://doi.org/10.1214/EJP.v18-2362). URL: <https://doi.org/10.1214/EJP.v18-2362> (backrefpage 13).
- `caravenna.corbetta:16:general` Caravenna, Francesco and Jacopo Corbetta (2016). “General smile asymptotics with bounded maturity”. in *SIAM J. Financial Math.*: 7.1, pages 720–759. DOI: [10.1137/15M1031102](https://doi.org/10.1137/15M1031102). URL: <https://doi.org/10.1137/15M1031102> (backrefpage 13).
- `caravenna.corbetta:18:asymptotic` — (2018). “The asymptotic smile of a multiscaling stochastic volatility model”. in *Stochastic Process. Appl.*: 128.3, pages 1034–1071. ISSN: 0304-4149. DOI: [10.1016/j.spa.2017.06.014](https://doi.org/10.1016/j.spa.2017.06.014). URL: <https://doi.org/10.1016/j.spa.2017.06.014> (backrefpage 13).
- `caravenna.cottini:22:gaussian` Caravenna, Francesco and Francesca Cottini (2022). “Gaussian limits for subcritical chaos”. in *Electron. J. Probab.*: 27, Paper No. 81, 35. DOI: [10.1214/22-ejp798](https://doi.org/10.1214/22-ejp798). URL: <https://doi.org/10.1214/22-ejp798> (backrefpage 13).
- `caravenna.deuschel:08:pinning` Caravenna, Francesco and Jean-Dominique Deuschel (2008). “Pinning and wetting transition for $(1 + 1)$ -dimensional fields with Laplacian interaction”. in *Ann. Probab.*: 36.6, pages 2388–2433. ISSN: 0091-1798. DOI: [10.1214/08-AOP395](https://doi.org/10.1214/08-AOP395). URL: <https://doi.org/10.1214/08-AOP395> (backrefpage 14).
- `caravenna.deuschel:09:scaling` — (2009). “Scaling limits of $(1 + 1)$ -dimensional pinning models with Laplacian interaction”. in *Ann. Probab.*: 37.3, pages 903–945. ISSN: 0091-1798. DOI: [10.1214/08-AOP424](https://doi.org/10.1214/08-AOP424). URL: <https://doi.org/10.1214/08-AOP424> (backrefpage 14).
- `caravenna.doney:19:local` Caravenna, Francesco and Ron Doney (2019). “Local large deviations and the strong renewal theorem”. in *Electron. J. Probab.*: 24, Paper No. 72, 48. DOI: [10.1214/19-EJP319](https://doi.org/10.1214/19-EJP319). URL: <https://doi.org/10.1214/19-EJP319> (backrefpage 14).

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, pages 444–498. ISSN: 1042-9832. DOI: 10.1002/rsa.20798 . URL: https://doi.org/10.1002/rsa.20798 (backrefpage 14).
caravenna.giacomin:05:on	Caravenna, Francesco and Giambattista Giacomini (2005). “On constrained annealed bounds for pinning and wetting models”. in <i>Electron. Comm. Probab.</i> : 10, pages 179–189. ISSN: 1083-589X. DOI: 10.1214/ECP.v10-1150 . URL: https://doi.org/10.1214/ECP.v10-1150 (backrefpage 14).
caravenna.giacomin:10:weak	— (2010). “The weak coupling limit of disordered copolymer models”. in <i>Ann. Probab.</i> : 38.6, pages 2322–2378. ISSN: 0091-1798. DOI: 10.1214/10-AOP546 . URL: https://doi.org/10.1214/10-AOP546 (backrefpage 14).
caravenna.giacomin.ea:06:numerical	Caravenna, Francesco, Giambattista Giacomini and Massimiliano Gubinelli (2006). “A numerical approach to copolymers at selective interfaces”. in <i>J. Stat. Phys.</i> : 122.4, pages 799–832. ISSN: 0022-4715. DOI: 10.1007/s10955-005-8081-z . URL: https://doi.org/10.1007/s10955-005-8081-z (backrefpage 14).
caravenna.giacomin.ea:10:large	— (2010). “Large scale behavior of semiflexible heteropolymers”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 46.1, pages 97–118. ISSN: 0246-0203. DOI: 10.1214/08-AIHP310 . URL: https://doi.org/10.1214/08-AIHP310 (backrefpage 14).
caravenna.giacomin.ea:06:sharp	Caravenna, Francesco, Giambattista Giacomini 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 . URL: https://doi.org/10.1214/EJP.v11-320 (backrefpage 14).
caravenna.giacomin.ea:07:renewal	— (2007). “A renewal theory approach to periodic copolymers with adsorption”. in <i>Ann. Appl. Probab.</i> : 17.4, pages 1362–1398. ISSN: 1050-5164. DOI: 10.1214/105051607000000159 . URL: https://doi.org/10.1214/105051607000000159 (backrefpage 14).
caravenna.hollander:13:general	Caravenna, Francesco and Frank den Hollander (2013). “A general smoothing inequality for disordered polymers”. in <i>Electron. Commun. Probab.</i> : 18, no. 76, 15. DOI: 10.1214/ECP.v18-2874 . URL: https://doi.org/10.1214/ECP.v18-2874 (backrefpage 14).
caravenna.hollander:21:phase	— (2021). “Phase transitions for spatially extended pinning”. in <i>Probab. Theory Related Fields</i> : 181.1-3, pages 329–375. ISSN: 0178-8051. DOI: 10.1007/s00440-021-01068-y . URL: https://doi.org/10.1007/s00440-021-01068-y (backrefpage 14).
caravenna.petrelis:09:polymer	Caravenna, Francesco and Nicolas Pétrélis (2009). “A polymer in a multi-interface medium”. in <i>Ann. Appl. Probab.</i> : 19.5, pages 1803–1839. ISSN: 1050-5164. DOI: 10.1214/08-AAP594 . URL: https://doi.org/10.1214/08-AAP594 (backrefpage 14).
caravenna.sun.ea:16:continuum	Caravenna, Francesco, Rongfeng Sun and Nikos Zygouras (2016). “The continuum disordered pinning model”. in <i>Probab. Theory Related Fields</i> : 164.1-2, pages 17–59. ISSN: 0178-8051. DOI: 10.1007/s00440-014-0606-4 . URL: https://doi.org/10.1007/s00440-014-0606-4 (backrefpage 14).
caravenna.sun.ea:17:polynomial	Caravenna, Francesco, Rongfeng Sun and Nikos Zygouras (2017a). “Polynomial chaos and scaling limits of disordered systems”. in <i>J. Eur. Math. Soc.</i>

- (*JEMS*): 19.1, **pages** 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> (**backrefpage 14**).
- caravenna.sun.ea:17:universality — (2017b). “Universality in marginally relevant disordered systems”. in *Ann. Appl. Probab.*: 27.5, **pages** 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> (**backrefpage 14**).
- 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, **pages** 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> (**backrefpage 14**).
- 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> (**backrefpage 14**).
- caravenna.sun.ea:20:two-dimensional — (2020). “The two-dimensional KPZ equation in the entire subcritical regime”. in *Ann. Probab.*: 48.3, **pages** 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> (**backrefpage 14**).
- caravenna.sun.ea:21:critical — (september 2021). “The Critical 2d Stochastic Heat Flow”. in *preprint arXiv:2109.03766*: URL: <http://arxiv.org/abs/2109.03766> (**backrefpage 14**).
- 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> (**backrefpage 14**).
- caravenna.toninelli.ea:17:universality Caravenna, Francesco, Fabio Lucio Toninelli and Niccolò Torri (2017). “Universality for the pinning model in the weak coupling regime”. in *Ann. Probab.*: 45.4, **pages** 2154–2209. ISSN: 0091-1798. DOI: [10.1214/16-AOP1109](https://doi.org/10.1214/16-AOP1109). URL: <https://doi.org/10.1214/16-AOP1109> (**backrefpage 14**).
- caravenna.zambotti:20:hairers Caravenna, Francesco and Lorenzo Zambotti (2020). “Hairer’s reconstruction theorem without regularity structures”. in *EMS Surv. Math. Sci.*: 7.2, **pages** 207–251. ISSN: 2308-2151. DOI: [10.4171/emss/39](https://doi.org/10.4171/emss/39). URL: <https://doi.org/10.4171/emss/39> (**backrefpage 14**).
- 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 *J. Theoret. Probab.*: 17.1, **pages** 1–49. ISSN: 0894-9840. DOI: [10.1023/B:JOTP.0000020474.79479.f](https://doi.org/10.1023/B:JOTP.0000020474.79479.f). URL: <https://doi.org/10.1023/B:JOTP.0000020474.79479.f> (**backrefpage 14**).
- 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 *Comm. Pure Appl. Math.*: 53.3, **pages** 370–397. ISSN: 0010-3640. DOI: [10.1002/\(SICI\)1097-0312\(200003\)53:3<370::AID-CPA4>3.0.CO;2-0](https://doi.org/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<370::AID-CPA4>3.0.CO;2-0](https://doi.org/10.1002/(SICI)1097-0312(200003)53:3<370::AID-CPA4>3.0.CO;2-0) (**backrefpage 14**).
- 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 *J. Geom. Anal.*: 14.3, **pages** 487–520. ISSN: 1050-6926. DOI: [10.1007/BF02922101](https://doi.org/10.1007/BF02922101). URL: <https://doi.org/10.1007/BF02922101> (**backrefpage 14**).

- carlen.kree:91:lp Carlen, Eric **and** Paul Krée (1991). “ L^p estimates on iterated stochastic integrals”. in *Ann. Probab.*: 19.1, **pages** 354–368. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199101\)19:1%3C354:E0ISI%3E2.0.CO;2-C&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199101)19:1%3C354:E0ISI%3E2.0.CO;2-C&origin=MSN) (**backrefpage 14**).
- 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 *Geom. Funct. Anal.*: 19.2, **pages** 373–405. ISSN: 1016-443X. DOI: [10.1007/s00039-009-0001-y](https://doi.org/10.1007/s00039-009-0001-y). URL: <https://doi.org/10.1007/s00039-009-0001-y> (**backrefpage 14**).
- carmona.guerra.ea:06:strong Carmona, Philippe, Francesco Guerra **and others** (2006). “Strong disorder for a certain class of directed polymers in a random environment”. in *J. Theoret. Probab.*: 19.1, **pages** 134–151. ISSN: 0894-9840. DOI: [10.1007/s10959-006-0010-9](https://doi.org/10.1007/s10959-006-0010-9). URL: <https://doi.org/10.1007/s10959-006-0010-9> (**backrefpage 14**).
- carmona.hu:02:on Carmona, Philippe **and** Yueyun Hu (2002). “On the partition function of a directed polymer in a Gaussian random environment”. in *Probab. Theory Related Fields*: 124.3, **pages** 431–457. ISSN: 0178-8051. DOI: [10.1007/s004400200213](https://doi.org/10.1007/s004400200213). URL: <https://doi.org/10.1007/s004400200213> (**backrefpage 14**).
- carmona.hu:04:fluctuation — (2004). “Fluctuation exponents and large deviations for directed polymers in a random environment”. in *Stochastic Process. Appl.*: 112.2, **pages** 285–308. ISSN: 0304-4149. DOI: [10.1016/j.spa.2004.03.006](https://doi.org/10.1016/j.spa.2004.03.006). URL: <https://doi.org/10.1016/j.spa.2004.03.006> (**backrefpage 14**).
- carmona.hu:06:strong — (2006a). “Strong disorder implies strong localization for directed polymers in a random environment”. in *ALEA Lat. Am. J. Probab. Math. Stat.*: 2, **pages** 217–229 (**backrefpage 14**).
- carmona.hu:06:universality — (2006b). “Universality in Sherrington-Kirkpatrick’s spin glass model”. in *Ann. Inst. H. Poincaré Probab. Statist.*: 42.2, **pages** 215–222. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2005.04.001](https://doi.org/10.1016/j.anihpb.2005.04.001). URL: <https://doi.org/10.1016/j.anihpb.2005.04.001> (**backrefpage 14**).
- carmona.molchanov:95:stationary Carmona, R. A. **and** S. A. Molchanov (1995). “Stationary parabolic Anderson model and intermittency”. in *Probab. Theory Related Fields*: 102.4, **pages** 433–453. ISSN: 0178-8051. DOI: [10.1007/BF01198845](https://doi.org/10.1007/BF01198845). URL: <https://doi.org/10.1007/BF01198845> (**backrefpage 14**).
- 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 *Random Oper. Stochastic Equations*: 9.1, **pages** 77–86. ISSN: 0926-6364. DOI: [10.1515/rose.2001.9.1.77](https://doi.org/10.1515/rose.2001.9.1.77). URL: <https://doi.org/10.1515/rose.2001.9.1.77> (**backrefpage 14**).
- carmona.nualart:88:random Carmona, René **and** David Nualart (1988a). “Random nonlinear wave equations: propagation of singularities”. in *Ann. Probab.*: 16.2, **pages** 730–751. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198804\)16:2%3C730:RNWEP0%3E2.0.CO;2-D&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198804)16:2%3C730:RNWEP0%3E2.0.CO;2-D&origin=MSN) (**backrefpage 14**).
- carmona.nualart:88:random*1 — (1988b). “Random nonlinear wave equations: smoothness of the solutions”. in *Probab. Theory Related Fields*: 79.4, **pages** 469–508. ISSN: 0178-8051. DOI: [10.1007/BF00318783](https://doi.org/10.1007/BF00318783). URL: <https://doi.org/10.1007/BF00318783> (**backrefpage 14**).
- 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 *Random Oper. Stochastic*

- Equations*: 4.1, **pages** 43–49. ISSN: 0926-6364. DOI: [10.1515/rose.1996.4.1.43](https://doi.org/10.1515/rose.1996.4.1.43). URL: <https://doi.org/10.1515/rose.1996.4.1.43> (**backrefpage** 14).
- `carmona.molchanov:94:parabolic` Carmona, René A. and S. A. Molchanov (1994). “Parabolic Anderson problem and intermittency”. in *Mem. Amer. Math. Soc.*: 108.518, **pages** viii+125. ISSN: 0065-9266. DOI: [10.1090/memo/0518](https://doi.org/10.1090/memo/0518). URL: <https://doi.org/10.1090/memo/0518> (**backrefpage** 14).
- `carmona.nualart:92:traces` Carmona, René A. and David Nualart (1992). “Traces of random variables on Wiener space and the Onsager-Machlup functional”. in *J. Funct. Anal.*: 107.2, **pages** 402–438. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(92\)90116-Z](https://doi.org/10.1016/0022-1236(92)90116-Z). URL: [https://doi.org/10.1016/0022-1236\(92\)90116-Z](https://doi.org/10.1016/0022-1236(92)90116-Z) (**backrefpage** 14).
- `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 *Stochastics Stochastics Rep.*: 62.3-4, **pages** 251–273. ISSN: 1045-1129. DOI: [10.1080/17442509808834135](https://doi.org/10.1080/17442509808834135). URL: <https://doi.org/10.1080/17442509808834135> (**backrefpage** 15).
- `caruana.friz:09:partial` Caruana, Michael and Peter Friz (2009). “Partial differential equations driven by rough paths”. in *J. Differential Equations*: 247.1, **pages** 140–173. ISSN: 0022-0396. DOI: [10.1016/j.jde.2009.01.026](https://doi.org/10.1016/j.jde.2009.01.026). URL: <https://doi.org/10.1016/j.jde.2009.01.026> (**backrefpage** 15).
- `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 differential equations”. in *Ann. Inst. H. Poincaré Anal. Non Linéaire*: 28.1, **pages** 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> (**backrefpage** 15).
- `carvalho-bezerra.tindel:07:on` Carvalho Bezerra, Sérgio de and Samy Tindel (2007). “On the multiple overlap function of the SK model”. in *Publ. Mat.*: 51.1, **pages** 163–199. ISSN: 0214-1493. DOI: [10.5565/PUBLMAT_51107_08](https://doi.org/10.5565/PUBLMAT_51107_08). URL: https://doi.org/10.5565/PUBLMAT_51107_08 (**backrefpage** 15).
- `cass.hairer.ea:15:smoothness` Cass, Thomas and others (2015). “Smoothness of the density for solutions to Gaussian rough differential equations”. in *Ann. Probab.*: 43.1, **pages** 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> (**backrefpage** 15).
- `catellier.chouk:18:paracontrolled` Catellier, Rémi and Khalil Chouk (2018). “Paracontrolled distributions and the 3-dimensional stochastic quantization equation”. in *Ann. Probab.*: 46.5, **pages** 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> (**backrefpage** 15).
- `cattiaux.gozlan.ea:10:functional` Cattiaux, Patrick, Nathael Gozlan and others (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> (**backrefpage** 15).
- `cattiaux.guillin:06:on` Cattiaux, Patrick and Arnaud Guillin (2006). “On quadratic transportation cost inequalities”. in *J. Math. Pures Appl. (9)*: 86.4, **pages** 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> (**backrefpage** 15).
- `cattiaux.guillin.ea:10:note` 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, **pages** 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> (backrefpage 15).

cenesiz.kurt.ea:17:stochastic

Çenesiz, Yücel, Ali Kurt and Erkan Nane (2017). “Stochastic solutions of conformable fractional Cauchy problems”. in *Statist. Probab. Lett.*: 124, pages 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> (backrefpage 15).

cerrai:94:hille-yosida

Cerrai, Sandra (1994). “A Hille-Yosida theorem for weakly continuous semigroups”. in *Semigroup Forum*: 49.3, pages 349–367. ISSN: 0037-1912. DOI: [10.1007/BF02573496](https://doi.org/10.1007/BF02573496). URL: <https://doi.org/10.1007/BF02573496> (backrefpage 15).

cerrai:95:weakly

— (1995). “Weakly continuous semigroups in the space of functions with polynomial growth”. in *Dynam. Systems Appl.*: 4.3, pages 351–371. ISSN: 1056-2176 (backrefpage 15).

cerrai:96:elliptic

— (1996a). “Elliptic and parabolic equations in \mathbf{R}^n with coefficients having polynomial growth”. in *Comm. Partial Differential Equations*: 21.1-2, pages 281–317. ISSN: 0360-5302. DOI: [10.1080/03605309608821185](https://doi.org/10.1080/03605309608821185). URL: <https://doi.org/10.1080/03605309608821185> (backrefpage 15).

cerrai:96:invariant

— (1996b). “Invariant measures for a class of SDEs with drift term having polynomial growth”. in *Dynam. Systems Appl.*: 5.3, pages 353–370. ISSN: 1056-2176 (backrefpage 15).

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, pages 249–270. ISSN: 1083-2564 (backrefpage 15).

cerrai:98:kolmogorov

— (1998b). “Kolmogorov equations in Hilbert spaces with nonsmooth coefficients”. in *Commun. Appl. Anal.*: 2.2, pages 271–297. ISSN: 1083-2564 (backrefpage 15).

cerrai:98:some

— (1998c). “Some results for second order elliptic operators having unbounded coefficients”. in *Differential Integral Equations*: 11.4, pages 561–588. ISSN: 0893-4983 (backrefpage 15).

cerrai:99:differentiability

— (1999a). “Differentiability of Markov semigroups for stochastic reaction-diffusion equations and applications to control”. in *Stochastic Process. Appl.*: 83.1, pages 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) (backrefpage 15).

cerrai:99:ergodicity

— (1999b). “Ergodicity for stochastic reaction-diffusion systems with polynomial coefficients”. in *Stochastics Stochastics Rep.*: 67.1-2, pages 17–51. ISSN: 1045-1129 (backrefpage 15).

cerrai:99:smoothing

— (1999c). “Smoothing properties of transition semigroups relative to SDEs with values in Banach spaces”. in *Probab. Theory Related Fields*: 113.1, pages 85–114. ISSN: 0178-8051. DOI: [10.1007/s0044000050203](https://doi.org/10.1007/s0044000050203). URL: <https://doi.org/10.1007/s0044000050203> (backrefpage 15).

cerrai:00:analytic

— (2000). “Analytic semigroups and degenerate elliptic operators with unbounded coefficients: a probabilistic approach”. in *J. Differential Equations*: 166.1, pages 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> (backrefpage 15).

cerrai:01:optimal

Cerrai, Sandra (2001b). “Optimal control problems for stochastic reaction-diffusion systems with non-Lipschitz coefficients”. in *SIAM J. Control Optim.*: 39.6, pages 1779–1816. ISSN: 0363-0129. DOI: [10.1137/](https://doi.org/10.1137/)

- S0363012999356465. URL: <https://doi.org/10.1137/S0363012999356465> (backrefpage 15).
- 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, pages 824–852. ISSN: 0363-0129. DOI: 10.1137/S0363012999359949. URL: <https://doi.org/10.1137/S0363012999359949> (backrefpage 15).
- cerrai:03:stochastic — (2003). “Stochastic reaction-diffusion systems with multiplicative noise and non-Lipschitz reaction term”. in *Probab. Theory Related Fields*: 125.2, pages 271–304. ISSN: 0178-8051. DOI: 10.1007/s00440-002-0230-6. URL: <https://doi.org/10.1007/s00440-002-0230-6> (backrefpage 15).
- cerrai:05:stabilization — (2005). “Stabilization by noise for a class of stochastic reaction-diffusion equations”. in *Probab. Theory Related Fields*: 133.2, pages 190–214. ISSN: 0178-8051. DOI: 10.1007/s00440-004-0421-4. URL: <https://doi.org/10.1007/s00440-004-0421-4> (backrefpage 15).
- cerrai:09:khasminskii — (2009a). “A Khasminskii type averaging principle for stochastic reaction-diffusion equations”. in *Ann. Appl. Probab.*: 19.3, pages 899–948. ISSN: 1050-5164. DOI: 10.1214/08-AAP560. URL: <https://doi.org/10.1214/08-AAP560> (backrefpage 15).
- 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, pages 614–647. ISSN: 0021-7824. DOI: 10.1016/j.matpur.2009.04.007. URL: <https://doi.org/10.1016/j.matpur.2009.04.007> (backrefpage 15).
- 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, pages 2482–2518. ISSN: 0036-1410. DOI: 10.1137/100806710. URL: <https://doi.org/10.1137/100806710> (backrefpage 15).
- 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, pages 669–688. ISSN: 0007-4497. DOI: 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) (backrefpage 15).
- 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, pages 355–389. ISSN: 0007-4497. DOI: 10.1016/j.bulsci.2004.03.004. URL: <https://doi.org/10.1016/j.bulsci.2004.03.004> (backrefpage 15).
- 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, page 368. ISSN: 0007-4497. DOI: 10.1016/j.bulsci.2004.11.006. URL: <https://doi.org/10.1016/j.bulsci.2004.11.006> (backrefpage 15).
- cerrai.clement:07:schauder — (2007). “Schauder estimates for a degenerate second order elliptic operator on a cube”. in *J. Differential Equations*: 242.2, pages 287–321. ISSN: 0022-0396. DOI: 10.1016/j.jde.2007.08.002. URL: <https://doi.org/10.1016/j.jde.2007.08.002> (backrefpage 15).
- 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, **pages** 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> (**backrefpage 15**).
- (2014). “A basic identity for Kolmogorov operators in the space of continuous functions related to RDEs with multiplicative noise”. in *Ann. Probab.*: 42.4, **pages** 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> (**backrefpage 15**).
- 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, **pages** 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> (**backrefpage 15**).
- Cerrai, Sandra **and** Arnaud Debussche (2019a). “Large deviations for the dynamic Φ_d^{2n} model”. in *Appl. Math. Optim.*: 80.1, **pages** 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> (**backrefpage 15**).
- (2019b). “Large deviations for the two-dimensional stochastic Navier-Stokes equation with vanishing noise correlation”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 55.1, **pages** 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> (**backrefpage 15**).
- 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, **pages** 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> (**backrefpage 15**).
- (2006b). “Smoluchowski-Kramers approximation for a general class of SPDEs”. in *J. Evol. Equ.*: 6.4, **pages** 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> (**backrefpage 15**).
- (2009). “Averaging principle for a class of stochastic reaction-diffusion equations”. in *Probab. Theory Related Fields*: 144.1-2, **pages** 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> (**backrefpage 15**).
- (2011a). “Approximation of quasi-potentials and exit problems for multidimensional RDE’s with noise”. in *Trans. Amer. Math. Soc.*: 363.7, **pages** 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> (**backrefpage 15**).
- (2011b). “Fast transport asymptotics for stochastic RDEs with boundary noise”. in *Ann. Probab.*: 39.1, **pages** 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> (**backrefpage 15**).
- (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, **pages** 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> (**backrefpage 15**).
- Cerrai, Sandra **and** Mark Freidlin (2015). “Large deviations for the Langevin equation with strong damping”. in *J. Stat. Phys.*: 161.4,

pages 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> (backrefpage 16).

cerrai.freidlin:17:spdes

— (2017). “SPDEs on narrow domains and on graphs: an asymptotic approach”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 53.2, pages 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> (backrefpage 16).

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, pages 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> (backrefpage 16).

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, pages 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> (backrefpage 16).

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, pages 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> (backrefpage 16).

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, pages 465–486. ISSN: 0893-4983 (backrefpage 16).

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, pages 2843–2884. ISSN: 0036-1410. DOI: [10.1137/16M1063307](https://doi.org/10.1137/16M1063307). URL: <https://doi.org/10.1137/16M1063307> (backrefpage 16).

cerrai.lunardi:19:schauder

— (2019). “Schauder theorems for Ornstein-Uhlenbeck equations in infinite dimension”. in *J. Differential Equations*: 267.12, pages 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> (backrefpage 16).

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, pages 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> (backrefpage 16).

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, pages 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> (backrefpage 16).

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, pages 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> (backrefpage 16).

cerrai.rockner:05:large

Cerrai, Sandra and Michael Röckner (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, **pages** 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> (backrefpage 16).
- 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, **pages** 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> (backrefpage 16).
- 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, **pages** 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> (backrefpage 16).
- 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, **pages** 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> (backrefpage 16).
- 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, **pages** 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> (backrefpage 16).
- 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, **pages** 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> (backrefpage 16).
- chakraborty.chen.ea:20:quenched Chakraborty, Prakash, Xia Chen **and** others (2020). “Quenched asymptotics for a 1-d stochastic heat equation driven by a rough spatial noise”. in *Stochastic Process. Appl.*: 130.11, **pages** 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> (backrefpage 16).
- chakraborty.tindel:19:rough Chakraborty, Prakash **and** Samy Tindel (2019). “Rough differential equations with power type nonlinearities”. in *Stochastic Process. Appl.*: 129.5, **pages** 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> (backrefpage 16).
- 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, **pages** 247–270. ISSN: 0178-8051. DOI: [10.1007/BF01192445](https://doi.org/10.1007/BF01192445). URL: <https://doi.org/10.1007/BF01192445> (backrefpage 16).
- 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> (backrefpage 16).
- 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, **pages** 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> (backrefpage 16).

chan:00:scaling	Chan, Terence (2000). “Scaling limits of Wick ordered KPZ equation”. in <i>Comm. Math. Phys.</i> : 209.3, pages 671–690. ISSN: 0010-3616. DOI: 10.1007/PL00020963 . URL: https://doi.org/10.1007/PL00020963 (backrefpage 16).
chandra.weber:17:stochastic	Chandra, Ajay and Hendrik Weber (2017). “Stochastic PDEs, regularity structures, and interacting particle systems”. in <i>Ann. Fac. Sci. Toulouse Math. (6)</i> : 26.4, pages 847–909. ISSN: 0240-2963. DOI: 10.5802/afst.1555 . URL: https://doi.org/10.5802/afst.1555 (backrefpage 16).
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 <i>Trans. Amer. Math. Soc.</i> : 351.4, pages 1605–1661. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-99-02111-X . URL: https://doi.org/10.1090/S0002-9947-99-02111-X (backrefpage 16).
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 <i>J. Funct. Anal.</i> : 114.2, pages 286–347. ISSN: 0022-1236. DOI: 10.1006/jfan.1993.1069 . URL: https://doi.org/10.1006/jfan.1993.1069 (backrefpage 16).
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, pages 65–93. ISSN: 0096-3003. DOI: 10.1016/0096-3003(95)00150-6 . URL: https://doi.org/10.1016/0096-3003(95)00150-6 (backrefpage 16).
chatterjee.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, pages 1014–1055. ISSN: 0091-1798. DOI: 10.1214/19-AOP1382 . URL: https://doi.org/10.1214/19-AOP1382 (backrefpage 16).
chemin:95:fluides	Chemin, Jean-Yves (1995). “Fluides parfaits incompressibles”. in <i>Astérisque</i> : 230, page 177. ISSN: 0303-1179 (backrefpage 16).
chen:13:moments	Chen, Le (2013). “Moments, Intermittency, and Growth Indices for Nonlinear 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 (backrefpage 16).
chen:16:third	— (september 2016). “The third moment for the parabolic Anderson model”. in <i>Preprint arXiv:1609.01005</i> : URL: https://www.arxiv.org/abs/1609.01005 (backrefpage 16).
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, pages 8497–8535. ISSN: 0002-9947. DOI: 10.1090/tran/6951 . URL: https://doi.org/10.1090/tran/6951 (backrefpage 16).
chen.cranston.ea:17:dissipation	Chen, Le, Michael Cranston and others (2017). “Dissipation and high disorder”. in <i>Ann. Probab.</i> : 45.1, pages 82–99. ISSN: 0091-1798. DOI: 10.1214/15-AOP1040 . URL: https://doi.org/10.1214/15-AOP1040 (backrefpage 16).
chen.dalang:12:nonlinear	Chen, Le and Robert C. Dalang (october 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 (backrefpage 16).
chen.dalang:14:holder-continuity	— (2014a). “Hölder-continuity for the nonlinear stochastic heat equation with rough initial conditions”. in <i>Stoch. Partial Differ. Equ. Anal.</i>

- Comput.*: 2.3, **pages** 316–352. ISSN: 2194-0401. DOI: [10.1007/s40072-014-0034-6](https://doi.org/10.1007/s40072-014-0034-6). URL: <https://doi.org/10.1007/s40072-014-0034-6> (**backrefpage 16**).
- chen.dalang:14:moment — (january 2014b). “Moment bounds in spde’s with application to the stochastic wave equation”. in *Preprint arXiv:1401.6506*: URL: <https://www.arxiv.org/abs/1401.6506> (**backrefpage 16**).
- chen.dalang:15:moment — (2015a). “Moment bounds and asymptotics for the stochastic wave equation”. in *Stochastic Process. Appl.*: 125.4, **pages** 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> (**backrefpage 16**).
- 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, **pages** 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> (**backrefpage 16**).
- 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, **pages** 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> (**backrefpage 16**).
- chen.eisenberg:22:interpolating — Chen, Le and Nicholas Eisenberg (august 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> (**backrefpage 16**).
- chen.eisenberg:22:invariant — (september 2022b). “Invariant measures for the nonlinear stochastic heat equation with no drift term”. in *preprint arXiv:2209.04771*: URL: <http://arXiv.org/abs/2209.04771> (**backrefpage 16**).
- chen.foondun.ea:23:global — Chen, Le, Mohammud Foondun and others (2023). “Global solution for superlinear stochastic heat equation on \mathbb{R}^d under Osgood-type conditions”. in *Working progress*: (**backrefpage 16**).
- 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*: URL: <https://www.arxiv.org/abs/2206.10069> (**backrefpage 16**).
- 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, **pages** 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> (**backrefpage 16**).
- chen.hu.ea:17:space-time — Chen, Le, Guannan Hu and others (2017). “Space-time fractional diffusions in Gaussian noisy environment”. in *Stochastics*: 89.1, **pages** 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> (**backrefpage 16**).
- chen.hu.ea:18:intermittency — Chen, Le, Yaozhong Hu, Kamran Kalbasi and others (2018). “Intermittency for the stochastic heat equation driven by a rough time fractional Gaussian noise”. in *Probab. Theory Related Fields*: 171.1-2, **pages** 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> (**backrefpage 16**).
- 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, **pages** 779–797. ISSN: 0926-2601. DOI: [10.1007/s11118-016-9601-y](https://doi.org/10.1007/s11118-016-9601-y). URL: <https://doi.org/10.1007/s11118-016-9601-y> (**backrefpage 16**).

- 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, pages 5073–5112. ISSN: 0304-4149. DOI: [10.1016/j.spa.2019.01.003](https://doi.org/10.1016/j.spa.2019.01.003). URL: <https://doi.org/10.1016/j.spa.2019.01.003> (backrefpage 16).
- 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, pages v+102. ISSN: 0065-9266. DOI: [10.1090/memo/1340](https://doi.org/10.1090/memo/1340). URL: <https://doi.org/10.1090/memo/1340> (backrefpage 17).
- 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, pages 989–1035. ISSN: 0091-1798. DOI: [10.1214/18-AOP1277](https://doi.org/10.1214/18-AOP1277). URL: <https://doi.org/10.1214/18-AOP1277> (backrefpage 17).
- chen.huang:19:regularity — (february 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> (backrefpage 17).
- chen.huang:22:superlinear — (august 2022). “Superlinear stochastic heat equation on \mathbb{R}^d ”. in *Proc. Amer. Math. Soc. (in press)*: URL: <http://arXiv.org/abs/2208.03853> (backrefpage 17).
- chen.huang.ea:19:dense — Chen, Le, Jingyu Huang and others (2019). “Dense blowup for parabolic SPDEs”. in *Electron. J. Probab.*: 24, Paper No. 118, 33. DOI: [10.1214/19-ejp372](https://doi.org/10.1214/19-ejp372). URL: <https://doi.org/10.1214/19-ejp372> (backrefpage 17).
- khoshnevisan.ea:16:decorrelation — Chen, Le, Davar Khoshnevisan and Kunwoo Kim (2016). “Decorrelation of total mass via energy”. in *Potential Anal.*: 45.1, pages 157–166. ISSN: 0926-2601. DOI: [10.1007/s11118-016-9540-7](https://doi.org/10.1007/s11118-016-9540-7). URL: <https://doi.org/10.1007/s11118-016-9540-7> (backrefpage 17).
- n.khoshnevisan.ea:17:boundedness — (2017). “A boundedness trichotomy for the stochastic heat equation”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 53.4, pages 1991–2004. ISSN: 0246-0203. DOI: [10.1214/16-AIHP780](https://doi.org/10.1214/16-AIHP780). URL: <https://doi.org/10.1214/16-AIHP780> (backrefpage 17).
- chen.khoshnevisan.ea:21:clt — Chen, Le, Davar Khoshnevisan, David Nualart and others (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, pages 5367–5384. ISSN: 0002-9939. DOI: [10.1090/proc/15614](https://doi.org/10.1090/proc/15614). URL: <https://doi.org/10.1090/proc/15614> (backrefpage 17).
- 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](https://doi.org/10.1214/21-ejp690). URL: <https://doi.org/10.1214/21-ejp690> (backrefpage 17).
- chen.khoshnevisan.ea:22:central — (2022a). “Central limit theorems for parabolic stochastic partial differential equations”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 58.2, pages 1052–1077. ISSN: 0246-0203. DOI: [10.1214/21-aihp1189](https://doi.org/10.1214/21-aihp1189). URL: <https://doi.org/10.1214/21-aihp1189> (backrefpage 17).
- chen.khoshnevisan.ea:22:spatial — (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](https://doi.org/10.1016/j.jfa.2021.109290). URL: <https://doi.org/10.1016/j.jfa.2021.109290> (backrefpage 17).
- chen.khoshnevisan.ea:23:central — Chen, Le, Davar Khoshnevisan, David Nualart and others (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, pages 122–176. ISSN: 2194-0401. DOI: [10.1007/s40072-023-00000-0](https://doi.org/10.1007/s40072-023-00000-0).

- 021-00224-8. URL: <https://doi.org/10.1007/s40072-021-00224-8> (backrefpage 17).
- 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, pages 358–388. ISSN: 0246-0203. DOI: 10.1214/15-AIHP719. URL: <https://doi.org/10.1214/15-AIHP719> (backrefpage 17).
- 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, pages 645–668. ISSN: 0252-9602. DOI: 10.1007/s10473-019-0303-6. URL: <https://doi.org/10.1007/s10473-019-0303-6> (backrefpage 17).
- 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. URL: <https://doi.org/10.1214/20-ejp541> (backrefpage 17).
- 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> (backrefpage 17).
- 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, pages 1382–1407. ISSN: 0894-9840. DOI: 10.1007/s10959-020-01004-1. URL: <https://doi.org/10.1007/s10959-020-01004-1> (backrefpage 17).
- chen.nourdin.ea:22:non-integrable Chen, Peng, Ivan Nourdin, Lihu Xu and others (2022). “Non-integrable stable approximation by Stein’s method”. in *J. Theoret. Probab.*: 35.2, pages 1137–1186. ISSN: 0894-9840. DOI: 10.1007/s10959-021-01094-5. URL: <https://doi.org/10.1007/s10959-021-01094-5> (backrefpage 17).
- chen:20:condition Chen, X. (2020). “Condition for intersection occupation measure to be absolutely continuous”. in *Ukrain. Mat. Zh.*: 72.9, pages 1304–1312. ISSN: 1027-3190. DOI: 10.37863/umzh.v72i9.6278. URL: <https://doi.org/10.37863/umzh.v72i9.6278> (backrefpage 17).
- chen:90:moderate Chen, Xia (1990). “Moderate deviations of B -valued independent random vectors”. in *Chinese Ann. Math. Ser. A*: 11.5, pages 621–629. ISSN: 1000-8314 (backrefpage 17).
- chen:91:moderate — (1991). “Moderate deviations of independent random vectors in a Banach space”. in *Chinese J. Appl. Probab. Statist.*: 7.1, pages 24–32 (backrefpage 17).
- 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, pages 600–619. ISSN: 0583-1431 (backrefpage 17).
- chen:93:on — (1993b). “On the law of the iterated logarithm for independent Banach space valued random variables”. in *Ann. Probab.*: 21.4, pages 1991–2011. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199310\)21:4%3C1991:OTLOTI%3E2.0.CO;2-#&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199310)21:4%3C1991:OTLOTI%3E2.0.CO;2-#&origin=MSN) (backrefpage 17).
- chen:94:on Chen, Xia (1994). “On Strassen’s law of the iterated logarithm in Banach space”. in *Ann. Probab.*: 22.2, pages 1026–1043. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199404\)22:2%3C1026:OSLOTI%3E2.0.CO;2-S&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C1026:OSLOTI%3E2.0.CO;2-S&origin=MSN) (backrefpage 17).

- `chen:95:fellers` — (1995). “Feller’s law of the iterated logarithm in Banach spaces”. in *Chinese Ann. Math. Ser. A*: 16.2, **pages** 251–258. ISSN: 1000-8314 (**backrefpage 17**).
- `chen:97:moderate` — (1997b). “Moderate deviations for m -dependent random variables with Banach space values”. in *Statist. Probab. Lett.*: 35.2, **pages** 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) (**backrefpage 17**).
- `chen:97:law` — (1997c). “The law of the iterated logarithm for m -dependent Banach space valued random variables”. in *J. Theoret. Probab.*: 10.3, **pages** 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> (**backrefpage 17**).
- `chen:99:how` — (1999a). “How often does a Harris recurrent Markov chain recur?” in *Ann. Probab.*: 27.3, **pages** 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> (**backrefpage 17**).
- `chen:99:limit` — (1999b). “Limit theorems for functionals of ergodic Markov chains with general state space”. in *Mem. Amer. Math. Soc.*: 139.664, **pages** 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> (**backrefpage 17**).
- `chen:99:some` — (1999c). “Some dichotomy results for functionals of Harris recurrent Markov chains”. in *Stochastic Process. Appl.*: 83.1, **pages** 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) (**backrefpage 17**).
- `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, **pages** 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> (**backrefpage 17**).
- `chen:00:chung` — (2000a). “Chung’s law for additive functionals of positive recurrent Markov chains”. in *Statist. Probab. Lett.*: 47.3, **pages** 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) (**backrefpage 17**).
- `chen:00:on*1` — (2000c). “On the limit laws of the second order for additive functionals of Harris recurrent Markov chains”. in *Probab. Theory Related Fields*: 116.1, **pages** 89–123. ISSN: 0178-8051. DOI: [10.1007/PL00008724](https://doi.org/10.1007/PL00008724). URL: <https://doi.org/10.1007/PL00008724> (**backrefpage 17**).
- `chen:01:exact` — (2001a). “Exact convergence rates for the distribution of particles in branching random walks”. in *Ann. Appl. Probab.*: 11.4, **pages** 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> (**backrefpage 17**).
- `chen:01:moderate` — (2001b). “Moderate deviations for Markovian occupation times”. in *Stochastic Process. Appl.*: 94.1, **pages** 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) (**backrefpage 17**).
- `chen:04:exponential` — (2004). “Exponential asymptotics and law of the iterated logarithm for intersection local times of random walks”. in *Ann. Probab.*: 32.4, **pages** 3248–3300. ISSN: 0091-1798. DOI: [10.1214/009117904000000513](https://doi.org/10.1214/009117904000000513). URL: <https://doi.org/10.1214/009117904000000513> (**backrefpage 17**).
- `chen:05:moderate` — Chen, Xia (2005). “Moderate deviations and law of the iterated logarithm for intersections of the ranges of random walks”. in *Ann. Probab.*: 33.3, **pages** 1014–1059. ISSN: 0091-1798. DOI: [10.1214/009117905000000035](https://doi.org/10.1214/009117905000000035). URL: <https://doi.org/10.1214/009117905000000035> (**backrefpage 17**).

- `chen:06:moderate` — (2006a). “Moderate and small deviations for the ranges of one-dimensional random walks”. in *J. Theoret. Probab.*: 19.3, **pages** 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> (**backrefpage 17**).
- `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, **pages** 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> (**backrefpage 17**).
- `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, **pages** 602–648. ISSN: 0091-1798. DOI: [10.1214/009117906000000601](https://doi.org/10.1214/009117906000000601). URL: <https://doi.org/10.1214/009117906000000601> (**backrefpage 17**).
- `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, **pages** 954–1006. ISSN: 0091-1798. DOI: [10.1214/009117906000000520](https://doi.org/10.1214/009117906000000520). URL: <https://doi.org/10.1214/009117906000000520> (**backrefpage 17**).
- `chen:08:limit` — (2008b). “Limit laws for the energy of a charged polymer”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 44.4, **pages** 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> (**backrefpage 17**).
- `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, **pages** 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> (**backrefpage 17**).
- `chen:14:quenched` — (2014). “Quenched asymptotics for Brownian motion in generalized Gaussian potential”. in *Ann. Probab.*: 42.2, **pages** 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> (**backrefpage 17**).
- `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, **pages** 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> (**backrefpage 17**).
- `chen:15:limit` — (2015b). “The limit law of the iterated logarithm”. in *J. Theoret. Probab.*: 28.2, **pages** 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> (**backrefpage 17**).
- `chen:16:spatial` — (2016). “Spatial asymptotics for the parabolic Anderson models with generalized time-space Gaussian noise”. in *Ann. Probab.*: 44.2, **pages** 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> (**backrefpage 18**).
- `chen:17:acknowledgment` — Chen, Xia (2017a). “Acknowledgment of priority: “The limit law of the iterated logarithm” [MR3370672]”. in *J. Theoret. Probab.*: 30.2, **page** 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> (**backrefpage 18**).
- `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, **pages** 819–841. ISSN: 0246-0203. DOI:

10.1214/15-AIHP738. URL: <https://doi.org/10.1214/15-AIHP738> (backrefpage 18).

chen:19:parabolic

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

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, pages 792–825. ISSN: 0246-0203. DOI: 10.1214/19-AIHP983. URL: <https://doi.org/10.1214/19-AIHP983> (backrefpage 18).

chen.deya.ea:21:k-rough

Chen, Xia, Aurélien Deya, Cheng Ouyang and others (2021a). “A K -rough path above the space-time fractional Brownian motion”. in *Stoch. Partial Differ. Equ. Anal. Comput.*: 9.4, pages 819–866. ISSN: 2194-0401. DOI: 10.1007/s40072-020-00186-3. URL: <https://doi.org/10.1007/s40072-020-00186-3> (backrefpage 18).

chen.deya.ea:21:moment

— (2021b). “Moment estimates for some renormalized parabolic Anderson models”. in *Ann. Probab.*: 49.5, pages 2599–2636. ISSN: 0091-1798. DOI: 10.1214/21-aop1517. URL: <https://doi.org/10.1214/21-aop1517> (backrefpage 18).

chen.deya.ea:21:solving

Chen, Xia, Aurélien Deya, Jian Song and others (december 2021). “Solving the hyperbolic Anderson model 1: Skorohod setting”. in *Preprint arXiv:2112.04954*: URL: <https://www.arxiv.org/abs/2112.04954> (backrefpage 18).

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, pages 89–124. ISSN: 0246-0203. DOI: 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) (backrefpage 18).

chen.hu.ea:17:spatial

Chen, Xia, Yaozhong Hu, David Nualart and others (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. URL: <https://doi.org/10.1214/17-EJP83> (backrefpage 18).

chen.hu.ea:18:temporal

Chen, Xia, Yaozhong Hu, Jian Song and Xiaoming Song (2018). “Temporal asymptotics for fractional parabolic Anderson model”. in *Electron. J. Probab.*: 23, Paper No. 14, 39. DOI: 10.1214/18-EJP139. URL: <https://doi.org/10.1214/18-EJP139> (backrefpage 18).

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, pages 1529–1561. ISSN: 0246-0203. DOI: 10.1214/13-AIHP588. URL: <https://doi.org/10.1214/13-AIHP588> (backrefpage 18).

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, pages 258–276. ISSN: 0091-1798. DOI: 10.1214/aop/1019160119. URL: <https://doi.org/10.1214/aop/1019160119> (backrefpage 18).

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. URL: <https://doi.org/10.1155/2011/803683> (backrefpage 18).

chen.kulik:12:brownian	Chen, Xia and Alexey M. Kulik (2012). “Brownian motion and parabolic Anderson model in a renormalized Poisson potential”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 48.3, pages 631–660. ISSN: 0246-0203. DOI: 10.1214/11-AIHP419 . URL: https://doi.org/10.1214/11-AIHP419 (backrefpage 18).
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 <i>Ann. Probab.</i> : 31.2, pages 1052–1077. ISSN: 0091-1798. DOI: 10.1214/aop/1048516545 . URL: https://doi.org/10.1214/aop/1048516545 (backrefpage 18).
chen.li:04:large	— (2004). “Large and moderate deviations for intersection local times”. in <i>Probab. Theory Related Fields</i> : 128.2, pages 213–254. ISSN: 0178-8051. DOI: 10.1007/s00440-003-0298-7 . URL: https://doi.org/10.1007/s00440-003-0298-7 (backrefpage 18).
chen.li.ea:10:clt	Chen, Xia, Wenbo V. Li, Michael B. Marcus and others (2010). “A CLT for the L^2 modulus of continuity of Brownian local time”. in <i>Ann. Probab.</i> : 38.1, pages 396–438. ISSN: 0091-1798. DOI: 10.1214/09-AOP486 . URL: https://doi.org/10.1214/09-AOP486 (backrefpage 18).
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 <i>Electron. J. Probab.</i> : 10, no. 16, 577–608. ISSN: 1083-6489. DOI: 10.1214/EJP.v10-260 . URL: https://doi.org/10.1214/EJP.v10-260 (backrefpage 18).
chen.li.ea:11:large	Chen, Xia, Wenbo V. Li, Jan Rosiski and others (2011). “Large deviations for local times and intersection local times of fractional Brownian motions and Riemann-Liouville processes”. in <i>Ann. Probab.</i> : 39.2, pages 729–778. ISSN: 0091-1798. DOI: 10.1214/10-AOP566 . URL: https://doi.org/10.1214/10-AOP566 (backrefpage 18).
chen.morters:09:upper	Chen, Xia and Peter Mörters (2009). “Upper tails for intersection local times of random walks in supercritical dimensions”. in <i>J. Lond. Math. Soc. (2)</i> : 79.1, pages 186–210. ISSN: 0024-6107. DOI: 10.1112/jlms/jdn074 . URL: https://doi.org/10.1112/jlms/jdn074 (backrefpage 18).
chen.phan:19:free	Chen, Xia and Tuoc Phan (2019). “Free energy in a mean field of Brownian particles”. in <i>Discrete Contin. Dyn. Syst.</i> : 39.2, pages 747–769. ISSN: 1078-0947. DOI: 10.3934/dcds.2019031 . URL: https://doi.org/10.3934/dcds.2019031 (backrefpage 18).
chen.rosen:05:exponential	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, pages 901–928. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2004.09.006 . URL: https://doi.org/10.1016/j.anihpb.2004.09.006 (backrefpage 18).
chen.rosen:10:large	— (2010). “Large deviations and renormalization for Riesz potentials of stable intersection measures”. in <i>Stochastic Process. Appl.</i> : 120.9, pages 1837–1878. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.05.006 . URL: https://doi.org/10.1016/j.spa.2010.05.006 (backrefpage 18).
chen.xiong:15:annealed	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, pages 1601–1650. ISSN: 0894-9840. DOI: 10.1007/s10959-014-0558-8 . URL: https://doi.org/10.1007/s10959-014-0558-8 (backrefpage 18).

chen.matano:89:convergence	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, pages 160–190. ISSN: 0022-0396. DOI: 10.1016/0022-0396(89)90081-8 . URL: https://doi.org/10.1016/0022-0396(89)90081-8 (backrefpage 18).
chen.matano.ea:95:finite-point	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, pages 1–36. ISSN: 0075-4102. DOI: 10.1515/crll.1995.459.1 . URL: https://doi.org/10.1515/crll.1995.459.1 (backrefpage 18).
chen.eriksen.ea:95:largest	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, pages L207–L211. ISSN: 0305-4470. URL: http://stacks.iop.org/0305-4470/28/L207 (backrefpage 18).
chen.hu.ea:17:parameter	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, pages 613–629 (backrefpage 18).
chen.hu.ea:18:gradient	— (2018). “Gradient and stability estimates of heat kernels for fractional powers of elliptic operator”. in <i>Statist. Probab. Lett.</i> : 142, pages 44–49. ISSN: 0167-7152. DOI: 10.1016/j.spl.2018.07.003 . URL: https://doi.org/10.1016/j.spl.2018.07.003 (backrefpage 18).
chen.fitzsimmons.ea:08:perturbation	Chen, Z.-Q. and others (2008a). “Perturbation of symmetric Markov processes”. in <i>Probab. Theory Related Fields</i> : 140.1-2, pages 239–275. ISSN: 0178-8051. DOI: 10.1007/s00440-007-0065-2 . URL: https://doi.org/10.1007/s00440-007-0065-2 (backrefpage 18).
chen.fitzsimmons.ea:08:stochastic	— (2008b). “Stochastic calculus for symmetric Markov processes”. in <i>Ann. Probab.</i> : 36.3, pages 931–970. ISSN: 0091-1798. DOI: 10.1214/07-AOP347 . URL: https://doi.org/10.1214/07-AOP347 (backrefpage 18).
chen.fitzsimmons.ea:09:on	— (2009). “On general perturbations of symmetric Markov processes”. in <i>J. Math. Pures Appl. (9)</i> : 92.4, pages 363–374. ISSN: 0021-7824. DOI: 10.1016/j.matpur.2009.05.012 . URL: https://doi.org/10.1016/j.matpur.2009.05.012 (backrefpage 18).
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, pages 3567–3578. ISSN: 0002-9939. DOI: 10.1090/proc/14511 . URL: https://doi.org/10.1090/proc/14511 (backrefpage 18).
chen.fitzsimmons.ea:12:errata	Chen, Zhen-Qing, Patrick J. Fitzsimmons and others (2012). “Errata for Stochastic calculus for symmetric Markov processes [MR2408579]”. in <i>Ann. Probab.</i> : 40.3, pages 1375–1376. ISSN: 0091-1798. DOI: 10.1214/11-AOP684 . URL: https://doi.org/10.1214/11-AOP684 (backrefpage 18).
chen.hu:21:solvability	Chen, Zhen-Qing and Yaozhong Hu (january 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 (backrefpage 18).
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, pages 1470–1499. ISSN: 0304-4149. DOI: 10.1016/j.spl.2015.07.003 .

- spa.2014.11.005. URL: <https://doi.org/10.1016/j.spa.2014.11.005> (backrefpage 18).
- chen.kim.ea:10:heat Chen, Zhen-Qing, Panki Kim **and** Renming Song (2010). “Heat kernel estimates for the Dirichlet fractional Laplacian”. in *J. Eur. Math. Soc. (JEMS)*: 12.5, pages 1307–1329. ISSN: 1435-9855. DOI: 10.4171/JEMS/231. URL: <https://doi.org/10.4171/JEMS/231> (backrefpage 18).
- chen.kumagai:03:heat Chen, Zhen-Qing **and** Takashi Kumagai (2003). “Heat kernel estimates for stable-like processes on d -sets”. in *Stochastic Process. Appl.*: 108.1, pages 27–62. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(03)00105-4. URL: [https://doi.org/10.1016/S0304-4149\(03\)00105-4](https://doi.org/10.1016/S0304-4149(03)00105-4) (backrefpage 18).
- chen.meerschaert.ea:12:space-time Chen, Zhen-Qing, Mark M. Meerschaert **and** Erkan Nane (2012). “Space-time fractional diffusion on bounded domains”. in *J. Math. Anal. Appl.*: 393.2, pages 479–488. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2012.04.032. URL: <https://doi.org/10.1016/j.jmaa.2012.04.032> (backrefpage 18).
- chen.qian.ea:98:stability Chen, Zhen-Qing, Zhongmin Qian **and others** (1998). “Stability and approximations of symmetric diffusion semigroups and kernels”. in *J. Funct. Anal.*: 152.1, pages 255–280. ISSN: 0022-1236. DOI: 10.1006/jfan.1997.3147. URL: <https://doi.org/10.1006/jfan.1997.3147> (backrefpage 18).
- chen.song:97:intrinsic Chen, Zhen-Qing **and** Renming Song (1997). “Intrinsic ultracontractivity and conditional gauge for symmetric stable processes”. in *J. Funct. Anal.*: 150.1, pages 204–239. ISSN: 0022-1236. DOI: 10.1006/jfan.1997.3104. URL: <https://doi.org/10.1006/jfan.1997.3104> (backrefpage 18).
- chen.zhang:09:time-reversal Chen, Zhen-Qing **and** Tusheng Zhang (2009). “Time-reversal and elliptic boundary value problems”. in *Ann. Probab.*: 37.3, pages 1008–1043. ISSN: 0091-1798. DOI: 10.1214/08-AOP427. URL: <https://doi.org/10.1214/08-AOP427> (backrefpage 18).
- chen.zhang:11:stochastic — (2011). “Stochastic evolution equations driven by Lévy processes”. in *Osaka J. Math.*: 48.2, pages 311–327. ISSN: 0030-6126. URL: <http://projecteuclid.org/euclid.ojm/1315318342> (backrefpage 18).
- 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, pages 2135–2149. ISSN: 0002-9939. DOI: 10.1090/S0002-9939-2014-11907-1. URL: <https://doi.org/10.1090/S0002-9939-2014-11907-1> (backrefpage 18).
- cheng.hu.ea:20:generalized Cheng, Yiyi, 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, pages 53–81. ISSN: 1387-0874. DOI: 10.1007/s11203-019-09201-4. URL: <https://doi.org/10.1007/s11203-019-09201-4> (backrefpage 18).
- 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, pages 1049–1081. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2004.09.004. URL: <https://doi.org/10.1016/j.anihpb.2004.09.004> (backrefpage 18).
- 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, **pages** 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> (**backrefpage 18**).
- `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, **pages** 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> (**backrefpage 19**).
- `chow:02:stochastic` Chow, Pao-Liu (2002). “Stochastic wave equations with polynomial nonlinearity”. in *Ann. Appl. Probab.*: 12.1, **pages** 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> (**backrefpage 19**).
- `chronopoulou.tindel:13:on` Chronopoulou, Alexandra **and** Samy Tindel (2013). “On inference for fractional differential equations”. in *Stat. Inference Stoch. Process.*: 16.1, **pages** 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> (**backrefpage 19**).
- `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, **pages** 31–33. ISSN: 1000-2367 (**backrefpage 19**).
- `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, **page** 12. ISSN: 0065-9266 (**backrefpage 19**).
- `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, **pages** 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> (**backrefpage 19**).
- `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, **pages** 434–450. ISSN: 0002-9947. DOI: [10.2307/1993838](https://doi.org/10.2307/1993838). URL: <https://doi.org/10.2307/1993838> (**backrefpage 19**).
- `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, **pages** 147–153. ISSN: 1120-6330 (**backrefpage 19**).
- `cloez.hairer:15:exponential` Cloez, Bertrand **and** Martin Hairer (2015). “Exponential ergodicity for Markov processes with random switching”. in *Bernoulli*: 21.1, **pages** 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> (**backrefpage 19**).
- `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, **pages** 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> (**backrefpage 19**).
- `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, **pages** 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> (**backrefpage 19**).

coifman.weiss:77:extensions	Coifman, Ronald R. and Guido Weiss (1977). “Extensions of Hardy spaces and their use in analysis”. in <i>Bull. Amer. Math. Soc.</i> : 83.4, pages 569–645. ISSN: 0002-9904. DOI: 10.1090/S0002-9904-1977-14325-5 . URL: https://doi.org/10.1090/S0002-9904-1977-14325-5 (backrefpage 19).
cole:51:on	Cole, Julian D. (1951). “On a quasi-linear parabolic equation occurring in aerodynamics”. in <i>Quart. Appl. Math.</i> : 9, pages 225–236. ISSN: 0033-569X. DOI: 10.1090/qam/42889 . URL: https://doi.org/10.1090/qam/42889 (backrefpage 19).
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 <i>Comm. Math. Phys.</i> : 166.3, pages 549–564. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104271703 (backrefpage 19).
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 <i>J. Stat. Phys.</i> : 179.3, pages 713–728. ISSN: 0022-4715. DOI: 10.1007/s10955-020-02539-7 . URL: https://doi.org/10.1007/s10955-020-02539-7 (backrefpage 19).
comets.cranston:13:overlaps	Comets, Francis and Michael Cranston (2013). “Overlaps and pathwise localization in the Anderson polymer model”. in <i>Stochastic Process. Appl.</i> : 123.6, pages 2446–2471. ISSN: 0304-4149. DOI: 10.1016/j.spa.2013.02.010 . URL: https://doi.org/10.1016/j.spa.2013.02.010 (backrefpage 19).
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 <i>Probab. Theory Related Fields</i> : 118.1, pages 65–114. ISSN: 0178-8051. DOI: 10.1007/s004400000074 . URL: https://doi.org/10.1007/s004400000074 (backrefpage 19).
comets.liu:17:rate	Comets, Francis and Quansheng Liu (2017). “Rate of convergence for polymers in a weak disorder”. in <i>J. Math. Anal. Appl.</i> : 455.1, pages 312–335. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2017.05.043 . URL: https://doi.org/10.1016/j.jmaa.2017.05.043 (backrefpage 19).
comets.moreno.ea:19:random	Comets, Francis, Gregorio Moreno and Alejandro F. Ramírez (2019). “Random polymers on the complete graph”. in <i>Bernoulli</i> : 25.1, pages 683–711. ISSN: 1350-7265. DOI: 10.3150/17-bej1002 . URL: https://doi.org/10.3150/17-bej1002 (backrefpage 19).
comets.quastel.ea:07:fluctuations	Comets, Francis, Jeremy Quastel and Alejandro F. Ramírez (2007). “Fluctuations of the front in a stochastic combustion model”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 43.2, pages 147–162. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2006.01.005 . URL: https://doi.org/10.1016/j.anihpb.2006.01.005 (backrefpage 19).
comets.quastel.ea:09:fluctuations	— (2009). “Fluctuations of the front in a one dimensional model of $X + Y \rightarrow 2X$ ”. in <i>Trans. Amer. Math. Soc.</i> : 361.11, pages 6165–6189. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-09-04889-2 . URL: https://doi.org/10.1090/S0002-9947-09-04889-2 (backrefpage 19).
comets.quastel.ea:13:last	Comets, Francis, Jeremy Quastel and Alejandro F. Ramírez (2013). “Last passage percolation and traveling fronts”. in <i>J. Stat. Phys.</i> : 152.3, pages 419–451. ISSN: 0022-4715. DOI: 10.1007/s10955-013-0779-8 . URL: https://doi.org/10.1007/s10955-013-0779-8 (backrefpage 19).

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 <i>Bernoulli</i> : 9.4, pages 705–723. ISSN: 1350-7265. DOI: 10.3150/bj/1066223275 . URL: https://doi.org/10.3150/bj/1066223275 (backrefpage 19).
comets.vargas:06:majorizing	Comets, Francis and Vincent Vargas (2006). “Majorizing multiplicative cascades for directed polymers in random media”. in <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> : 2, pages 267–277 (backrefpage 19).
comets.yoshida:05:brownian	Comets, Francis and Nobuo Yoshida (2005). “Brownian directed polymers in random environment”. in <i>Comm. Math. Phys.</i> : 254.2, pages 257–287. ISSN: 0010-3616. DOI: 10.1007/s00220-004-1203-7 . URL: https://doi.org/10.1007/s00220-004-1203-7 (backrefpage 19).
comets.yoshida:06:directed	— (2006). “Directed polymers in random environment are diffusive at weak disorder”. in <i>Ann. Probab.</i> : 34.5, pages 1746–1770. ISSN: 0091-1798. DOI: 10.1214/009117905000000828 . URL: https://doi.org/10.1214/009117905000000828 (backrefpage 19).
comets.yoshida:13:localization	— (2013). “Localization transition for polymers in Poissonian medium”. in <i>Comm. Math. Phys.</i> : 323.1, pages 417–447. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1744-8 . URL: https://doi.org/10.1007/s00220-013-1744-8 (backrefpage 19).
conlon.olsen:96:brownian	Conlon, Joseph G. and Peder A. Olsen (1996). “A Brownian motion version of the directed polymer problem”. in <i>J. Statist. Phys.</i> : 84.3-4, pages 415–454. ISSN: 0022-4715. DOI: 10.1007/BF02179650 . URL: https://doi.org/10.1007/BF02179650 (backrefpage 19).
constantin.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 <i>Comm. Pure Appl. Math.</i> : 51.5, pages 475–504. ISSN: 0010-3640. DOI: <a href="https://doi.org/10.1002/(SICI)1097-0312(199805)51:5<475::AID-CPA2>3.0.CO;2-5">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 (backrefpage 19).
contucci.giardina:05:spin-glass	Contucci, Pierluigi and Cristian Giardinà (2005). “Spin-glass stochastic stability: a rigorous proof”. in <i>Ann. Henri Poincaré</i> : 6.5, pages 915–923. ISSN: 1424-0637. DOI: 10.1007/s00023-005-0229-5 . URL: https://doi.org/10.1007/s00023-005-0229-5 (backrefpage 19).
conus:13:moments	Conus, Daniel (2013). “Moments for the parabolic Anderson model: on a result by Hu and Nualart”. in <i>Commun. Stoch. Anal.</i> : 7.1, pages 125–152. DOI: 10.31390/cosa.7.1.08 . URL: https://doi.org/10.31390/cosa.7.1.08 (backrefpage 19).
conus.dalang:08:non-linear	Conus, Daniel and Robert C. Dalang (2008). “The non-linear stochastic wave equation in high dimensions”. in <i>Electron. J. Probab.</i> : 13, no. 22, 629–670. DOI: 10.1214/EJP.v13-500 . URL: https://doi.org/10.1214/EJP.v13-500 (backrefpage 19).
.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 <i>Electron. J. Probab.</i> : 17, no. 102, 15. DOI: 10.1214/EJP.v17-2429 . URL: https://doi.org/10.1214/EJP.v17-2429 (backrefpage 19).
conus.joseph.ea:13:on	Conus, Daniel, Mathew Joseph and Davar Khoshnevisan (2013). “On the chaotic character of the stochastic heat equation, before the onset of intermittency”. in <i>Ann. Probab.</i> : 41.3B, pages 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> (backrefpage 19).
- conus.joseph.ea:13:on*1 Conus, Daniel, Mathew Joseph, Davar Khoshnevisan and Shang-Yuan Shiu (2013c). “On the chaotic character of the stochastic heat equation, II”. in *Probab. Theory Related Fields*: 156.3-4, pages 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> (backrefpage 19).
- conus.joseph.ea:14:initial — (2014). “Initial measures for the stochastic heat equation”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 50.1, pages 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> (backrefpage 19).
- conus.khoshnevisan:10:weak Conus, Daniel and Davar Khoshnevisan (2010). “Weak nonmild solutions to some SPDEs”. in *Illinois J. Math.*: 54.4, 1329–1341 (2012). ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1348505531> (backrefpage 19).
- conus.khoshnevisan:12:on — (2012). “On the existence and position of the farthest peaks of a family of stochastic heat and wave equations”. in *Probab. Theory Related Fields*: 152.3-4, pages 681–701. ISSN: 0178-8051. DOI: [10.1007/s00440-010-0333-4](https://doi.org/10.1007/s00440-010-0333-4). URL: <https://doi.org/10.1007/s00440-010-0333-4> (backrefpage 19).
- corcuera.imkeller.ea:04:additional Corcuera, José M. and others (2004). “Additional utility of insiders with imperfect dynamical information”. in *Finance Stoch.*: 8.3, pages 437–450. ISSN: 0949-2984. DOI: [10.1007/s00780-003-0119-y](https://doi.org/10.1007/s00780-003-0119-y). URL: <https://doi.org/10.1007/s00780-003-0119-y> (backrefpage 19).
- corcuera.guerra.ea:06:optimal Corcuera, José Manuel, João Guerra and others (2006). “Optimal investment in a Lévy market”. in *Appl. Math. Optim.*: 53.3, pages 279–309. ISSN: 0095-4616. DOI: [10.1007/s00245-005-0846-x](https://doi.org/10.1007/s00245-005-0846-x). URL: <https://doi.org/10.1007/s00245-005-0846-x> (backrefpage 20).
- corcuera.nualart.ea:14:asymptotics Corcuera, José Manuel, David Nualart and Mark Podolskij (2014). “Asymptotics of weighted random sums”. in *Commun. Appl. Ind. Math.*: 6.1, e-486, 11. DOI: [10.1685/journal.caim.486](https://doi.org/10.1685/journal.caim.486). URL: <https://doi.org/10.1685/journal.caim.486> (backrefpage 20).
- corcuera.nualart.ea:05:completion Corcuera, José Manuel, David Nualart and Wim Schoutens (2005a). “Completion of a Lévy market by power-jump assets”. in *Finance Stoch.*: 9.1, pages 109–127. ISSN: 0949-2984. DOI: [10.1007/s00780-004-0139-2](https://doi.org/10.1007/s00780-004-0139-2). URL: <https://doi.org/10.1007/s00780-004-0139-2> (backrefpage 20).
- corcuera.nualart.ea:06:power Corcuera, José Manuel, David Nualart and Jeannette H. C. Woerner (2006). “Power variation of some integral fractional processes”. in *Bernoulli*: 12.4, pages 713–735. ISSN: 1350-7265. DOI: [10.3150/bj/1155735933](https://doi.org/10.3150/bj/1155735933). URL: <https://doi.org/10.3150/bj/1155735933> (backrefpage 20).
- corcuera.nualart.ea:07:functional — (2007). “A functional central limit theorem for the realized power variation of integrated stable processes”. in *Stoch. Anal. Appl.*: 25.1, pages 169–186. ISSN: 0736-2994. DOI: [10.1080/07362990601052201](https://doi.org/10.1080/07362990601052201). URL: <https://doi.org/10.1080/07362990601052201> (backrefpage 20).
- corcuera.nualart.ea:09:convergence Corcuera, José Manuel, David Nualart and Jeannette H. C. Woerner (2009). “Convergence of certain functionals of integral fractional processes”. in *J. Theoret. Probab.*: 22.4, pages 856–870. ISSN: 0894-9840. DOI: [10.1007/s10959-008-0158-6](https://doi.org/10.1007/s10959-008-0158-6). URL: <https://doi.org/10.1007/s10959-008-0158-6> (backrefpage 20).

- corless.gonnet.ea:96:on Corless, R. M. **and others** (1996). “On the Lambert W function”. in *Adv. Comput. Math.*: 5.4, **pages** 329–359. ISSN: 1019-7168. DOI: [10.1007/BF02124750](https://doi.org/10.1007/BF02124750). URL: <https://doi.org/10.1007/BF02124750> (backrefpage 20).
- corneli.corwin.ea:08:double Corneli, J. **and others** (2008). “Double bubbles in Gauss space and spheres”. in *Houston J. Math.*: 34.1, **pages** 181–204. ISSN: 0362-1588 (backrefpage 20).
- 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, **pages** 149–155. ISSN: 0362-1588 (backrefpage 20).
- 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, **pages** 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> (backrefpage 20).
- corwin:16:kardar-parisi-zhang*1 Corwin, I. (2016). “Kardar-Parisi-Zhang universality”. in *Notices Amer. Math. Soc.*: 63.3, **pages** 230–239. ISSN: 0002-9920. DOI: [10.1090/noti1334](https://doi.org/10.1090/noti1334). URL: <https://doi.org/10.1090/noti1334> (backrefpage 20).
- corwin:12:kardar-parisi-zhang Corwin, Ivan (2012). “The Kardar-Parisi-Zhang equation and universality class”. in *Random Matrices Theory Appl.*: 1.1, **pages** 1130001, 76. ISSN: 2010-3263. DOI: [10.1142/S2010326311300014](https://doi.org/10.1142/S2010326311300014). URL: <https://doi.org/10.1142/S2010326311300014> (backrefpage 20).
- corwin:15:q-hahn — (2015). “The q -Hahn boson process and q -Hahn TASEP”. in *Int. Math. Res. Not. IMRN*: 14, **pages** 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> (backrefpage 20).
- corwin:16:kardar-parisi-zhang — (2016). “Kardar-Parisi-Zhang universality [reprint of MR3445162]”. in *Eur. Math. Soc. Newsl.*: 101, **pages** 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> (backrefpage 20).
- 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, **pages** 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> (backrefpage 20).
- 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, **pages** 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> (backrefpage 20).
- 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, **pages** 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> (backrefpage 20).
- corwin.ferrari.ea:12:universality — (2012). “Universality of slow decorrelation in KPZ growth”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 48.1, **pages** 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> (backrefpage 20).
- 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: [10.1214/20-ejp467](https://doi.org/10.1214/20-ejp467). URL: <https://doi.org/10.1214/20-ejp467> (backrefpage 20).

<code>corwin.ghosal:20:lower</code>	— (2020b). “Lower tail of the KPZ equation”. in <i>Duke Math. J.</i> : 169.7, pages 1329–1395. ISSN: 0012-7094. DOI: 10.1215/00127094-2019-0079 . URL: https://doi.org/10.1215/00127094-2019-0079 (backrefpage 20).
<code>corwin.ghosal.ea:21:kpz</code>	Corwin, Ivan, Promit Ghosal and Alan Hammond (2021). “KPZ equation correlations in time”. in <i>Ann. Probab.</i> : 49.2, pages 832–876. ISSN: 0091-1798. DOI: 10.1214/20-aop1461 . URL: https://doi.org/10.1214/20-aop1461 (backrefpage 20).
<code>corwin.ghosal.ea:20:stochastic*1</code>	Corwin, Ivan, Promit Ghosal and Konstantin Matetski (2020). “Stochastic PDE limit of the dynamic ASEP”. in <i>Comm. Math. Phys.</i> : 380.3, pages 1025–1089. ISSN: 0010-3616. DOI: 10.1007/s00220-020-03905-y . URL: https://doi.org/10.1007/s00220-020-03905-y (backrefpage 20).
<code>corwin.ghosal.ea:20:stochastic</code>	Corwin, Ivan, Promit Ghosal, Hao Shen and others (2020). “Stochastic PDE limit of the six vertex model”. in <i>Comm. Math. Phys.</i> : 375.3, pages 1945–2038. ISSN: 0010-3616. DOI: 10.1007/s00220-019-03678-z . URL: https://doi.org/10.1007/s00220-019-03678-z (backrefpage 20).
<code>corwin.gu:17:kardar-parisi-zhang</code>	Corwin, Ivan and Yu Gu (2017). “Kardar-Parisi-Zhang equation and large deviations for random walks in weak random environments”. in <i>J. Stat. Phys.</i> : 166.1, pages 150–168. ISSN: 0022-4715. DOI: 10.1007/s10955-016-1693-7 . URL: https://doi.org/10.1007/s10955-016-1693-7 (backrefpage 20).
<code>corwin.hammond:14:brownian</code>	Corwin, Ivan and Alan Hammond (2014). “Brownian Gibbs property for Airy line ensembles”. in <i>Invent. Math.</i> : 195.2, pages 441–508. ISSN: 0020-9910. DOI: 10.1007/s00222-013-0462-3 . URL: https://doi.org/10.1007/s00222-013-0462-3 (backrefpage 20).
<code>corwin.hammond:16:kpz</code>	— (2016). “KPZ line ensemble”. in <i>Probab. Theory Related Fields</i> : 166.1-2, pages 67–185. ISSN: 0178-8051. DOI: 10.1007/s00440-015-0651-7 . URL: https://doi.org/10.1007/s00440-015-0651-7 (backrefpage 20).
<code>corwin.liu.ea:16:fluctuations</code>	Corwin, Ivan, Zhipeng Liu and Dong Wang (2016). “Fluctuations of TASEP and LPP with general initial data”. in <i>Ann. Appl. Probab.</i> : 26.4, pages 2030–2082. ISSN: 1050-5164. DOI: 10.1214/15-AAP1139 . URL: https://doi.org/10.1214/15-AAP1139 (backrefpage 20).
<code>corwin.matveev.ea:21:q-hahn</code>	Corwin, Ivan, Konstantin Matveev and Leonid Petrov (2021). “The q -Hahn PushTASEP”. in <i>Int. Math. Res. Not. IMRN</i> : 3, pages 2210–2249. ISSN: 1073-7928. DOI: 10.1093/imrn/rnz106 . URL: https://doi.org/10.1093/imrn/rnz106 (backrefpage 20).
<code>corwin.morgan:11:gauss-bonnet</code>	Corwin, Ivan and Frank Morgan (2011). “The Gauss-Bonnet formula on surfaces with densities”. in <i>Involve</i> : 4.2, pages 199–202. ISSN: 1944-4176. DOI: 10.2140/involve.2011.4.199 . URL: https://doi.org/10.2140/involve.2011.4.199 (backrefpage 20).
<code>corwin.nica:17:intermediate</code>	Corwin, Ivan and Mihai Nica (2017). “Intermediate disorder directed polymers and the multi-layer extension of the stochastic heat equation”. in <i>Electron. J. Probab.</i> : 22, Paper No. 13, 49. DOI: 10.1214/17-EJP32 . URL: https://doi.org/10.1214/17-EJP32 (backrefpage 20).
<code>corwin.oconnell.ea:14:tropical</code>	Corwin, Ivan, Neil O’Connell and others (2014). “Tropical combinatorics and Whittaker functions”. in <i>Duke Math. J.</i> : 163.3, pages 513–563. ISSN: 0012-7094. DOI: 10.1215/00127094-2410289 . URL: https://doi.org/10.1215/00127094-2410289 (backrefpage 20).

corwin.parekh:20:limit	Corwin, Ivan and Shalin Parekh (2020). “Limit shape of subpartition-maximizing partitions”. in <i>J. Stat. Phys.</i> : 180.1-6, pages 597–611. ISSN: 0022-4715. DOI: 10.1007/s10955-019-02481-3 . URL: https://doi.org/10.1007/s10955-019-02481-3 (backrefpage 20).
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 <i>J. Stat. Phys.</i> : 160.4, pages 1005–1026. ISSN: 0022-4715. DOI: 10.1007/s10955-015-1218-9 . URL: https://doi.org/10.1007/s10955-015-1218-9 (backrefpage 20).
corwin.petrov:16:stochastic	— (2016). “Stochastic higher spin vertex models on the line”. in <i>Comm. Math. Phys.</i> : 343.2, pages 651–700. ISSN: 0010-3616. DOI: 10.1007/s00220-015-2479-5 . URL: https://doi.org/10.1007/s00220-015-2479-5 (backrefpage 20).
corwin.petrov:19:correction	— (2019). “Correction to: Stochastic higher spin vertex models on the line”. in <i>Comm. Math. Phys.</i> : 371.1, pages 353–355. ISSN: 0010-3616. DOI: 10.1007/s00220-019-03532-2 . URL: https://doi.org/10.1007/s00220-019-03532-2 (backrefpage 20).
corwin.quastel:13:crossover	Corwin, Ivan and Jeremy Quastel (2013). “Crossover distributions at the edge of the rarefaction fan”. in <i>Ann. Probab.</i> : 41.3A, pages 1243–1314. ISSN: 0091-1798. DOI: 10.1214/11-AOP725 . URL: https://doi.org/10.1214/11-AOP725 (backrefpage 20).
corwin.quastel.ea:13:continuum	Corwin, Ivan, Jeremy Quastel and Daniel Remenik (2013). “Continuum statistics of the Airy ₂ process”. in <i>Comm. Math. Phys.</i> : 317.2, pages 347–362. ISSN: 0010-3616. DOI: 10.1007/s00220-012-1582-0 . URL: https://doi.org/10.1007/s00220-012-1582-0 (backrefpage 20).
in.quastel.ea:15:renormalization	— (2015). “Renormalization fixed point of the KPZ universality class”. in <i>J. Stat. Phys.</i> : 160.4, pages 815–834. ISSN: 0022-4715. DOI: 10.1007/s10955-015-1243-8 . URL: https://doi.org/10.1007/s10955-015-1243-8 (backrefpage 20).
in.seppalainen.ea:15:strict-weak	Corwin, Ivan, Timo Seppäläinen and Hao Shen (2015). “The strict-weak lattice polymer”. in <i>J. Stat. Phys.</i> : 160.4, pages 1027–1053. ISSN: 0022-4715. DOI: 10.1007/s10955-015-1267-0 . URL: https://doi.org/10.1007/s10955-015-1267-0 (backrefpage 20).
corwin.shen:18:open	Corwin, Ivan and Hao Shen (2018). “Open ASEP in the weakly asymmetric regime”. in <i>Comm. Pure Appl. Math.</i> : 71.10, pages 2065–2128. ISSN: 0010-3640. DOI: 10.1002/cpa.21744 . URL: https://doi.org/10.1002/cpa.21744 (backrefpage 20).
corwin.shen:20:some	— (2020). “Some recent progress in singular stochastic partial differential equations”. in <i>Bull. Amer. Math. Soc. (N.S.)</i> : 57.3, pages 409–454. ISSN: 0273-0979. DOI: 10.1090/bull/1670 . URL: https://doi.org/10.1090/bull/1670 (backrefpage 20).
corwin.shen.ea:18:asepq-j	Corwin, Ivan, Hao Shen and Li-Cheng Tsai (2018). “ASEP(q, j) converges to the KPZ equation”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 54.2, pages 995–1012. ISSN: 0246-0203. DOI: 10.1214/17-AIHP829 . URL: https://doi.org/10.1214/17-AIHP829 (backrefpage 20).
corwin.sun:14:ergodicity	Corwin, Ivan and Xin Sun (2014). “Ergodicity of the Airy line ensemble”. in <i>Electron. Commun. Probab.</i> : 19, no. 49, 11. DOI: 10.1214/ECP.v19-3504 . URL: https://doi.org/10.1214/ECP.v19-3504 (backrefpage 20).
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 <i>Electron. Commun. Probab.</i> : 21, Paper No. 44, 12. DOI: 10.1214/ECP.v21-p44 .

- 1214/16-ECP4624. URL: <https://doi.org/10.1214/16-ECP4624> (backrefpage 20).
- corwin.tsai:17:kpz Corwin, Ivan and Li-Cheng Tsai (2017). “KPZ equation limit of higher-spin exclusion processes”. in *Ann. Probab.*: 45.3, pages 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> (backrefpage 20).
- 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> (backrefpage 21).
- corwin:22:harold Corwin, Ivan Z. (2022). “Harold Widom tribute”. in *Bull. Amer. Math. Soc. (N.S.)*: 59.2, pages 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> (backrefpage 21).
- 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, pages 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> (backrefpage 21).
- 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, pages 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> (backrefpage 21).
- 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, pages 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> (backrefpage 21).
- cosco.seroussi.ea:21:directed Cosco, Clément, Inbar Seroussi and Ofer Zeitouni (2021). “Directed polymers on infinite graphs”. in *Comm. Math. Phys.*: 386.1, pages 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> (backrefpage 21).
- 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, pages 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) (backrefpage 21).
- 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, pages 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> (backrefpage 21).
- 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, pages 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) (backrefpage 21).
- 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, pages 513–528. ISSN: 0178-8051. DOI: [10.1007/BF01191911](https://doi.org/10.1007/BF01191911). URL: <https://doi.org/10.1007/BF01191911> (backrefpage 21).

cranston.koralov.ea:09:continuous	Cranston, M., L. Koralov and others (2009). “Continuous model for homopolymers”. in <i>J. Funct. Anal.</i> : 256.8, pages 2656–2696. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.07.019 . URL: https://doi.org/10.1016/j.jfa.2008.07.019 (backrefpage 21).
cranston.mountford.ea:02:lyapunov	Cranston, M., T. S. Mountford and T. Shiga (2002). “Lyapunov exponents for the parabolic Anderson model”. in <i>Acta Math. Univ. Comenian. (N.S.)</i> : 71.2, pages 163–188. ISSN: 0862-9544 (backrefpage 21).
cranston.mountford.ea:05:lyapunov	— (2005). “Lyapunov exponent for the parabolic Anderson model with Lévy noise”. in <i>Probab. Theory Related Fields</i> : 132.3, pages 321–355. ISSN: 0178-8051. DOI: 10.1007/s00440-004-0346-y . URL: https://doi.org/10.1007/s00440-004-0346-y (backrefpage 21).
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 <i>Electron. Comm. Probab.</i> : 4, pages 103–109. ISSN: 1083-589X. DOI: 10.1214/ECP.v4-1011 . URL: https://doi.org/10.1214/ECP.v4-1011 (backrefpage 21).
saki.khoshnevisan.ea:00:boundary	— (2000). “Boundary crossings and the distribution function of the maximum of Brownian sheet”. in <i>Stochastic Process. Appl.</i> : 90.1, pages 1–18. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(00)00031-4 . URL: https://doi.org/10.1016/S0304-4149(00)00031-4 (backrefpage 21).
eo.eckmann.ea:18:non-equilibrium	Cuneo, Noé and others (2018). “Non-equilibrium steady states for networks of oscillators”. in <i>Electron. J. Probab.</i> : 23, Paper No. 55, 28. DOI: 10.1214/18-ejp177 . URL: https://doi.org/10.1214/18-ejp177 (backrefpage 21).
dovidio.nane:14:time	D’Ovidio, Mirko and Erkan Nane (2014). “Time dependent random fields on spherical non-homogeneous surfaces”. in <i>Stochastic Process. Appl.</i> : 124.6, pages 2098–2131. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.02.001 . URL: https://doi.org/10.1016/j.spa.2014.02.001 (backrefpage 21).
dovidio.nane:16:fractional	— (2016). “Fractional Cauchy problems on compact manifolds”. in <i>Stoch. Anal. Appl.</i> : 34.2, pages 232–257. ISSN: 0736-2994. DOI: 10.1080/07362994.2015.1116997 . URL: https://doi.org/10.1080/07362994.2015.1116997 (backrefpage 21).
da-prato.elworthy.ea:95:strong	Da Prato, G., K. D. Elworthy and J. Zabczyk (1995). “Strong Feller property for stochastic semilinear equations”. in <i>Stochastic Anal. Appl.</i> : 13.1, pages 35–45. ISSN: 0736-2994. DOI: 10.1080/07362999508809381 . URL: https://doi.org/10.1080/07362999508809381 (backrefpage 21).
a-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 <i>Stochastics</i> : 23.1, pages 1–23. ISSN: 0090-9491. DOI: 10.1080/17442508708833480 . URL: https://doi.org/10.1080/17442508708833480 (backrefpage 21).
da-prato.pritchard.ea:91:on	Da Prato, G., A. J. Pritchard and J. Zabczyk (1991). “On minimum energy problems”. in <i>SIAM J. Control Optim.</i> : 29.1, pages 209–221. ISSN: 0363-0129. DOI: 10.1137/0329012 . URL: https://doi.org/10.1137/0329012 (backrefpage 21).
da-prato.zabczyk:88:note	Da Prato, G. and J. Zabczyk (1988). “A note on semilinear stochastic equations”. in <i>Differential Integral Equations</i> : 1.2, pages 143–155. ISSN: 0893-4983 (backrefpage 21).
da-prato.zabczyk:93:evolution	— (1993). “Evolution equations with white-noise boundary conditions”. in <i>Stochastics Stochastics Rep.</i> : 42.3-4, pages 167–182. ISSN: 1045-

1129. DOI: [10.1080/17442509308833817](https://doi.org/10.1080/17442509308833817). URL: <https://doi.org/10.1080/17442509308833817> (backrefpage 21).
- da-prato.zabczyk:95:convergence — (1995). “Convergence to equilibrium for classical and quantum spin systems”. in *Probab. Theory Related Fields*: 103.4, pages 529–552. ISSN: 0178-8051. DOI: [10.1007/BF01246338](https://doi.org/10.1007/BF01246338). URL: <https://doi.org/10.1007/BF01246338> (backrefpage 21).
- 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, pages 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> (backrefpage 21).
- da-prato.debussche:03:strong — (2003). “Strong solutions to the stochastic quantization equations”. in *Ann. Probab.*: 31.4, pages 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> (backrefpage 21).
- 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, pages 389–402. ISSN: 1021-9722. DOI: [10.1007/BF01194987](https://doi.org/10.1007/BF01194987). URL: <https://doi.org/10.1007/BF01194987> (backrefpage 21).
- 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, pages 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> (backrefpage 21).
- 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, pages 387–408. ISSN: 0736-2994. DOI: [10.1080/07362999208809278](https://doi.org/10.1080/07362999208809278). URL: <https://doi.org/10.1080/07362999208809278> (backrefpage 21).
- .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, pages 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) (backrefpage 21).
- 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, pages 1287–1291. ISSN: 0764-4442 (backrefpage 21).
- 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, pages 131–145. ISSN: 0178-8051. DOI: [10.1007/PL00008739](https://doi.org/10.1007/PL00008739). URL: <https://doi.org/10.1007/PL00008739> (backrefpage 21).
- 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, pages 63–77. ISSN: 1045-1129. DOI: [10.1080/17442509108833690](https://doi.org/10.1080/17442509108833690). URL: <https://doi.org/10.1080/17442509108833690> (backrefpage 21).
- da-prato.zabczyk:92:note — (1992a). “A note on stochastic convolution”. in *Stochastic Anal. Appl.*: 10.2, pages 143–153. ISSN: 0736-2994. DOI: [10.1080/07362999208809260](https://doi.org/10.1080/07362999208809260). URL: <https://doi.org/10.1080/07362999208809260> (backrefpage 21).
- da-prato.zabczyk:92:nonexplosion Da Prato, Giuseppe and Jerzy Zabczyk (1992b). “Nonexplosion, boundedness, and ergodicity for stochastic semilinear equations”. in *J. Differential Equations*: 98.1, pages 181–195. ISSN: 0022-0396. DOI: [10.1016/](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) (backrefpage 21).
- da-prato.zabczyk:95:regular — (1995). “Regular densities of invariant measures in Hilbert spaces”. in *J. Funct. Anal.*: 130.2, pages 427–449. ISSN: 0022-1236. DOI: 10.1006/jfan.1995.1076. URL: <https://doi.org/10.1006/jfan.1995.1076> (backrefpage 21).
- ato.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, pages 183–188. ISSN: 1120-6330 (backrefpage 21).
- dahlberg.kenig.ea:97:area Dahlberg, B. E. J. and others (1997). “Area integral estimates for higher order elliptic equations and systems”. in *Ann. Inst. Fourier (Grenoble)*: 47.5, pages 1425–1461. ISSN: 0373-0956. URL: http://www.numdam.org/item?id=AIF_1997__47_5_1425_0 (backrefpage 21).
- dahlberg:77:estimates Dahlberg, Björn E. J. (1977). “Estimates of harmonic measure”. in *Arch. Rational Mech. Anal.*: 65.3, pages 275–288. ISSN: 0003-9527. DOI: 10.1007/BF00280445. URL: <https://doi.org/10.1007/BF00280445> (backrefpage 21).
- dahlberg:79:lq-estimates — (1979). “ L^q -estimates for Green potentials in Lipschitz domains”. in *Math. Scand.*: 44.1, pages 149–170. ISSN: 0025-5521. DOI: 10.7146/math.scand.a-11800. URL: <https://doi.org/10.7146/math.scand.a-11800> (backrefpage 21).
- 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, pages 437–465. ISSN: 0003-486X. DOI: 10.2307/1971407. URL: <https://doi.org/10.2307/1971407> (backrefpage 21).
- 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, pages 1–16. ISSN: 0360-5302. DOI: 10.1080/03605309708821252. URL: <https://doi.org/10.1080/03605309708821252> (backrefpage 22).
- 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, pages 357–378. ISSN: 0178-8051. DOI: 10.1007/BF00334200. URL: <https://doi.org/10.1007/BF00334200> (backrefpage 22).
- dalang:88:on*1 — (1988b). “On stopping points in the plane that lie on a unique optional increasing path”. in *Stochastics*: 24.3, pages 245–268. ISSN: 0090-9491. DOI: 10.1080/17442508808833517. URL: <https://doi.org/10.1080/17442508808833517> (backrefpage 22).
- dalang:89:optimal — (1989). “Optimal stopping of two-parameter processes on nonstandard probability spaces”. in *Trans. Amer. Math. Soc.*: 313.2, pages 697–719. ISSN: 0002-9947. DOI: 10.2307/2001425. URL: <https://doi.org/10.2307/2001425> (backrefpage 22).
- dalang:90:randomization — (1990). “Randomization in the two-armed bandit problem”. in *Ann. Probab.*: 18.1, pages 218–225. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199001\)18:1%3C218:RITBP%3E2.0.CO;2-V&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199001)18:1%3C218:RITBP%3E2.0.CO;2-V&origin=MSN) (backrefpage 22).
- 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. URL: <https://doi.org/10.1214/EJP.v4-43> (backrefpage 22).

- `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 ([backrefpage 22](#)).
- `dalang:06:demonstration` — (2006). “Une démonstration élémentaire du théorème central limite”. in *Elem. Math.*: 61.2, **pages** 65–73. ISSN: 0013-6018. DOI: [10.4171/EM/34](#). URL: <https://doi.org/10.4171/EM/34> ([backrefpage 22](#)).
- `dalang:17:srishti` — (2017). “Srishti Dhar Chatterji (1935–2017)”. in *Expo. Math.*: 35.4, **page** 363. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2017.11.001](#). URL: <https://doi.org/10.1016/j.exmath.2017.11.001> ([backrefpage 22](#)).
- `dalang:19:obituary` — (2019). “Obituary: Richard V. Kadison (1925–2018)”. in *Expo. Math.*: 37.1, **page** 1. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2019.05.002](#). URL: <https://doi.org/10.1016/j.exmath.2019.05.002> ([backrefpage 22](#)).
- `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, **pages** 85–100. ISSN: 0312-3685 ([backrefpage 22](#)).
- `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, **pages** 187–212. ISSN: 0091-1798. DOI: [10.1214/aop/1022855416](#). URL: <https://doi.org/10.1214/aop/1022855416> ([backrefpage 22](#)).
- `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, **pages** 2176–2201. ISSN: 1050-5164. DOI: [10.1214/105051604000000747](#). URL: <https://doi.org/10.1214/105051604000000747> ([backrefpage 22](#)).
- `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, **pages** 265–287. ISSN: 0304-4149. DOI: [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) ([backrefpage 22](#)).
- `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, **pages** 4389–4418. ISSN: 0091-1798. DOI: [10.1214/16-AOP1168](#). URL: <https://doi.org/10.1214/16-AOP1168> ([backrefpage 22](#)).
- `dalang.humeau:19:random` — (2019). “Random field solutions to linear SPDEs driven by symmetric pure jump Lévy space-time white noises”. in *Electron. J. Probab.*: 24, Paper No. 60, 28. DOI: [10.1214/19-EJP317](#). URL: <https://doi.org/10.1214/19-EJP317> ([backrefpage 22](#)).
- `dalang.khoshnevisan:04:recurrent` Dalang, Robert C. and Davar Khoshnevisan (2004). “Recurrent lines in two-parameter isotropic stable Lévy sheets”. in *Stochastic Process. Appl.*: 114.1, **pages** 81–107. ISSN: 0304-4149. DOI: [10.1016/j.spa.2004.05.008](#). URL: <https://doi.org/10.1016/j.spa.2004.05.008> ([backrefpage 22](#)).
- `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 *ALEA Lat. Am. J. Probab. Math. Stat.*: 3, **pages** 231–271 ([backrefpage 22](#)).
- `dalang.khoshnevisan.ea:09:hitting` Dalang, Robert C., Davar Khoshnevisan and Eulalia Nualart (2009). “Hitting probabilities for systems for non-linear stochastic heat equations with multiplicative noise”. in *Probab. Theory Related Fields*: 144.3–

- 4, **pages** 371–427. ISSN: 0178-8051. DOI: [10.1007/s00440-008-0150-1](https://doi.org/10.1007/s00440-008-0150-1). URL: <https://doi.org/10.1007/s00440-008-0150-1> (**backrefpage 22**).
- (2013). “Hitting probabilities for systems of non-linear stochastic heat equations in spatial dimension $k \geq 1$ ”. in *Stoch. Partial Differ. Equ. Anal. Comput.*: 1.1, **pages** 94–151. ISSN: 2194-0401. DOI: [10.1007/s40072-013-0005-3](https://doi.org/10.1007/s40072-013-0005-3). URL: <https://doi.org/10.1007/s40072-013-0005-3> (**backrefpage 22**).
- dalang.khoshnevisan.ea:13:hitting — Dalang, Robert C., Davar Khoshnevisan, Eulalia Nualart **and others** (2012). “Critical Brownian sheet does not have double points”. in *Ann. Probab.*: 40.4, **pages** 1829–1859. ISSN: 0091-1798. DOI: [10.1214/11-AOP665](https://doi.org/10.1214/11-AOP665). URL: <https://doi.org/10.1214/11-AOP665> (**backrefpage 22**).
- dalang.khoshnevisan.ea:12:critical — Dalang, Robert C., Davar Khoshnevisan **and** Tusheng Zhang (2019). “Global solutions to stochastic reaction-diffusion equations with super-linear drift and multiplicative noise”. in *Ann. Probab.*: 47.1, **pages** 519–559. ISSN: 0091-1798. DOI: [10.1214/18-AOP1270](https://doi.org/10.1214/18-AOP1270). URL: <https://doi.org/10.1214/18-AOP1270> (**backrefpage 22**).
- dalang.khoshnevisan.ea:19:global — Dalang, Robert C., Cheuk Yin Lee **and others** (2021). “Multiple points of Gaussian random fields”. in *Electron. J. Probab.*: 26, Paper No. 17, 25. DOI: [10.1214/21-EJP589](https://doi.org/10.1214/21-EJP589). URL: <https://doi.org/10.1214/21-EJP589> (**backrefpage 22**).
- dalang.lee.ea:21:multiple — Dalang, Robert C. **and** Olivier L  v  que (2004b). “Second-order linear hyperbolic SPDEs driven by isotropic Gaussian noise on a sphere”. in *Ann. Probab.*: 32.1B, **pages** 1068–1099. ISSN: 0091-1798. DOI: [10.1214/aop/1079021472](https://doi.org/10.1214/aop/1079021472). URL: <https://doi.org/10.1214/aop/1079021472> (**backrefpage 22**).
- dalang.leveque:04:second-order*1 — (2006). “Second-order hyperbolic S.P.D.E.’s driven by homogeneous Gaussian noise on a hyperplane”. in *Trans. Amer. Math. Soc.*: 358.5, **pages** 2123–2159. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-05-03740-2](https://doi.org/10.1090/S0002-9947-05-03740-2). URL: <https://doi.org/10.1090/S0002-9947-05-03740-2> (**backrefpage 22**).
- dalang.leveque:06:second-order — Dalang, Robert C., Andrew Morton **and** Walter Willinger (1990). “Equivalent martingale measures and no-arbitrage in stochastic securities market models”. in *Stochastics Stochastics Rep.*: 29.2, **pages** 185–201. ISSN: 1045-1129. DOI: [10.1080/17442509008833613](https://doi.org/10.1080/17442509008833613). URL: <https://doi.org/10.1080/17442509008833613> (**backrefpage 22**).
- dalang.morton.ea:90:equivalent — Dalang, Robert C. **and** T. Mountford (1996). “Nondifferentiability of curves on the Brownian sheet”. in *Ann. Probab.*: 24.1, **pages** 182–195. ISSN: 0091-1798. DOI: [10.1214/aop/1042644712](https://doi.org/10.1214/aop/1042644712). URL: <https://doi.org/10.1214/aop/1042644712> (**backrefpage 22**).
- ountford:96:nondifferentiability — (1997). “Points of increase of the Brownian sheet”. in *Probab. Theory Related Fields*: 108.1, **pages** 1–27. ISSN: 0178-8051. DOI: [10.1007/s004400050099](https://doi.org/10.1007/s004400050099). URL: <https://doi.org/10.1007/s004400050099> (**backrefpage 22**).
- dalang.mountford:97:points — (2001). “Jordan curves in the level sets of additive Brownian motion”. in *Trans. Amer. Math. Soc.*: 353.9, **pages** 3531–3545. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-01-02811-2](https://doi.org/10.1090/S0002-9947-01-02811-2). URL: <https://doi.org/10.1090/S0002-9947-01-02811-2> (**backrefpage 22**).
- dalang.mountford:01:jordan — Dalang, Robert C. **and** T. Mountford (2002). “Eccentric behaviors of the Brownian sheet along lines”. in *Ann. Probab.*: 30.1, **pages** 293–322.
- dalang.mountford:02:eccentric

ng.mountford:03:non-independence

ISSN: 0091-1798. DOI: [10.1214/aop/1020107769](https://doi.org/10.1214/aop/1020107769). URL: <https://doi.org/10.1214/aop/1020107769> (backrefpage 22).

— (2003). “Non-independence of excursions of the Brownian sheet and of additive Brownian motion”. in *Trans. Amer. Math. Soc.*: 355.3, pages 967–985. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-02-03138-0](https://doi.org/10.1090/S0002-9947-02-03138-0). URL: <https://doi.org/10.1090/S0002-9947-02-03138-0> (backrefpage 22).

dalang.mountford:96:points

— (1996/97). “Points of increase of functions in the plane”. in *Real Anal. Exchange*: 22.2, pages 833–841. ISSN: 0147-1937 (backrefpage 22).

Dalang, Robert C., C. Mueller and L. Zambotti (2006). “Hitting properties of parabolic s.p.d.e.’s with reflection”. in *Ann. Probab.*: 34.4, pages 1423–1450. ISSN: 0091-1798. DOI: [10.1214/009117905000000792](https://doi.org/10.1214/009117905000000792). URL: <https://doi.org/10.1214/009117905000000792> (backrefpage 22).

dalang.mueller.ea:06:hitting

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 *Electron. J. Probab.*: 8, no. 1, 21. ISSN: 1083-6489. DOI: [10.1214/EJP.v8-123](https://doi.org/10.1214/EJP.v8-123). URL: <https://doi.org/10.1214/EJP.v8-123> (backrefpage 22).

dalang.mueller:09:intermittency

— (2009). “Intermittency properties in a hyperbolic Anderson problem”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 45.4, pages 1150–1164. ISSN: 0246-0203. DOI: [10.1214/08-AIHP199](https://doi.org/10.1214/08-AIHP199). URL: <https://doi.org/10.1214/08-AIHP199> (backrefpage 22).

dalang.mueller:15:multiple

— (2015). “Multiple points of the Brownian sheet in critical dimensions”. in *Ann. Probab.*: 43.4, pages 1577–1593. ISSN: 0091-1798. DOI: [10.1214/14-AOP912](https://doi.org/10.1214/14-AOP912). URL: <https://doi.org/10.1214/14-AOP912> (backrefpage 22).

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 *Trans. Amer. Math. Soc.*: 360.9, pages 4681–4703. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-08-04351-1](https://doi.org/10.1090/S0002-9947-08-04351-1). URL: <https://doi.org/10.1090/S0002-9947-08-04351-1> (backrefpage 22).

dalang.mueller.ea:17:polarity

Dalang, Robert C., Carl Mueller and Yimin Xiao (2017). “Polarity of points for Gaussian random fields”. in *Ann. Probab.*: 45.6B, pages 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> (backrefpage 22).

dalang.mueller.ea:21:polarity

— (2021). “Polarity of almost all points for systems of nonlinear stochastic heat equations in the critical dimension”. in *Ann. Probab.*: 49.5, pages 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> (backrefpage 22).

dalang.nualart:04:potential

Dalang, Robert C. and Eulalia Nualart (2004). “Potential theory for hyperbolic SPDEs”. in *Ann. Probab.*: 32.3A, pages 2099–2148. ISSN: 0091-1798. DOI: [10.1214/009117904000000685](https://doi.org/10.1214/009117904000000685). URL: <https://doi.org/10.1214/009117904000000685> (backrefpage 22).

dalang.pu:20:on

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, pages 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> (backrefpage 22).

dalang.pu:20:optimal

Dalang, Robert C. and Fei Pu (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> (backrefpage 22).

- `dalang.pu:21:optimal` — (2021). “Optimal lower bounds on hitting probabilities for non-linear systems of stochastic fractional heat equations”. in *Stochastic Process. Appl.*: 131, **pages** 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> (backrefpage 23).
- `ng.quer-sardanyons:11:stochastic` Dalang, Robert C. and Lluís Quer-Sardanyons (2011). “Stochastic integrals for spde’s: a comparison”. in *Expo. Math.*: 29.1, **pages** 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> (backrefpage 23).
- `dalang.russo:88:prediction` Dalang, Robert C. and Francesco Russo (1988). “A prediction problem for the Brownian sheet”. in *J. Multivariate Anal.*: 26.1, **pages** 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) (backrefpage 23).
- `dalang.sanz-sole:05:regularity` 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, **pages** 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> (backrefpage 23).
- `lang.sanz-sole:09:holder-sobolev` — (2009). “Hölder-Sobolev regularity of the solution to the stochastic wave equation in dimension three”. in *Mem. Amer. Math. Soc.*: 199.931, **pages** 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> (backrefpage 23).
- `dalang.sanz-sole:10:criteria` — (2010). “Criteria for hitting probabilities with applications to systems of stochastic wave equations”. in *Bernoulli*: 16.4, **pages** 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> (backrefpage 23).
- `dalang.sanz-sole:15:hitting` — (2015). “Hitting probabilities for nonlinear systems of stochastic waves”. in *Mem. Amer. Math. Soc.*: 237.1120, **pages** 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> (backrefpage 23).
- `dalang.shiryaev:15:quickest` Dalang, Robert C. and Albert N. Shiryaev (2015). “A quickest detection problem with an observation cost”. in *Ann. Appl. Probab.*: 25.3, **pages** 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> (backrefpage 23).
- `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, **pages** 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) (backrefpage 23).
- `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, **pages** 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> (backrefpage 23).
- `dalang.walsh:92:sharp` Dalang, Robert C. and John B. Walsh (1992a). “The sharp Markov property of Lévy sheets”. in *Ann. Probab.*: 20.2, **pages** 591–626. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C591:TSMPOL%3E2.0.CO;2-N&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C591:TSMPOL%3E2.0.CO;2-N&origin=MSN) (backrefpage 23).
- `dalang.walsh:92:sharp*1` Dalang, Robert C. and John B. Walsh (1992b). “The sharp Markov property of the Brownian sheet and related processes”. in *Acta Math.*:

- 168.3-4, **pages** 153–218. ISSN: 0001-5962. DOI: [10.1007/BF02392978](https://doi.org/10.1007/BF02392978). URL: <https://doi.org/10.1007/BF02392978> (**backrefpage 23**).
- `dalang.walsh:93:geography` — (1993a). “Geography of the level sets of the Brownian sheet”. in *Probab. Theory Related Fields*: 96.2, **pages** 153–176. ISSN: 0178-8051. DOI: [10.1007/BF01192131](https://doi.org/10.1007/BF01192131). URL: <https://doi.org/10.1007/BF01192131> (**backrefpage 23**).
- `dalang.walsh:93:structure` — (1993b). “The structure of a Brownian bubble”. in *Probab. Theory Related Fields*: 96.4, **pages** 475–501. ISSN: 0178-8051. DOI: [10.1007/BF01200206](https://doi.org/10.1007/BF01200206). URL: <https://doi.org/10.1007/BF01200206> (**backrefpage 23**).
- `dalang.walsh:02:time-reversal` — (2002). “Time-reversal in hyperbolic s.p.d.e.’s”. in *Ann. Probab.*: 30.1, **pages** 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> (**backrefpage 23**).
- `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, **pages** 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> (**backrefpage 23**).
- `dalmao.nourdin.ea:19:phase` Dalmao, Federico **and others** (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> (**backrefpage 23**).
- `damron.rassoul-gha.ea:16:random` Damron, Michael, Firas Rassoul-Agha **and** Timo Seppäläinen (2016). “Random growth models”. in *Notices Amer. Math. Soc.*: 63.9, **pages** 1004–1008. ISSN: 0002-9920. DOI: [10.1090/noti1400](https://doi.org/10.1090/noti1400). URL: <https://doi.org/10.1090/noti1400> (**backrefpage 23**).
- `daners:00:heat` Daners, Daniel (2000). “Heat kernel estimates for operators with boundary conditions”. in *Math. Nachr.*: 217, **pages** 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) (**backrefpage 23**).
- `dang.nane.ea:18:continuity` Dang, Duc Trong **and others** (2018). “Continuity of solutions of a class of fractional equations”. in *Potential Anal.*: 49.3, **pages** 423–478. ISSN: 0926-2601. DOI: [10.1007/s11118-017-9663-5](https://doi.org/10.1007/s11118-017-9663-5). URL: <https://doi.org/10.1007/s11118-017-9663-5> (**backrefpage 23**).
- `dareiotis.gerencser:15:on` Dareiotis, Konstantinos **and** Máté Gerencsér (2015). “On the boundedness of solutions of SPDEs”. in *Stoch. Partial Differ. Equ. Anal. Comput.*: 3.1, **pages** 84–102. ISSN: 2194-0401. DOI: [10.1007/s40072-014-0043-5](https://doi.org/10.1007/s40072-014-0043-5). URL: <https://doi.org/10.1007/s40072-014-0043-5> (**backrefpage 23**).
- `darses.nourdin:07:dynamical` Darses, Sébastien **and** Ivan Nourdin (2007a). “Dynamical properties and characterization of gradient drift diffusion”. in *Electron. Comm. Probab.*: 12, **pages** 390–400. ISSN: 1083-589X. DOI: [10.1214/ECP.v12-1324](https://doi.org/10.1214/ECP.v12-1324). URL: <https://doi.org/10.1214/ECP.v12-1324> (**backrefpage 23**).
- `darses.nourdin:07:stochastic` — (2007b). “Stochastic derivatives for fractional diffusions”. in *Ann. Probab.*: 35.5, **pages** 1998–2020. ISSN: 0091-1798. DOI: [10.1214/009117906000001169](https://doi.org/10.1214/009117906000001169). URL: <https://doi.org/10.1214/009117906000001169> (**backrefpage 23**).
- `darses.nourdin:08:asymptotic` Darses, Sébastien **and** Ivan Nourdin (2008). “Asymptotic expansions at any time for scalar fractional SDEs with Hurst index $H > 1/2$ ”. in *Bernoulli*: 14.3, **pages** 822–837. ISSN: 1350-7265. DOI: [10.3150/08-BEJ124](https://doi.org/10.3150/08-BEJ124). URL: <https://doi.org/10.3150/08-BEJ124> (**backrefpage 23**).

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”. <i>in Bernoulli</i> : 16.4, pages 1262–1293. ISSN: 1350-7265. DOI: 10.3150/10-BEJ258 . URL: https://doi.org/10.3150/10-BEJ258 (backrefpage 23).
es.nourdin.ea:09:differentiating	Darses, Sébastien, Ivan Nourdin and Giovanni Peccati (2009). “Differentiating σ -fields for Gaussian and shifted Gaussian processes”. <i>in Stochastics</i> : 81.1, pages 79–97. ISSN: 1744-2508. DOI: 10.1080/17442500802270768 . URL: https://doi.org/10.1080/17442500802270768 (backrefpage 23).
das.tsai:21:fractional	Das, Sayan and Li-Cheng Tsai (2021). “Fractional moments of the stochastic heat equation”. <i>in Ann. Inst. Henri Poincaré Probab. Stat.</i> : 57.2, pages 778–799. ISSN: 0246-0203. DOI: 10.1214/20-aihp1095 . URL: https://doi.org/10.1214/20-aihp1095 (backrefpage 23).
das.dhar.ea:90:new	Das, Sumit R. and others (1990). “New critical behavior in $d = 0$ large- N matrix models”. <i>in Modern Phys. Lett. A</i> : 5.13, pages 1041–1056. ISSN: 0217-7323. DOI: 10.1142/S0217732390001165 . URL: https://doi.org/10.1142/S0217732390001165 (backrefpage 23).
david:88:conformal	David, F. (1988). “Conformal field theories coupled to 2-D gravity in the conformal gauge”. <i>in Modern Phys. Lett. A</i> : 3.17, pages 1651–1656. ISSN: 0217-7323. DOI: 10.1142/S0217732388001975 . URL: https://doi.org/10.1142/S0217732388001975 (backrefpage 23).
duplantier.ea:93:renormalization	David, François, Bertrand Duplantier and Emmanuel Guitter (1993a). “Renormalization of crumpled manifolds”. <i>in Phys. Rev. Lett.</i> : 70.15, pages 2205–2208. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.70.2205 . URL: https://doi.org/10.1103/PhysRevLett.70.2205 (backrefpage 23).
plantier.ea:93:renormalization*1	— (1993b). “Renormalization theory for interacting crumpled manifolds”. <i>in Nuclear Phys. B</i> : 394.3, pages 555–664. ISSN: 0550-3213. DOI: 10.1016/0550-3213(93)90226-F . URL: https://doi.org/10.1016/0550-3213(93)90226-F (backrefpage 23).
duplantier.ea:94:renormalization	— (1994). “Renormalization and hyperscaling for self-avoiding manifold models”. <i>in Phys. Rev. Lett.</i> : 72.3, pages 311–315. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.72.311 . URL: https://doi.org/10.1103/PhysRevLett.72.311 (backrefpage 23).
davies:87:equivalence	Davies, E. B. (1987). “The equivalence of certain heat kernel and Green function bounds”. <i>in J. Funct. Anal.</i> : 71.1, pages 88–103. ISSN: 0022-1236. DOI: 10.1016/0022-1236(87)90017-6 . URL: https://doi.org/10.1016/0022-1236(87)90017-6 (backrefpage 23).
davila.bonder.ea:05:numerical	Dávila, Juan and others (2005). “Numerical analysis of stochastic differential equations with explosions”. <i>in Stoch. Anal. Appl.</i> : 23.4, pages 809–825. ISSN: 0736-2994. DOI: 10.1081/SAP-200064484 . URL: https://doi.org/10.1081/SAP-200064484 (backrefpage 23).
davis:76:on	Davis, Burgess (1976). “On the L^p norms of stochastic integrals and other martingales”. <i>in Duke Math. J.</i> : 43.4, pages 697–704. ISSN: 0012-7094. URL: http://projecteuclid.org/euclid.dmj/1077311944 (backrefpage 23).
avydov.khoshnevisan.ea:07:convex	Davydov, Youri and others (2007). “Convex rearrangements, generalized Lorenz curves, and correlated Gaussian data”. <i>in J. Statist. Plann. Inference</i> : 137.3, pages 915–934. ISSN: 0378-3758. DOI: 10.1016/j.jspi.2006.06.032 . URL: https://doi.org/10.1016/j.jspi.2006.06.032 (backrefpage 23).

dawson.li.ea:95:support	Dawson, D., Y. Li and C. Mueller (1995). “The support of measure-valued branching processes in a random environment”. in <i>Ann. Probab.</i> : 23.4, pages 1692–1718. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199510)23:4%3C1692:TSOMBP%3E2.0.CO;2-S&origin=MSN (backrefpage 23).
dawson.iscoe.ea:89:super-brownian	Dawson, D. A., I. Iscoe and E. A. Perkins (1989). “Super-Brownian motion: path properties and hitting probabilities”. in <i>Probab. Theory Related Fields</i> : 83.1-2, pages 135–205. ISSN: 0178-8051. DOI: 10.1007/BF00333147 . URL: https://doi.org/10.1007/BF00333147 (backrefpage 23).
dawson.vaillancourt.ea:00:stochastic	Dawson, D. A., J. Vaillancourt and H. Wang (2000). “Stochastic partial differential equations for a class of interacting measure-valued diffusions”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 36.2, pages 167–180. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(00)00121-7 . URL: https://doi.org/10.1016/S0246-0203(00)00121-7 (backrefpage 23).
dawson.etheridge.ea:02:mutually	Dawson, Donald A., Alison M. Etheridge and others (2002a). “Mutually catalytic branching in the plane: finite measure states”. in <i>Ann. Probab.</i> : 30.4, pages 1681–1762. ISSN: 0091-1798. DOI: 10.1214/aop/1039548370 . URL: https://doi.org/10.1214/aop/1039548370 (backrefpage 23).
dawson.etheridge.ea:02:mutually*1	— (2002b). “Mutually catalytic branching in the plane: infinite measure states”. in <i>Electron. J. Probab.</i> : 7, No. 15, 61. ISSN: 1083-6489. DOI: 10.1214/EJP.v7-114 . URL: https://doi.org/10.1214/EJP.v7-114 (backrefpage 23).
dawson.feng:98:large	Dawson, Donald A. and Shui Feng (1998). “Large deviations for the Fleming-Viot process with neutral mutation and selection”. in <i>Stochastic Process. Appl.</i> : 77.2, pages 207–232. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(98)00035-0 . URL: https://doi.org/10.1016/S0304-4149(98)00035-0 (backrefpage 24).
dawson.feng:01:large	— (2001). “Large deviations for the Fleming-Viot process with neutral mutation and selection. II”. in <i>Stochastic Process. Appl.</i> : 92.1, pages 131–162. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(00)00070-3 . URL: https://doi.org/10.1016/S0304-4149(00)00070-3 (backrefpage 24).
dawson.fleischmann.ea:95:singularity	Dawson, Donald A., Klaus Fleischmann, Yi Li and others (1995). “Singularity of super-Brownian local time at a point catalyst”. in <i>Ann. Probab.</i> : 23.1, pages 37–55. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C37:SOSLTA%3E2.0.CO;2-Q&origin=MSN (backrefpage 24).
dawson.fleischmann.ea:00:finite	Dawson, Donald A., Klaus Fleischmann and Carl Mueller (2000). “Finite time extinction of superprocesses with catalysts”. in <i>Ann. Probab.</i> : 28.2, pages 603–642. ISSN: 0091-1798. DOI: 10.1214/aop/1019160254 . URL: https://doi.org/10.1214/aop/1019160254 (backrefpage 24).
dawson.fleischmann.ea:03:mutually	Dawson, Donald A., Klaus Fleischmann, Leonid Mytnik and others (2003). “Mutually catalytic branching in the plane: uniqueness”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 39.1, pages 135–191. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(02)00006-7 . URL: https://doi.org/10.1016/S0246-0203(02)00006-7 (backrefpage 24).
dawson.hochberg:79:carrying	Dawson, Donald A. and Kenneth J. Hochberg (1979). “The carrying dimension of a stochastic measure diffusion”. in <i>Ann. Probab.</i> : 7.4, pages 693–703. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(197908)7:4%3C693:TCDOAS%3E2.0.CO;2-E&origin=MSN (backrefpage 24).

dawson.li:12:stochastic	Dawson, Donald A. and Zenghu Li (2012). “Stochastic equations, flows and measure-valued processes”. in <i>Ann. Probab.</i> : 40.2, pages 813–857. ISSN: 0091-1798. DOI: 10.1214/10-AOP629 . URL: https://doi.org/10.1214/10-AOP629 (backrefpage 24).
dawson.perkins:91:historical	Dawson, Donald A. and Edwin A. Perkins (1991). “Historical processes”. in <i>Mem. Amer. Math. Soc.</i> : 93.454, pages iv+179. ISSN: 0065-9266. DOI: 10.1090/memo/0454 . URL: https://doi.org/10.1090/memo/0454 (backrefpage 24).
dawson.salehi:80:spatially	Dawson, Donald A. and Habib Salehi (1980). “Spatially homogeneous random evolutions”. in <i>J. Multivariate Anal.</i> : 10.2, pages 141–180. ISSN: 0047-259X. DOI: 10.1016/0047-259X(80)90012-3 . URL: https://doi.org/10.1016/0047-259X(80)90012-3 (backrefpage 24).
de-masi.presutti.ea:89:weakly	De Masi, A., E. Presutti and E. Scacciatelli (1989). “The weakly asymmetric simple exclusion process”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 25.1, pages 1–38. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1989__25_1_1_0 (backrefpage 24).
debbi:06:explicit	Debbi, Latifa (2006). “Explicit solutions of some fractional partial differential equations via stable subordinators”. in <i>J. Appl. Math. Stoch. Anal.</i> : Art. ID 93502, 18. ISSN: 1048-9533. DOI: 10.1155/JAMSA/2006/93502 . URL: https://doi.org/10.1155/JAMSA/2006/93502 (backrefpage 24).
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, pages 1764–1781. ISSN: 0304-4149. DOI: 10.1016/j.spa.2005.06.001 . URL: https://doi.org/10.1016/j.spa.2005.06.001 (backrefpage 24).
deblassie:04:iterated	DeBlassie, R. Dante (2004). “Iterated Brownian motion in an open set”. in <i>Ann. Appl. Probab.</i> : 14.3, pages 1529–1558. ISSN: 1050-5164. DOI: 10.1214/105051604000000404 . URL: https://doi.org/10.1214/105051604000000404 (backrefpage 24).
decreusefond:02:regularity	Decreusefond, L. (2002). “Regularity properties of some stochastic Volterra integrals with singular kernel”. in <i>Potential Anal.</i> : 16.2, pages 139–149. ISSN: 0926-2601. DOI: 10.1023/A:1012628013041 . URL: https://doi.org/10.1023/A:1012628013041 (backrefpage 24).
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, pages 1065–1067. ISSN: 0764-4442 (backrefpage 24).
decreusefond.nualart:08:hitting	Decreusefond, Laurent and David Nualart (2008). “Hitting times for Gaussian processes”. in <i>Ann. Probab.</i> : 36.1, pages 319–330. ISSN: 0091-1798. DOI: 10.1214/009117907000000132 . URL: https://doi.org/10.1214/009117907000000132 (backrefpage 24).
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, pages 941–962. ISSN: 1050-5164. DOI: 10.1214/105051604000000792 . URL: https://doi.org/10.1214/105051604000000792 (backrefpage 24).
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, pages 847–875. ISSN: 0021-7824. DOI: 10.1016/S0021-7824(02)01266-7 . URL: https://doi.org/10.1016/S0021-7824(02)01266-7 (backrefpage 24).

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 (backrefpage 24).
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, pages 149–158. ISSN: 1045-1129. DOI: 10.1080/17442509208833752 . URL: https://doi.org/10.1080/17442509208833752 (backrefpage 24).
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, pages 113–148. ISSN: 0304-4149. DOI: 10.1016/0304-4149(94)00070-A . URL: https://doi.org/10.1016/0304-4149(94)00070-A (backrefpage 24).
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, pages 3020–3042. ISSN: 0246-0203. DOI: 10.1214/20-AIHP1069 . URL: https://doi.org/10.1214/20-AIHP1069 (backrefpage 24).
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 application to a support theorem in Hölder norm”. in <i>Bernoulli</i> : 20.4, pages 2169–2216. ISSN: 1350-7265. DOI: 10.3150/13-BEJ554 . URL: https://doi.org/10.3150/13-BEJ554 (backrefpage 24).
delgado-vences.sanz-sole:16:approximation	— (2016). “Approximation of a stochastic wave equation in dimension three, with application to a support theorem in Hölder norm: the non-stationary case”. in <i>Bernoulli</i> : 22.3, pages 1572–1597. ISSN: 1350-7265. DOI: 10.3150/15-BEJ704 . URL: https://doi.org/10.3150/15-BEJ704 (backrefpage 24).
dembo:97:information	Dembo, Amir (1997). “Information inequalities and concentration of measure”. in <i>Ann. Probab.</i> : 25.2, pages 927–939. ISSN: 0091-1798. DOI: 10.1214/aop/1024404424 . URL: https://doi.org/10.1214/aop/1024404424 (backrefpage 24).
dembo.gantert.ea:02:large	Dembo, Amir, Nina Gantert and others (2002). “Large deviations for random walks on Galton-Watson trees: averaging and uncertainty”. in <i>Probab. Theory Related Fields</i> : 122.2, pages 241–288. ISSN: 0178-8051. DOI: 10.1007/s004400100162 . URL: https://doi.org/10.1007/s004400100162 (backrefpage 24).
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, pages 219–261. ISSN: 0010-3616. DOI: 10.1007/s00220-015-2527-1 . URL: https://doi.org/10.1007/s00220-015-2527-1 (backrefpage 24).
dembo.tsai:17:equilibrium	— (2017). “Equilibrium fluctuation of the Atlas model”. in <i>Ann. Probab.</i> : 45.6B, pages 4529–4560. ISSN: 0091-1798. DOI: 10.1214/16-AOP1171 . URL: https://doi.org/10.1214/16-AOP1171 (backrefpage 24).
dembo.tsai:19:criticality	— (2019). “Criticality of a randomly-driven front”. in <i>Arch. Ration. Mech. Anal.</i> : 233.2, pages 643–699. ISSN: 0003-9527. DOI: 10.1007/s00205-019-01365-w . URL: https://doi.org/10.1007/s00205-019-01365-w (backrefpage 24).
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 <i>Probab.</i>

- Theory Related Fields*: 133.4, **pages** 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> (**backrefpage 24**).
- `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> (**backrefpage 24**).
- `derrida:80:random-energy` Derrida, B. (1980a). “Random-energy model: limit of a family of disordered models”. in *Phys. Rev. Lett.*: 45.2, **pages** 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> (**backrefpage 24**).
- `derrida:81:random-energy` Derrida, Bernard (1981). “Random-energy model: an exactly solvable model of disordered systems”. in *Phys. Rev. B (3)*: 24.5, **pages** 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> (**backrefpage 24**).
- `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, **pages** 221–224. ISSN: 0025-5874. DOI: [10.1007/BF01163292](https://doi.org/10.1007/BF01163292). URL: <https://doi.org/10.1007/BF01163292> (**backrefpage 24**).
- `dettweiler:91:stochastic` Dettweiler, Egbert (1991). “Stochastic integration relative to Brownian motion on a general Banach space”. in *Dougl. Mat.*: 15.2, **pages** 58–97. ISSN: 1010-7622 (**backrefpage 24**).
- `deuschel.zeitouni:99:on` Deuschel, Jean-Dominique **and** Ofer Zeitouni (1999). “On increasing subsequences of I.I.D. samples”. in *Combin. Probab. Comput.*: 8.3, **pages** 247–263. ISSN: 0963-5483. DOI: [10.1017/S0963548399003776](https://doi.org/10.1017/S0963548399003776). URL: <https://doi.org/10.1017/S0963548399003776> (**backrefpage 24**).
- `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, **pages** 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> (**backrefpage 25**).
- `devore.jawerth.ea:92:compression` DeVore, Ronald A., Björn Jawerth **and** Vasil Popov (1992). “Compression of wavelet decompositions”. in *Amer. J. Math.*: 114.4, **pages** 737–785. ISSN: 0002-9327. DOI: [10.2307/2374796](https://doi.org/10.2307/2374796). URL: <https://doi.org/10.2307/2374796> (**backrefpage 25**).
- `deya.gubinelli.ea:12:non-linear` Deya, A., M. Gubinelli **and** S. Tindel (2012). “Non-linear rough heat equations”. in *Probab. Theory Related Fields*: 153.1-2, **pages** 97–147. ISSN: 0178-8051. DOI: [10.1007/s00440-011-0341-z](https://doi.org/10.1007/s00440-011-0341-z). URL: <https://doi.org/10.1007/s00440-011-0341-z> (**backrefpage 25**).
- `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 *Ann. Inst. Henri Poincaré Probab. Stat.*: 48.2, **pages** 518–550. ISSN: 0246-0203. DOI: [10.1214/10-AIHP392](https://doi.org/10.1214/10-AIHP392). URL: <https://doi.org/10.1214/10-AIHP392> (**backrefpage 25**).
- `deya:16:on` Deya, Aurélien (2016). “On a modelled rough heat equation”. in *Probab. Theory Related Fields*: 166.1-2, **pages** 1–65. ISSN: 0178-8051. DOI: [10.1007/s00440-015-0650-8](https://doi.org/10.1007/s00440-015-0650-8). URL: <https://doi.org/10.1007/s00440-015-0650-8> (**backrefpage 25**).
- `deya.gubinelli.ea:19:priori` Deya, Aurélien, Massimiliano Gubinelli **and others** (2019a). “A priori estimates for rough PDEs with application to rough conservation laws”. in *J. Funct. Anal.*: 276.12, **pages** 3577–3645. ISSN: 0022-1236.

- DOI: [10.1016/j.jfa.2019.03.008](https://doi.org/10.1016/j.jfa.2019.03.008). URL: <https://doi.org/10.1016/j.jfa.2019.03.008> (backrefpage 25).
- (2019b). “One-dimensional reflected rough differential equations”. in *Stochastic Process. Appl.*: 129.9, **pages** 3261–3281. ISSN: 0304-4149. DOI: [10.1016/j.spa.2018.09.007](https://doi.org/10.1016/j.spa.2018.09.007). URL: <https://doi.org/10.1016/j.spa.2018.09.007> (backrefpage 25).
- 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 *Electron. J. Probab.*: 18, no. 3, 34. DOI: [10.1214/EJP.v18-2004](https://doi.org/10.1214/EJP.v18-2004). URL: <https://doi.org/10.1214/EJP.v18-2004> (backrefpage 25).
- deya.noreddine.ea:13:fourth Deya, Aurélien, Salim Noreddine and Ivan Nourdin (2013). “Fourth moment theorem and q -Brownian chaos”. in *Comm. Math. Phys.*: 321.1, **pages** 113–134. ISSN: 0010-3616. DOI: [10.1007/s00220-012-1631-8](https://doi.org/10.1007/s00220-012-1631-8). URL: <https://doi.org/10.1007/s00220-012-1631-8> (backrefpage 25).
- deya.nourdin:12:convergence Deya, Aurélien and Ivan Nourdin (2012). “Convergence of Wigner integrals to the tetilla law”. in *ALEA Lat. Am. J. Probab. Math. Stat.*: 9, **pages** 101–127 (backrefpage 25).
- deya.nourdin:14:invariance — (2014). “Invariance principles for homogeneous sums of free random variables”. in *Bernoulli*: 20.2, **pages** 586–603. ISSN: 1350-7265. DOI: [10.3150/12-BEJ498](https://doi.org/10.3150/12-BEJ498). URL: <https://doi.org/10.3150/12-BEJ498> (backrefpage 25).
- 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 *Ann. Probab.*: 43.3, **pages** 1493–1534. ISSN: 0091-1798. DOI: [10.1214/13-AOP904](https://doi.org/10.1214/13-AOP904). URL: <https://doi.org/10.1214/13-AOP904> (backrefpage 25).
- 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 *Ann. Probab.*: 47.1, **pages** 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> (backrefpage 25).
- deya.tindel:09:rough Deya, Aurélien and Samy Tindel (2009). “Rough Volterra equations. I. The algebraic integration setting”. in *Stoch. Dyn.*: 9.3, **pages** 437–477. ISSN: 0219-4937. DOI: [10.1142/S0219493709002737](https://doi.org/10.1142/S0219493709002737). URL: <https://doi.org/10.1142/S0219493709002737> (backrefpage 25).
- deya.tindel:11:rough — (2011). “Rough Volterra equations 2: Convolutional generalized integrals”. in *Stochastic Process. Appl.*: 121.8, **pages** 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> (backrefpage 25).
- 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, **page** 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) (backrefpage 25).
- 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, **pages** 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> (backrefpage 25).
- di-nunno.zhang:16:approximations Di Nunno, Giulia and Tusheng Zhang (2016). “Approximations of stochastic partial differential equations”. in *Ann. Appl. Probab.*: 26.3, **pages** 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> (backrefpage 25).

diel:11:almost	Diel, Roland (2011). “Almost sure asymptotics for the local time of a diffusion in Brownian environment”. in <i>Stochastic Process. Appl.</i> : 121.10, pages 2303–2330. ISSN: 0304-4149. DOI: 10.1016/j.spa.2011.06.002 . URL: https://doi.org/10.1016/j.spa.2011.06.002 (backrefpage 25).
rov.matetski:21:characterization	Dimitrov, Evgeni and Konstantin Matetski (2021). “Characterization of Brownian Gibbsian line ensembles”. in <i>Ann. Probab.</i> : 49.5, pages 2477–2529. ISSN: 0091-1798. DOI: 10.1214/21-aop1513 . URL: https://doi.org/10.1214/21-aop1513 (backrefpage 25).
dimock.rajeev:04:multi-particle	Dimock, J. and S. G. Rajeev (2004). “Multi-particle Schrödinger operators with point interactions in the plane”. in <i>J. Phys. A</i> : 37.39, pages 9157–9173. ISSN: 0305-4470. DOI: 10.1088/0305-4470/37/39/008 . URL: https://doi.org/10.1088/0305-4470/37/39/008 (backrefpage 25).
dimova.kaschiev.ea:98:numerical	Dimova, Stefka and others (1998). “Numerical analysis of radially nonsymmetric blow-up solutions of a nonlinear parabolic problem”. in <i>J. Comput. Appl. Math.</i> : 97.1-2, pages 81–97. ISSN: 0377-0427. DOI: 10.1016/S0377-0427(98)00103-4 . URL: https://doi.org/10.1016/S0377-0427(98)00103-4 (backrefpage 25).
ding.zeitouni:14:extreme	Ding, Jian and Ofer Zeitouni (2014). “Extreme values for two-dimensional discrete Gaussian free field”. in <i>Ann. Probab.</i> : 42.4, pages 1480–1515. ISSN: 0091-1798. DOI: 10.1214/13-AOP859 . URL: https://doi.org/10.1214/13-AOP859 (backrefpage 25).
distler.kawai:89:conformal	Distler, Jacques and Hikaru Kawai (1989). “Conformal field theory and 2D quantum gravity”. in <i>Nuclear Phys. B</i> : 321.2, pages 509–527. ISSN: 0550-3213. DOI: 10.1016/0550-3213(89)90354-4 . URL: https://doi.org/10.1016/0550-3213(89)90354-4 (backrefpage 25).
dittrich:90:travelling	Dittrich, Peter (1990). “Travelling waves and long-time behaviour of the weakly asymmetric exclusion process”. in <i>Probab. Theory Related Fields</i> : 86.4, pages 443–455. ISSN: 0178-8051. DOI: 10.1007/BF01198168 . URL: https://doi.org/10.1007/BF01198168 (backrefpage 25).
dittrich.gartner:91:central	Dittrich, Peter and Jürgen Gärtner (1991). “A central limit theorem for the weakly asymmetric simple exclusion process”. in <i>Math. Nachr.</i> : 151, pages 75–93. ISSN: 0025-584X. DOI: 10.1002/mana.19911510107 . URL: https://doi.org/10.1002/mana.19911510107 (backrefpage 25).
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 <i>Ann. Probab.</i> : 32.3B, pages 2702–2732. ISSN: 0091-1798. DOI: 10.1214/009117904000000531 . URL: https://doi.org/10.1214/009117904000000531 (backrefpage 25).
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 <i>Phys. A</i> : 325.1-2. Stochastic systems: from randomness to complexity (Erice, 2002), pages 243–259. ISSN: 0378-4371. DOI: 10.1016/S0378-4371(03)00203-6 . URL: https://doi.org/10.1016/S0378-4371(03)00203-6 (backrefpage 25).
dold.galaktionov.ea:98:rate	Dold, J. W. and others (1998). “Rate of approach to a singular steady state in quasilinear reaction-diffusion equations”. in <i>Ann. Scuola Norm. Sup. Pisa Cl. Sci. (4)</i> : 26.4, pages 663–687. ISSN: 0391-173X. URL: http://www.numdam.org/item?id=ASNSP_1998_4_26_4_663_0 (backrefpage 25).

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, pages 107–115. ISSN: 1045-1129. DOI: 10.1080/17442509408833872 . URL: https://doi.org/10.1080/17442509408833872 (backrefpage 25).
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, pages 1–24. ISSN: 0178-8051. DOI: 10.1007/BF01197335 . URL: https://doi.org/10.1007/BF01197335 (backrefpage 25).
dong.wu.ea:20:large	Dong, Zhao, Jiang-Lun Wu and others (2020). “Large deviation principles for first-order scalar conservation laws with stochastic forcing”. in <i>Ann. Appl. Probab.</i> : 30.1, pages 324–367. ISSN: 1050-5164. DOI: 10.1214/19-AAP1503 . URL: https://doi.org/10.1214/19-AAP1503 (backrefpage 25).
dong.xiong.ea:17:moderate	Dong, Zhao, Jie Xiong and others (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, pages 227–254. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2016.10.012 . URL: https://doi.org/10.1016/j.jfa.2016.10.012 (backrefpage 25).
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, pages 410–427. ISSN: 0304-4149. DOI: 10.1016/j.spa.2008.03.002 . URL: https://doi.org/10.1016/j.spa.2008.03.002 (backrefpage 25).
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, pages 183–202. ISSN: 0926-2601. DOI: 10.1007/s11118-019-09763-1 . URL: https://doi.org/10.1007/s11118-019-09763-1 (backrefpage 25).
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, pages 906–931. ISSN: 0036-1399. DOI: 10.1137/0149053 . URL: https://doi.org/10.1137/0149053 (backrefpage 25).
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 (backrefpage 25).
donsker.varadhan:75:asymptotics	— (1975c). “Asymptotics for the Wiener sausage”. in <i>Comm. Pure Appl. Math.</i> : 28.4, pages 525–565. ISSN: 0010-3640. DOI: 10.1002/cpa.3160280406 . URL: https://doi.org/10.1002/cpa.3160280406 (backrefpage 25).
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, pages 389–461. ISSN: 0010-3640. DOI: 10.1002/cpa.3160290405 . URL: https://doi.org/10.1002/cpa.3160290405 (backrefpage 25).
donsker.varadhan:77:on	— (1977). “On laws of the iterated logarithm for local times”. in <i>Comm. Pure Appl. Math.</i> : 30.6, pages 707–753. ISSN: 0010-3640. DOI: 10.1002/cpa.3160300603 . URL: https://doi.org/10.1002/cpa.3160300603 (backrefpage 25).
donsker.varadhan:83:asymptotics	Donsker, M. D. and S. R. S. Varadhan (1983). “Asymptotics for the polaron”. in <i>Comm. Pure Appl. Math.</i> : 36.4, pages 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> (**backrefpage 26**).
- 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, **pages** 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> (**backrefpage 26**).
- 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, **pages** 1–51 (**backrefpage 26**).
- 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> (**backrefpage 26**).
- dotsenko:13:distribution — (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> (**backrefpage 26**).
- essi.es-sebaiy.ea:22:berry-esseen Douissi, Soukaina **and** others (2022). “Berry-Esseen bounds of second moment estimators for Gaussian processes observed at high frequency”. **in** *Electron. J. Stat.*: 16.1, **pages** 636–670. DOI: [10.1214/21-ejs1967](https://doi.org/10.1214/21-ejs1967). URL: <https://doi.org/10.1214/21-ejs1967> (**backrefpage 26**).
- 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, **pages** 77–86, 238, 244–245. ISSN: 0206-8540 (**backrefpage 26**).
- 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, **pages** 549–571. ISSN: 0178-8051. DOI: [10.1007/BF01198319](https://doi.org/10.1007/BF01198319). URL: <https://doi.org/10.1007/BF01198319> (**backrefpage 26**).
- duc.nualart.ea:91:doob-meyer — (1991). “The Doob-Meyer decomposition for anticipating processes”. **in** *Stochastics Stochastics Rep.*: 34.3-4, **pages** 221–239. ISSN: 1045-1129 (**backrefpage 26**).
- duc.nualart:90:stochastic Duc, Nguyen Minh **and** David Nualart (1990). “Stochastic processes possessing a Skorohod integral representation”. **in** *Stochastics Stochastics Rep.*: 30.1, **pages** 47–60. ISSN: 1045-1129 (**backrefpage 26**).
- 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, **pages** 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) (**backrefpage 26**).
- 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** *Stoch. Dyn.*: 2.2, **pages** 225–250. ISSN: 0219-4937. DOI: [10.1142/S0219493702000340](https://doi.org/10.1142/S0219493702000340). URL: <https://doi.org/10.1142/S0219493702000340> (**backrefpage 26**).
- 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** *Stoch. Dyn.*: 9.3, **pages** 423–435.

	ISSN: 0219-4937. DOI: 10.1142/S0219493709002725 . URL: https://doi.org/10.1142/S0219493709002725 (backrefpage 26).
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, pages 582–612. ISSN: 0363-0129. DOI: 10.1137/S036301299834171X . URL: https://doi.org/10.1137/S036301299834171X (backrefpage 26).
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, pages 1204–1253. ISSN: 0091-1798. DOI: 10.1214/21-aop1563 . URL: https://doi.org/10.1214/21-aop1563 (backrefpage 26).
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 (backrefpage 26).
dunlap.gu.ea:21:fluctuations	Dunlap, Alexander, Yu Gu and Tomasz Komorowski (november 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 (backrefpage 26).
dunlap.gu.ea:20:fluctuations	Dunlap, Alexander, Yu Gu, Lenya Ryzhik and others (2020). “Fluctuations of the solutions to the KPZ equation in dimensions three and higher”. in <i>Probab. Theory Related Fields</i> : 176.3-4, pages 1217–1258. ISSN: 0178-8051. DOI: 10.1007/s00440-019-00938-w . URL: https://doi.org/10.1007/s00440-019-00938-w (backrefpage 26).
dunlap.gu.ea:21:random	— (2021). “The random heat equation in dimensions three and higher: the homogenization viewpoint”. in <i>Arch. Ration. Mech. Anal.</i> : 242.2, pages 827–873. ISSN: 0003-9527. DOI: 10.1007/s00205-021-01694-9 . URL: https://doi.org/10.1007/s00205-021-01694-9 (backrefpage 26).
duplantier:81:linking	Duplantier, B. (1981/82). “Linking numbers, contacts, and mutual inductances of a random set of closed curves”. in <i>Comm. Math. Phys.</i> : 82.1, pages 41–68. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1103920454 (backrefpage 26).
duplantier.lawler.ea:93:geometry	Duplantier, B., G. F. Lawler and others (1993). “The geometry of the Brownian curve”. in <i>Bull. Sci. Math.</i> : 117.1, pages 91–106. ISSN: 0007-4497 (backrefpage 26).
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 <i>Phys. Rev. Lett.</i> : 63.22. With a reply by Stella and Vanderzande, pages 2536–2537. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.63.2536 . URL: https://doi.org/10.1103/PhysRevLett.63.2536 (backrefpage 26).
duplantier:81:coefficient	Duplantier, Bertrand (1981). “Coefficient d’enlacement de variétés en positions aléatoires dans \mathbf{R}^n ”. in <i>C. R. Acad. Sci. Paris Sér. I Math.</i> : 293.15, pages 693–696. ISSN: 0249-6291 (backrefpage 26).
duplantier:90:exact	— (1990a). “Exact curvature energies of charged membranes of arbitrary shapes”. in <i>Phys. A</i> : 168.1, pages 179–197. ISSN: 0378-4371. DOI: 10.1016/0378-4371(90)90369-4 . URL: https://doi.org/10.1016/0378-4371(90)90369-4 (backrefpage 26).
duplantier:91:can	Duplantier, Bertrand (1991). “Can one “hear” the thermodynamics of a (rough) colloid?” in <i>Phys. Rev. Lett.</i> : 66.12, pages 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> (backrefpage 26).
- duplantier:94:hyperscaling — (1994). “Hyperscaling for polymer rings”. in *Nuclear Phys. B*: 430.3, pages 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) (backrefpage 26).
- duplantier:98:random — (1998). “Random walks and quantum gravity in two dimensions”. in *Phys. Rev. Lett.*: 81.25, pages 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> (backrefpage 26).
- duplantier:99:harmonic — (1999b). “Harmonic measure exponents for two-dimensional percolation”. in *Phys. Rev. Lett.*: 82.20, pages 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> (backrefpage 27).
- duplantier:00:conformally — (2000). “Conformally invariant fractals and potential theory”. in *Phys. Rev. Lett.*: 84.7, pages 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> (backrefpage 27).
- 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> (backrefpage 27).
- 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, pages 61–113. ISSN: 0224-8999 (backrefpage 27).
- 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, pages 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> (backrefpage 27).
- duplantier.guttman: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, pages 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> (backrefpage 27).
- duplantier.guttman:20:statistical — (2020). “Statistical mechanics of confined polymer networks”. in *J. Stat. Phys.*: 180.1-6, pages 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> (backrefpage 27).
- duplantier.ho.ea:18:logarithmic Duplantier, Bertrand, Xuan Hieu Ho and others (2018). “Logarithmic coefficients and generalized multifractality of whole-plane SLE”. in *Comm. Math. Phys.*: 359.3, pages 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> (backrefpage 27).
- 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, pages 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) (backrefpage 27).
- 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, pages 247–251. ISSN: 0031-9007. DOI: [10.1103/PhysRevLett.66.247](https://doi.org/10.1103/PhysRevLett.66.247).

- 66.247. URL: <https://doi.org/10.1103/PhysRevLett.66.247> (backrefpage 27).
- lantier.nguyen.ea:15:coefficient Duplantier, Bertrand, Chi Nguyen **and others** (2015). “The coefficient problem and multifractality of whole-plane SLE & LLE”. in *Ann. Henri Poincaré*: 16.6, pages 1311–1395. ISSN: 1424-0637. DOI: 10.1007/s00023-014-0351-3. URL: <https://doi.org/10.1007/s00023-014-0351-3> (backrefpage 27).
- duplantier.rhodes.ea:14:critical Duplantier, Bertrand, Rémi Rhodes **and others** (2014a). “Critical Gaussian multiplicative chaos: convergence of the derivative martingale”. in *Ann. Probab.*: 42.5, pages 1769–1808. ISSN: 0091-1798. DOI: 10.1214/13-AOP890. URL: <https://doi.org/10.1214/13-AOP890> (backrefpage 27).
- ier.rhodes.ea:14:renormalization — (2014b). “Renormalization of critical Gaussian multiplicative chaos and KPZ relation”. in *Comm. Math. Phys.*: 330.1, pages 283–330. ISSN: 0010-3616. DOI: 10.1007/s00220-014-2000-6. URL: <https://doi.org/10.1007/s00220-014-2000-6> (backrefpage 27).
- 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, pages 150603, 4. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.102.150603. URL: <https://doi.org/10.1103/PhysRevLett.102.150603> (backrefpage 27).
- uplantier.sheffield:11:liouville — (2011). “Liouville quantum gravity and KPZ”. in *Invent. Math.*: 185.2, pages 333–393. ISSN: 0020-9910. DOI: 10.1007/s00222-010-0308-1. URL: <https://doi.org/10.1007/s00222-010-0308-1> (backrefpage 27).
- durhuus:94:multi-spin Durhuus, B. (1994). “Multi-spin systems on a randomly triangulated surface”. in *Nuclear Phys. B*: 426.1, pages 203–222. ISSN: 0550-3213. DOI: 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) (backrefpage 27).
- durrett.liggett:83:fixed Durrett, Richard **and** Thomas M. Liggett (1983). “Fixed points of the smoothing transformation”. in *Z. Wahrsch. Verw. Gebiete*: 64.3, pages 275–301. ISSN: 0044-3719. DOI: 10.1007/BF00532962. URL: <https://doi.org/10.1007/BF00532962> (backrefpage 27).
- 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. URL: <https://doi.org/10.1214/EJP.v10-229> (backrefpage 27).
- durrett.fan:16:genealogies Durrett, Rick **and** Wai-Tong Fan (2016). “Genealogies in expanding populations”. in *Ann. Appl. Probab.*: 26.6, pages 3456–3490. ISSN: 1050-5164. DOI: 10.1214/16-AAP1181. URL: <https://doi.org/10.1214/16-AAP1181> (backrefpage 27).
- dynkin:83:markov Dynkin, E. B. (1983). “Markov processes as a tool in field theory”. in *J. Funct. Anal.*: 50.2, pages 167–187. ISSN: 0022-1236. DOI: 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) (backrefpage 27).
- dynkin:84:gaussian — (1984a). “Gaussian and non-Gaussian random fields associated with Markov processes”. in *J. Funct. Anal.*: 55.3, pages 344–376. ISSN: 0022-1236. DOI: 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) (backrefpage 27).
- dynkin:84:polynomials Dynkin, E. B. (1984b). “Polynomials of the occupation field and related random fields”. in *J. Funct. Anal.*: 58.1, pages 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) (**backrefpage 27**).
- `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, **pages** 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) (**backrefpage 27**).
- `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, **pages** 147–175. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104178008> (**backrefpage 27**).
- `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, **pages** 133–151. ISSN: 0951-7715. DOI: [10.1088/0951-7715/14/1/308](https://doi.org/10.1088/0951-7715/14/1/308). URL: <https://doi.org/10.1088/0951-7715/14/1/308> (**backrefpage 27**).
- `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, **pages** 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> (**backrefpage 27**).
- `edwards:65:statistical` Edwards, S. F. (1965). “The statistical mechanics of polymers with excluded volume”. in *Proc. Phys. Soc.*: 85, **pages** 613–624 (**backrefpage 27**).
- `eidelman.kochubei:04:cauchy` Eidelman, Samuil D. **and** Anatoly N. Kochubei (2004). “Cauchy problem for fractional diffusion equations”. in *J. Differential Equations*: 199.2, **pages** 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> (**backrefpage 27**).
- `eisenbaum.foondun.ea:11:dynkins` Eisenbaum, Nathalie, Mohammud Foondun **and** Davar Khoshnevisan (2011). “Dynkin’s isomorphism theorem and the stochastic heat equation”. in *Potential Anal.*: 34.3, **pages** 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> (**backrefpage 27**).
- `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, **pages** 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) (**backrefpage 27**).
- `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, **pages** 309–352. ISSN: 0066-1953 (**backrefpage 28**).
- `elliott.songmu:86:on` Elliott, Charles M. **and** Zheng Songmu (1986). “On the Cahn-Hilliard equation”. in *Arch. Rational Mech. Anal.*: 96.4, **pages** 339–357. ISSN: 0003-9527. DOI: [10.1007/BF00251803](https://doi.org/10.1007/BF00251803). URL: <https://doi.org/10.1007/BF00251803> (**backrefpage 28**).
- `emile-borel:09:probabilites` Émile Borel, M. (**december** 1909). “Les probabilités dénombrables et leurs applications arithmétiques”. in *Rendiconti del Circolo Matematico di Palermo (1884-1940)*: 27.1, **pages** 247–271. ISSN: 0009-725X. DOI:

- 10.1007/BF03019651. URL: <https://doi.org/10.1007/BF03019651> (backrefpage 28).
- 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> (backrefpage 28).
- engelbert.schmidt:84:on Engelbert, H. J. and W. Schmidt (1984). “On exponential local martingales connected with diffusion processes”. in *Math. Nachr.*: 119, pages 97–115. ISSN: 0025-584X. DOI: 10.1002/mana.19841190108. URL: <https://doi.org/10.1002/mana.19841190108> (backrefpage 28).
- engelbert.schmidt:85:on — (1985). “On solutions of one-dimensional stochastic differential equations without drift”. in *Z. Wahrsch. Verw. Gebiete*: 68.3, pages 287–314. ISSN: 0044-3719. DOI: 10.1007/BF00532642. URL: <https://doi.org/10.1007/BF00532642> (backrefpage 28).
- 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, pages 490–518. ISSN: 0246-0203. DOI: 10.1214/07-AIHP155. URL: <https://doi.org/10.1214/07-AIHP155> (backrefpage 28).
- erhard.hairer:19:discretisation Erhard, Dirk and Martin Hairer (2019). “Discretisation of regularity structures”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 55.4, pages 2209–2248. ISSN: 0246-0203. DOI: 10.1214/18-AIHP947. URL: <https://doi.org/10.1214/18-AIHP947> (backrefpage 28).
- 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, pages 121–139. ISSN: 0219-4937. DOI: 10.1142/S0219493703000681. URL: <https://doi.org/10.1142/S0219493703000681> (backrefpage 28).
- 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, pages 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) (backrefpage 28).
- 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, pages 47–100. ISSN: 0003-9527. DOI: 10.1007/BF00375126. URL: <https://doi.org/10.1007/BF00375126> (backrefpage 28).
- 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, pages 4117–4141. ISSN: 0304-4149. DOI: 10.1016/j.spa.2015.06.001. URL: <https://doi.org/10.1016/j.spa.2015.06.001> (backrefpage 28).
- etheridge.kurtz:19:genealogical Etheridge, Alison M. and Thomas G. Kurtz (2019). “Genealogical constructions of population models”. in *Ann. Probab.*: 47.4, pages 1827–1910. ISSN: 0091-1798. DOI: 10.1214/18-AOP1266. URL: <https://doi.org/10.1214/18-AOP1266> (backrefpage 28).
- 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”.

- ethier.khoshnevisan:02:bounds in *Electron. J. Probab.*: 25, Paper No. 120, 89. DOI: [10.1214/20-ejp523](https://doi.org/10.1214/20-ejp523). URL: <https://doi.org/10.1214/20-ejp523> (backrefpage 28).
- Ethier, S. N. and Davar Khoshnevisan (2002). “Bounds on gambler’s ruin probabilities in terms of moments”. in *Methodol. Comput. Appl. Probab.*: 4.1, pages 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> (backrefpage 28).
- 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, pages 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) (backrefpage 28).
- 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, pages 165–186. ISSN: 0001-5962. DOI: [10.1007/BF02545747](https://doi.org/10.1007/BF02545747). URL: <https://doi.org/10.1007/BF02545747> (backrefpage 28).
- 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, pages 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> (backrefpage 28).
- 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, pages 53–66. ISSN: 0707-9109 (backrefpage 28).
- 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, pages 1043–1053. ISSN: 0950-0340. DOI: [10.1080/095003400147656](https://doi.org/10.1080/095003400147656). URL: <https://doi.org/10.1080/095003400147656> (backrefpage 28).
- 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, pages 180–205. ISSN: 0091-1798. DOI: [10.1214/009117906000000412](https://doi.org/10.1214/009117906000000412). URL: <https://doi.org/10.1214/009117906000000412> (backrefpage 28).
- 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, pages 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> (backrefpage 28).
- 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, pages 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> (backrefpage 28).
- farre.nualart:93:nonlinear Farré, M. and D. Nualart (1993). “Nonlinear stochastic integral equations in the plane”. in *Stochastic Process. Appl.*: 46.2, pages 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) (backrefpage 28).
- fasano.primicerio.ea:90:some Fasano, A. and others (1990). “Some remarks on the regularization of supercooled one-phase Stefan problems in one dimension”. in *Quart. Appl. Math.*: 48.1, pages 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> (backrefpage 28).

erman.riviere.ea:74:interpolation	Fefferman, C., N. M. Rivière and Y. Sagher (1974). “Interpolation between H^p spaces: the real method”. in <i>Trans. Amer. Math. Soc.</i> : 191, pages 75–81. ISSN: 0002-9947. DOI: 10.2307/1996982 . URL: https://doi.org/10.2307/1996982 (backrefpage 28).
fefferman.soria:86:space	Fefferman, Robert and Fernando Soria (1986). “The space $Weak H^1$ ”. in <i>Studia Math.</i> : 85.1, 1–16 (1987). ISSN: 0039-3223. DOI: 10.4064/sm-85-1-1-16 . URL: https://doi.org/10.4064/sm-85-1-1-16 (backrefpage 28).
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 <i>Ann. Physics</i> : 97.1, pages 80–135. ISSN: 0003-4916. DOI: 10.1016/0003-4916(76)90223-2 . URL: https://doi.org/10.1016/0003-4916(76)90223-2 (backrefpage 28).
feller:52:on	Feller, William (1952). “On a generalization of Marcel Riesz’ potentials and the semi-groups generated by them”. in <i>Comm. Sémin. Math. Univ. Lund [Medd. Lunds Univ. Mat. Sem.]</i> : 1952.Tome Supplémentaire, pages 72–81. ISSN: 0373-5613 (backrefpage 28).
feng.nualart:08:stochastic	Feng, Jin and David Nualart (2008). “Stochastic scalar conservation laws”. in <i>J. Funct. Anal.</i> : 255.2, pages 313–373. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.02.004 . URL: https://doi.org/10.1016/j.jfa.2008.02.004 (backrefpage 28).
feng.grigorescu.ea:04:diffusive	Feng, Shui, Ilie Grigorescu and Jeremy Quastel (2004). “Diffusive scaling limits of mutually interacting particle systems”. in <i>SIAM J. Math. Anal.</i> : 35.6, pages 1512–1533. ISSN: 0036-1410. DOI: 10.1137/S0036141002409520 . URL: https://doi.org/10.1137/S0036141002409520 (backrefpage 29).
feng.iscoe.ea:97:microscopic	Feng, Shui, Ian Iscoe and Timo Seppäläinen (1997). “A microscopic mechanism for the porous medium equation”. in <i>Stochastic Process. Appl.</i> : 66.2, pages 147–182. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(96)00121-4 . URL: https://doi.org/10.1016/S0304-4149(96)00121-4 (backrefpage 29).
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, pages 13–25. ISSN: 1083-589X. DOI: 10.1214/ECP.v7-1043 . URL: https://doi.org/10.1214/ECP.v7-1043 (backrefpage 29).
ez-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, pages 209–215. ISSN: 0167-2789. DOI: 10.1016/j.physd.2008.09.005 . URL: https://doi.org/10.1016/j.physd.2008.09.005 (backrefpage 29).
dez-bonder.groisman:09:timespace	— (2009b). “Timespace white noise eliminates global solutions in reactiondiffusion equations”. in <i>Physica D: Nonlinear Phenomena</i> : 238.2, pages 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 (backrefpage 29).
ez-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, pages 181–198. ISSN: 0166-218X. DOI: 10.1016/S0166-218X(01)00206-2 . URL: https://doi.org/10.1016/S0166-218X(01)00206-2 (backrefpage 29).
aca.seppalainen.ea:04:parametric	Fernández-Baca, David, Timo Seppäläinen and Giora Slutzki (2004). “Parametric multiple sequence alignment and phylogeny construction”.

- in *J. Discrete Algorithms*: 2.2, **pages** 271–287. ISSN: 1570-8667. DOI: [10.1016/S1570-8667\(03\)00078-9](https://doi.org/10.1016/S1570-8667(03)00078-9). URL: [https://doi.org/10.1016/S1570-8667\(03\)00078-9](https://doi.org/10.1016/S1570-8667(03)00078-9) (**backrefpage 29**).
- `fernique:71:regularite` Fernique, Xavier (1971). “Régularité de processus gaussiens”. in *Invent. Math.*: 12, **pages** 304–320. ISSN: 0020-9910. DOI: [10.1007/BF01403310](https://doi.org/10.1007/BF01403310). URL: <https://doi.org/10.1007/BF01403310> (**backrefpage 29**).
- `ferrante.nualart:95:markov` Ferrante, M. and D. Nualart (1995). “Markov field property for stochastic differential equations with boundary conditions”. in *Stochastics Stochastics Rep.*: 55.1-2, **pages** 55–69. ISSN: 1045-1129. DOI: [10.1080/17442509508834018](https://doi.org/10.1080/17442509508834018). URL: <https://doi.org/10.1080/17442509508834018> (**backrefpage 29**).
- `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 *Stochastic Process. Appl.*: 61.2, **pages** 323–337. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(95\)00092-5](https://doi.org/10.1016/0304-4149(95)00092-5). URL: [https://doi.org/10.1016/0304-4149\(95\)00092-5](https://doi.org/10.1016/0304-4149(95)00092-5) (**backrefpage 29**).
- `ferrante.nualart:94:on` Ferrante, Marco and David Nualart (1994). “On the Markov property of a stochastic difference equation”. in *Stochastic Process. Appl.*: 52.2, **pages** 239–250. ISSN: 0304-4149. DOI: [10.1016/0304-4149\(94\)90027-2](https://doi.org/10.1016/0304-4149(94)90027-2). URL: [https://doi.org/10.1016/0304-4149\(94\)90027-2](https://doi.org/10.1016/0304-4149(94)90027-2) (**backrefpage 29**).
- `ferrante.nualart:97:example` — (1997). “An example of a non-Markovian stochastic two-point boundary value problem”. in *Bernoulli*: 3.4, **pages** 371–386. ISSN: 1350-7265. DOI: [10.2307/3318454](https://doi.org/10.2307/3318454). URL: <https://doi.org/10.2307/3318454> (**backrefpage 29**).
- `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 *J. Funct. Anal.*: 177.1, **pages** 138–177. ISSN: 0022-1236. DOI: [10.1006/jfan.2000.3631](https://doi.org/10.1006/jfan.2000.3631). URL: <https://doi.org/10.1006/jfan.2000.3631> (**backrefpage 29**).
- `ferrante.sanz-sole:06:spdes` Ferrante, Marco and Marta Sanz-Solé (2006). “SPDEs with coloured noise: analytic and stochastic approaches”. in *ESAIM Probab. Stat.*: 10, **pages** 380–405. ISSN: 1292-8100. DOI: [10.1051/ps:2006016](https://doi.org/10.1051/ps:2006016). URL: <https://doi.org/10.1051/ps:2006016> (**backrefpage 29**).
- `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 *IMA J. Numer. Anal.*: 23.3, **pages** 439–463. ISSN: 0272-4979. DOI: [10.1093/imanum/23.3.439](https://doi.org/10.1093/imanum/23.3.439). URL: <https://doi.org/10.1093/imanum/23.3.439> (**backrefpage 29**).
- `ferreira.groisman.ea:04:numerical` — (2004). “Numerical blow-up for the porous medium equation with a source”. in *Numer. Methods Partial Differential Equations*: 20.4, **pages** 552–575. ISSN: 0749-159X. DOI: [10.1002/num.10103](https://doi.org/10.1002/num.10103). URL: <https://doi.org/10.1002/num.10103> (**backrefpage 29**).
- `feyel.ustunel:04:monge-kantorovitch` Feyel, D. and A. S. Üstünel (2004). “Monge-Kantorovitch measure transportation and Monge-Ampère equation on Wiener space”. in *Probab. Theory Related Fields*: 128.3, **pages** 347–385. ISSN: 0178-8051. DOI: [10.1007/s00440-003-0307-x](https://doi.org/10.1007/s00440-003-0307-x). URL: <https://doi.org/10.1007/s00440-003-0307-x> (**backrefpage 29**).
- `feyel.ustunel:02:measure` Feyel, Denis and Ali Süleyman Üstünel (2002). “Measure transport on Wiener space and the Girsanov theorem”. in *C. R. Math. Acad. Sci. Paris*: 334.11, **pages** 1025–1028. ISSN: 1631-073X. DOI: [10.1016/](https://doi.org/10.1016/)

	S1631-073X(02)02326-9. URL: https://doi.org/10.1016/S1631-073X(02)02326-9 (backrefpage 29).
ueroa-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, pages 1165–1209. ISSN: 1350-7265. DOI: 10.3150/13-BEJ518. URL: https://doi.org/10.3150/13-BEJ518 (backrefpage 29).
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, pages 593–614. ISSN: 0360-5302. DOI: 10.1080/03605309208820855. URL: https://doi.org/10.1080/03605309208820855 (backrefpage 29).
fila.levine:93:quenching	Fila, Marek and Howard A. Levine (1993). “Quenching on the boundary”. in <i>Nonlinear Anal.</i> : 21.10, pages 795–802. ISSN: 0362-546X. DOI: 10.1016/0362-546X(93)90124-B. URL: https://doi.org/10.1016/0362-546X(93)90124-B (backrefpage 29).
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, pages 555–559. ISSN: 0002-9939. DOI: 10.2307/2159940. URL: https://doi.org/10.2307/2159940 (backrefpage 29).
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, pages 710–729. ISSN: 1050-5164. DOI: 10.1214/aoap/1026915622. URL: https://doi.org/10.1214/aoap/1026915622 (backrefpage 29).
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, pages 713–729. ISSN: 0033-569X. DOI: 10.1090/qam/1247436. URL: https://doi.org/10.1090/qam/1247436 (backrefpage 29).
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, pages 821–869. ISSN: 0010-3640. DOI: 10.1002/cpa.3160450703. URL: https://doi.org/10.1002/cpa.3160450703 (backrefpage 29).
flandoli.gubinelli.ea:08:rigorous	Flandoli, F. and others (2008). “Rigorous remarks about scaling laws in turbulent fluids”. in <i>Comm. Math. Phys.</i> : 278.1, pages 1–29. ISSN: 0010-3616. DOI: 10.1007/s00220-007-0398-9. URL: https://doi.org/10.1007/s00220-007-0398-9 (backrefpage 29).
flandoli.g-atarek:95:martingale	Flandoli, Franco and Dariusz Gatarek (1995). “Martingale and stationary solutions for stochastic Navier-Stokes equations”. in <i>Probab. Theory Related Fields</i> : 102.3, pages 367–391. ISSN: 0178-8051. DOI: 10.1007/BF01192467. URL: https://doi.org/10.1007/BF01192467 (backrefpage 29).
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, pages 493–542. ISSN: 0030-6126. URL: http://projecteuclid.org/euclid.ojm/1153493096 (backrefpage 29).
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, pages 145–184. ISSN: 0926-6364. DOI: 10.1163/156939704323074700. URL: https://doi.org/10.1163/156939704323074700 (backrefpage 29).
chmann.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, **pages** 325–357. ISSN: 0178-8051. DOI: [10.1007/s004400050088](https://doi.org/10.1007/s004400050088). URL: <https://doi.org/10.1007/s004400050088> (**backrefpage** 29).
- chmann.mueller:04:super-brownian Fleischmann, Klaus **and** Carl Mueller (2004/05). “Super-Brownian motion with extra birth at one point”. in *SIAM J. Math. Anal.*: 36.3, **pages** 740–772. ISSN: 0036-1410. DOI: [10.1137/S0036141002419473](https://doi.org/10.1137/S0036141002419473). URL: <https://doi.org/10.1137/S0036141002419473> (**backrefpage** 29).
- 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 *Commun. Stoch. Anal.*: 1.1, **pages** 19–28. DOI: [10.31390/cosa.1.1.03](https://doi.org/10.31390/cosa.1.1.03). URL: <https://doi.org/10.31390/cosa.1.1.03> (**backrefpage** 29).
- fleischmann.mytnik:03:competing Fleischmann, Klaus **and** Leonid Mytnik (2003). “Competing species superprocesses with infinite variance”. in *Electron. J. Probab.*: 8, no. 8, 59. ISSN: 1083-6489. DOI: [10.1214/EJP.v8-136](https://doi.org/10.1214/EJP.v8-136). URL: <https://doi.org/10.1214/EJP.v8-136> (**backrefpage** 29).
- 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 *Ann. Probab.*: 38.3, **pages** 1180–1220. ISSN: 0091-1798. DOI: [10.1214/09-AOP501](https://doi.org/10.1214/09-AOP501). URL: <https://doi.org/10.1214/09-AOP501> (**backrefpage** 29).
- fleischmann.mytnik.ea:11:holder — (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, **pages** 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> (**backrefpage** 29).
- 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, **pages** 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> (**backrefpage** 29).
- 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, **pages** 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) (**backrefpage** 29).
- florit.nualart:96:diffusion — (1996). “Diffusion approximation for hyperbolic stochastic differential equations”. in *Stochastic Process. Appl.*: 65.1, **pages** 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) (**backrefpage** 29).
- foondun:09:harmonic Foondun, Mohammud (2009a). “Harmonic functions for a class of integro-differential operators”. in *Potential Anal.*: 31.1, **pages** 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> (**backrefpage** 30).
- 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> (**backrefpage** 30).
- foondun:21:remarks — (2021). “Remarks on a fractional-time stochastic equation”. in *Proc. Amer. Math. Soc.*: 149.5, **pages** 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> (**backrefpage** 30).

- 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, **pages** 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- foondun.khoshnevisan:12:asymptotic — (2012). “An asymptotic theory for randomly forced discrete nonlinear heat equations”. in *Bernoulli*: 18.3, **pages** 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> (**backrefpage 30**).
- foondun.khoshnevisan:13:on — (2013). “On the stochastic heat equation with spatially-colored random forcing”. in *Trans. Amer. Math. Soc.*: 365.1, **pages** 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- 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, **pages** 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> (**backrefpage 30**).
- `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, **pages** 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> (**backrefpage 30**).
- `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, **pages** 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> (**backrefpage 30**).
- `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, **pages** 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> (**backrefpage 30**).
- `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, **pages** 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> (**backrefpage 30**).
- `foondun.nualart:15:on` Foondun, Mohammad **and** Eulalia Nualart (2015). “On the behaviour of stochastic heat equations on bounded domains”. **in***ALEA Lat. Am. J. Probab. Math. Stat.*: 12.2, **pages** 551–571 (**backrefpage 30**).
- `foondun.nualart:21:osgood` — (2021). “The Osgood condition for stochastic partial differential equations”. **in***Bernoulli*: 27.1, **pages** 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> (**backrefpage 30**).
- `foondun.nualart:22:non-existence` — (2022). “Non-existence results for stochastic wave equations in one dimension”. **in***J. Differential Equations*: 318, **pages** 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> (**backrefpage 30**).
- `foondun.parshad:15:on` Foondun, Mohammad **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, **pages** 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> (**backrefpage 30**).
- `foondun.setayeshgar:17:large` Foondun, Mohammad **and** Leila Setayeshgar (2017). “Large deviations for a class of semilinear stochastic partial differential equations”. **in***Statist. Probab. Lett.*: 121, **pages** 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> (**backrefpage 30**).
- `ster.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, **pages** 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> (**backrefpage 30**).
- `tuin.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, **pages** 89–103. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103857443> (**backrefpage 30**).

fox:61:g	Fox, Charles (1961). “The G and H functions as symmetrical Fourier kernels”. in <i>Trans. Amer. Math. Soc.</i> : 98, pages 395–429. ISSN: 0002-9947. DOI: 10.2307/1993339 . URL: https://doi.org/10.2307/1993339 (backrefpage 30).
frachebourg.martin:00:exact	Frachebourg, L. and Ph. A. Martin (2000). “Exact statistical properties of the Burgers equation”. in <i>J. Fluid Mech.</i> : 417, pages 323–349. ISSN: 0022-1120. DOI: 10.1017/S0022112000001142 . URL: https://doi.org/10.1017/S0022112000001142 (backrefpage 30).
friedman.giga:87:single	Friedman, Avner and Yoshikazu Giga (1987). “A single point blow-up for solutions of semilinear parabolic systems”. in <i>J. Fac. Sci. Univ. Tokyo Sect. IA Math.</i> : 34.1, pages 65–79. ISSN: 0040-8980 (backrefpage 30).
friedman.mcleod:85:blow-up	Friedman, Avner and Bryce McLeod (1985). “Blow-up of positive solutions of semilinear heat equations”. in <i>Indiana Univ. Math. J.</i> : 34.2, pages 425–447. ISSN: 0022-2518. DOI: 10.1512/iumj.1985.34.34025 . URL: https://doi.org/10.1512/iumj.1985.34.34025 (backrefpage 30).
friedman.mcleod:86:blow-up	— (1986). “Blow-up of solutions of nonlinear degenerate parabolic equations”. in <i>Arch. Rational Mech. Anal.</i> : 96.1, pages 55–80. ISSN: 0003-9527. DOI: 10.1007/BF00251413 . URL: https://doi.org/10.1007/BF00251413 (backrefpage 30).
friedman.oswald:88:blow-up	Friedman, Avner and Luc Oswald (1988). “The blow-up surface for nonlinear wave equations with small spatial velocity”. in <i>Trans. Amer. Math. Soc.</i> : 308.1, pages 349–367. ISSN: 0002-9947. DOI: 10.2307/2000968 . URL: https://doi.org/10.2307/2000968 (backrefpage 30).
friedman.souganidis:86:blow-up	Friedman, Avner and Panagiotis E. Souganidis (1986). “Blow-up of solutions of Hamilton-Jacobi equations”. in <i>Comm. Partial Differential Equations</i> : 11.4, pages 397–443. ISSN: 0360-5302. DOI: 10.1080/03605308608820429 . URL: https://doi.org/10.1080/03605308608820429 (backrefpage 30).
fritz.rudiger:95:time	Fritz, J. and B. Rüdiger (1995). “Time dependent critical fluctuations of a one-dimensional local mean field model”. in <i>Probab. Theory Related Fields</i> : 103.3, pages 381–407. ISSN: 0178-8051. DOI: 10.1007/BF01195480 . URL: https://doi.org/10.1007/BF01195480 (backrefpage 30).
friz.victoir:06:note	Friz, Peter and Nicolas Victoir (2006). “A note on the notion of geometric rough paths”. in <i>Probab. Theory Related Fields</i> : 136.3, pages 395–416. ISSN: 0178-8051. DOI: 10.1007/s00440-005-0487-7 . URL: https://doi.org/10.1007/s00440-005-0487-7 (backrefpage 30).
friz.victoir:10:differential	— (2010). “Differential equations driven by Gaussian signals”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 46.2, pages 369–413. ISSN: 0246-0203. DOI: 10.1214/09-AIHP202 . URL: https://doi.org/10.1214/09-AIHP202 (backrefpage 30).
frohlich.weis:06:hinfy	Fröhlich, Andreas M. and Lutz Weis (2006). “ H^{∞} calculus and dilations”. in <i>Bull. Soc. Math. France</i> : 134.4, pages 487–508. ISSN: 0037-9484. DOI: 10.24033/bsmf.2520 . URL: https://doi.org/10.24033/bsmf.2520 (backrefpage 31).
fromm:93:potential	Fromm, Stephen J. (1993). “Potential space estimates for Green potentials in convex domains”. in <i>Proc. Amer. Math. Soc.</i> : 119.1, pages 225–233. ISSN: 0002-9939. DOI: 10.2307/2159846 . URL: https://doi.org/10.2307/2159846 (backrefpage 31).
fromm:94:regularity	— (1994). “Regularity of the Dirichlet problem in convex domains in the plane”. in <i>Michigan Math. J.</i> : 41.3, pages 491–507. ISSN: 0026-2285. DOI: 10.1307/mmj/1029005075 . URL: https://doi.org/10.1307/mmj/1029005075 (backrefpage 31).

- 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, pages 257–268. ISSN: 0012-7094. DOI: [10.1215/S0012-7094-94-07312-2](https://doi.org/10.1215/S0012-7094-94-07312-2). URL: <https://doi.org/10.1215/S0012-7094-94-07312-2> (backrefpage 31).
- 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 (backrefpage 31).
- fujita:69:on — (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, pages 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> (backrefpage 31).
- 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, pages 685–700. ISSN: 0040-8980 (backrefpage 31).
- 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, pages 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> (backrefpage 31).
- 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, pages 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> (backrefpage 31).
- 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> (backrefpage 31).
- 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, pages 179–193. ISSN: 0039-3223 (backrefpage 31).
- gage.hamilton:86:heat Gage, M. and R. S. Hamilton (1986). “The heat equation shrinking convex plane curves”. in *J. Differential Geom.*: 23.1, pages 69–96. ISSN: 0022-040X. URL: <http://projecteuclid.org/euclid.jdg/1214439902> (backrefpage 31).
- galaktionov:80:approximate Galaktionov, V. A. (1980). “Approximate self-similar solutions of equations of heat conduction type”. in *Differentsial’nye Uravneniya*: 16.9, pages 1660–1676, 1726. ISSN: 0374-0641 (backrefpage 31).
- 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, pages 836–842, 956. ISSN: 0374-0641 (backrefpage 31).
- 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, pages 322–338, 492. ISSN: 0044-4669 (backrefpage 31).
- 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, pages 1341–1354. ISSN: 0044-4669 (backrefpage 31).

- galaktionov:85:proof Galaktionov, V. A. (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, **pages** 15–23, 179–180. ISSN: 0374-0641 (**backrefpage 31**).
- 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, **pages** 1293–1297. ISSN: 0002-3264 (**backrefpage 31**).
- galaktionov.kurdjumov.ea:80:on Galaktionov, V. A., S. P. Kurdjumov **and** others (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, **pages** 1362–1364. ISSN: 0002-3264 (**backrefpage 31**).
- tionov.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, **pages** 2123–2140. ISSN: 0374-0641 (**backrefpage 31**).
- onov.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, **pages** 163–188. ISSN: 0368-8666 (**backrefpage 31**).
- galaktionov.kurdyumov.ea:89:on — (1989). “On the method of stationary states for quasilinear parabolic equations”. in *Mat. Sb.*: 180.8, **pages** 995–1016, 1150. ISSN: 0368-8666. DOI: [10.1070/SM1990v067n02ABEH002091](https://doi.org/10.1070/SM1990v067n02ABEH002091). URL: <https://doi.org/10.1070/SM1990v067n02ABEH002091> (**backrefpage 31**).
- 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, **page** 30 (**backrefpage 31**).
- 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, **pages** 297–321. ISSN: 1079-9389 (**backrefpage 31**).
- 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, **pages** 863–874. ISSN: 0893-4983 (**backrefpage 31**).
- 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, **pages** 517–525. ISSN: 0308-2105. DOI: [10.1017/S0308210500028766](https://doi.org/10.1017/S0308210500028766). URL: <https://doi.org/10.1017/S0308210500028766> (**backrefpage 31**).
- 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, **pages** 225–246. ISSN: 0308-2105. DOI: [10.1017/S0308210500028018](https://doi.org/10.1017/S0308210500028018). URL: <https://doi.org/10.1017/S0308210500028018> (**backrefpage 31**).
- ktionov.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, **pages** 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) (**backrefpage 31**).
- 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, **pages** 125–146. ISSN: 0021-2172. DOI: [10.1007/BF02762700](https://doi.org/10.1007/BF02762700). URL: <https://doi.org/10.1007/BF02762700> (**backrefpage 31**).

galaktionov.levine:98:general	Galaktionov, Victor A. and Howard A. Levine (1998). “A general approach to critical Fujita exponents in nonlinear parabolic problems”. in <i>Nonlinear Anal.</i> : 34.7, pages 1005–1027. ISSN: 0362-546X. DOI: 10.1016/S0362-546X(97)00716-5 . URL: https://doi.org/10.1016/S0362-546X(97)00716-5 (backrefpage 31).
Galaktionov.peletier:97:asymptotic	Galaktionov, Victor A. and Lambertus A. Peletier (1997). “Asymptotic behaviour near finite-time extinction for the fast diffusion equation”. in <i>Arch. Rational Mech. Anal.</i> : 139.1, pages 83–98. ISSN: 0003-9527. DOI: 10.1007/s002050050048 . URL: https://doi.org/10.1007/s002050050048 (backrefpage 31).
Galaktionov.shmarev.ea:99:second-order	Galaktionov, Victor A., Sergei I. Shmarev and Juan L. Vazquez (1999). “Second-order interface equations for nonlinear diffusion with very strong absorption”. in <i>Commun. Contemp. Math.</i> : 1.1, pages 51–64. ISSN: 0219-1997. DOI: 10.1142/S0219199799000031 . URL: https://doi.org/10.1142/S0219199799000031 (backrefpage 31).
Galaktionov.vazquez:96:blow-up	Galaktionov, Victor A. and Juan L. Vazquez (1996). “Blow-up for quasilinear heat equations described by means of nonlinear Hamilton-Jacobi equations”. in <i>J. Differential Equations</i> : 127.1, pages 1–40. ISSN: 0022-0396. DOI: 10.1006/jdeq.1996.0059 . URL: https://doi.org/10.1006/jdeq.1996.0059 (backrefpage 31).
Galaktionov.vazquez:97:continuation	— (1997a). “Continuation of blowup solutions of nonlinear heat equations in several space dimensions”. in <i>Comm. Pure Appl. Math.</i> : 50.1, pages 1–67. ISSN: 0010-3640. DOI: <a href="https://doi.org/10.1002/(SICI)1097-0312(199701)50:1<1::AID-CPA1>3.3.CO;2-R">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 (backrefpage 31).
Galaktionov.vazquez:97:incomplete	— (1997b). “Incomplete blow-up and singular interfaces for quasilinear heat equations”. in <i>Comm. Partial Differential Equations</i> : 22.9-10, pages 1405–1452. ISSN: 0360-5302. DOI: 10.1080/03605309708821306 . URL: https://doi.org/10.1080/03605309708821306 (backrefpage 31).
Galaktionov.vazquez:91:asymptotic	Galaktionov, Victor A. and Juan L. Vázquez (1991). “Asymptotic behaviour of nonlinear parabolic equations with critical exponents. A dynamical systems approach”. in <i>J. Funct. Anal.</i> : 100.2, pages 435–462. ISSN: 0022-1236. DOI: 10.1016/0022-1236(91)90120-T . URL: https://doi.org/10.1016/0022-1236(91)90120-T (backrefpage 31).
Galaktionov.vazquez:93:regional	— (1993). “Regional blow up in a semilinear heat equation with convergence to a Hamilton-Jacobi equation”. in <i>SIAM J. Math. Anal.</i> : 24.5, pages 1254–1276. ISSN: 0036-1410. DOI: 10.1137/0524071 . URL: https://doi.org/10.1137/0524071 (backrefpage 31).
Galaktionov.vazquez:94:extinction	— (1994). “Extinction for a quasilinear heat equation with absorption. I. Technique of intersection comparison”. in <i>Comm. Partial Differential Equations</i> : 19.7-8, pages 1075–1106. ISSN: 0360-5302. DOI: 10.1080/03605309408821046 . URL: https://doi.org/10.1080/03605309408821046 (backrefpage 31).
Galaktionov.vazquez:95:necessary	— (1995). “Necessary and sufficient conditions for complete blow-up and extinction for one-dimensional quasilinear heat equations”. in <i>Arch. Rational Mech. Anal.</i> : 129.3, pages 225–244. ISSN: 0003-9527. DOI: 10.1007/BF00383674 . URL: https://doi.org/10.1007/BF00383674 (backrefpage 31).

<code>galeati.gubinelli:20:prevalence</code>	Galeati, Lucio and Massimiliano Gubinelli (april 2020). “Prevalence of ρ -irregularity and related properties”. <i>inpreprint arXiv:2004.00872</i> : URL: http://arXiv.org/abs/2004.00872 (backrefpage 31).
<code>gao.quastel:03:moderate</code>	Gao, Fuqing and J. Quastel (2003). “Moderate deviations from the hydrodynamic limit of the symmetric exclusion process”. <i>inSci. China Ser. A</i> : 46.5, pages 577–592. ISSN: 1006-9283. DOI: 10.1360/02ys0114 . URL: https://doi.org/10.1360/02ys0114 (backrefpage 31).
<code>gao.quastel:03:exponential</code>	Gao, Fuqing and Jeremy Quastel (2003). “Exponential decay of entropy in the random transposition and Bernoulli-Laplace models”. <i>inAnn. Appl. Probab.</i> : 13.4, pages 1591–1600. ISSN: 1050-5164. DOI: 10.1214/aoap/1069786512 . URL: https://doi.org/10.1214/aoap/1069786512 (backrefpage 31).
<code>garino.nourdin.ea:21:limit</code>	Garino, Valentin and others (2021). “Limit theorems for integral functionals of Hermite-driven processes”. <i>inBernoulli</i> : 27.3, pages 1764–1788. ISSN: 1350-7265. DOI: 10.3150/20-bej1291 . URL: https://doi.org/10.3150/20-bej1291 (backrefpage 32).
<code>garsia.rodemich:74:monotonicity</code>	Garsia, A. M. and E. Rodemich (1974). “Monotonicity of certain functionals under rearrangement”. <i>inAnn. Inst. Fourier (Grenoble)</i> : 24.2, pages vi, 67–116. ISSN: 0373-0956. URL: http://www.numdam.org/item?id=AIF_1974__24_2_67_0 (backrefpage 32).
<code>garsia.rodemich.ea:70:real</code>	Garsia, A. M., E. Rodemich and H. Rumsey Jr. (1970/71). “A real variable lemma and the continuity of paths of some Gaussian processes”. <i>inIndiana Univ. Math. J.</i> : 20, pages 565–578. ISSN: 0022-2518. DOI: 10.1512/iumj.1970.20.20046 . URL: https://doi.org/10.1512/iumj.1970.20.20046 (backrefpage 32).
<code>gartner.konig.ea:00:almost</code>	Gärtner, J., W. König and S. A. Molchanov (2000). “Almost sure asymptotics for the continuous parabolic Anderson model”. <i>inProbab. Theory Related Fields</i> : 118.4, pages 547–573. ISSN: 0178-8051. DOI: 10.1007/PL00008754 . URL: https://doi.org/10.1007/PL00008754 (backrefpage 32).
<code>gartner.molchanov:90:parabolic</code>	Gärtner, J. and S. A. Molchanov (1990). “Parabolic problems for the Anderson model. I. Intermittency and related topics”. <i>inComm. Math. Phys.</i> : 132.3, pages 613–655. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104201232 (backrefpage 32).
<code>gartner.molchanov:98:parabolic</code>	— (1998). “Parabolic problems for the Anderson model. II. Second-order asymptotics and structure of high peaks”. <i>inProbab. Theory Related Fields</i> : 111.1, pages 17–55. ISSN: 0178-8051. DOI: 10.1007/s004400050161 . URL: https://doi.org/10.1007/s004400050161 (backrefpage 32).
<code>gartner:88:convergence</code>	Gärtner, Jürgen (1988). “Convergence towards Burgers’ equation and propagation of chaos for weakly asymmetric exclusion processes”. <i>inStochastic Process. Appl.</i> : 27.2, pages 233–260. ISSN: 0304-4149. DOI: 10.1016/0304-4149(87)90040-8 . URL: https://doi.org/10.1016/0304-4149(87)90040-8 (backrefpage 32).
<code>gartner.konig:00:moment</code>	Gärtner, Jürgen and Wolfgang König (2000). “Moment asymptotics for the continuous parabolic Anderson model”. <i>inAnn. Appl. Probab.</i> : 10.1, pages 192–217. ISSN: 1050-5164. DOI: 10.1214/aoap/1019737669 . URL: https://doi.org/10.1214/aoap/1019737669 (backrefpage 32).
<code>gartner.konig.ea:07:geometric</code>	Gärtner, Jürgen, Wolfgang König and Stanislav Molchanov (2007). “Geometric characterization of intermittency in the parabolic Anderson model”. <i>inAnn. Probab.</i> : 35.2, pages 439–499. ISSN: 0091-1798. DOI: 10.1214/

009117906000000764. URL: <https://doi.org/10.1214/009117906000000764> (backrefpage 32).
- 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, pages 747–763. ISSN: 0252-9602. DOI: 10.1007/s10473-019-0308-1. URL: <https://doi.org/10.1007/s10473-019-0308-1> (backrefpage 32).
- gatheral.hsu.ea:12:asymptotics Gatheral, Jim **and others** (2012). “Asymptotics of implied volatility in local volatility models”. in *Math. Finance*: 22.4, pages 591–620. ISSN: 0960-1627. DOI: 10.1111/j.1467-9965.2010.00472.x. URL: <https://doi.org/10.1111/j.1467-9965.2010.00472.x> (backrefpage 32).
- gaveau.trauber:82:lintegrale Gaveau, Bernard **and** Philip Trauber (1982). “L’intégrale stochastique comme opérateur de divergence dans l’espace fonctionnel”. in *J. Functional Analysis*: 46.2, pages 230–238. ISSN: 0022-1236. DOI: 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) (backrefpage 32).
- 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, pages 198–243. ISSN: 0003-4916. DOI: 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) (backrefpage 32).
- gawronski:84:on Gawronski, Wolfgang (1984). “On the bell-shape of stable densities”. in *Ann. Probab.*: 12.1, pages 230–242. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198402\)12:1%3C230:OTBOSD%3E2.0.CO;2-A&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198402)12:1%3C230:OTBOSD%3E2.0.CO;2-A&origin=MSN) (backrefpage 32).
- 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, pages 23–35. ISSN: 0304-4149. DOI: 10.1016/0304-4149(94)90055-8. URL: [https://doi.org/10.1016/0304-4149\(94\)90055-8](https://doi.org/10.1016/0304-4149(94)90055-8) (backrefpage 32).
- gelbaum:14:fractional Gelbaum, Zachary A. (2014). “Fractional Brownian fields over manifolds”. in *Trans. Amer. Math. Soc.*: 366.9, pages 4781–4814. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-2014-06106-0. URL: <https://doi.org/10.1090/S0002-9947-2014-06106-0> (backrefpage 32).
- gel-fand:63:some Gel’fand, I. M. (1963). “Some problems in the theory of quasilinear equations”. in *Amer. Math. Soc. Transl. (2)*: 29, pages 295–381. ISSN: 0065-9290 (backrefpage 32).
- geman.horowitz:80:occupation Geman, Donald **and** Joseph Horowitz (1980). “Occupation densities”. in *Ann. Probab.*: 8.1, pages 1–67. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198002\)8:1%3C1:OD%3E2.0.CO;2-M&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198002)8:1%3C1:OD%3E2.0.CO;2-M&origin=MSN) (backrefpage 32).
- 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, pages 649–687. ISSN: 0091-1798. DOI: 10.1214/21-aop1542. URL: <https://doi.org/10.1214/21-aop1542> (backrefpage 32).
- georgiou.joseph.ea:15:semi-discrete Georgiou, Nicos, Mathew Joseph **and others** (2015). “Semi-discrete semi-linear parabolic SPDEs”. in *Ann. Appl. Probab.*: 25.5, pages 2959–3006. ISSN: 1050-5164. DOI: 10.1214/14-AAP1065. URL: <https://doi.org/10.1214/14-AAP1065> (backrefpage 32).
- georgiou.khoshnevisan.ea:18:dimension Georgiou, Nicos, Davar Khoshnevisan **and others** (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 . URL: https://doi.org/10.1214/18-EJP201 (backrefpage 32).
georgiou.kumar.ea:10:tasep	Georgiou, Nicos, Rohini Kumar and Timo Seppäläinen (2010). “TASEP with discontinuous jump rates”. in <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> : 7, pages 293–318 (backrefpage 32).
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 <i>Comm. Math. Phys.</i> : 346.2, pages 741–779. ISSN: 0010-3616. DOI: 10.1007/s00220-016-2613-z . URL: https://doi.org/10.1007/s00220-016-2613-z (backrefpage 32).
iou.rassoul-agma.ea:17:geodesics	— (2017a). “Geodesics and the competition interface for the corner growth model”. in <i>Probab. Theory Related Fields</i> : 169.1-2, pages 223–255. ISSN: 0178-8051. DOI: 10.1007/s00440-016-0734-0 . URL: https://doi.org/10.1007/s00440-016-0734-0 (backrefpage 32).
ou.rassoul-agma.ea:17:stationary	— (2017b). “Stationary cocycles and Busemann functions for the corner growth model”. in <i>Probab. Theory Related Fields</i> : 169.1-2, pages 177–222. ISSN: 0178-8051. DOI: 10.1007/s00440-016-0729-x . URL: https://doi.org/10.1007/s00440-016-0729-x (backrefpage 32).
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 <i>Ann. Probab.</i> : 43.5, pages 2282–2331. ISSN: 0091-1798. DOI: 10.1214/14-AOP933 . URL: https://doi.org/10.1214/14-AOP933 (backrefpage 32).
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 <i>Ann. Probab.</i> : 41.6, pages 4248–4286. ISSN: 0091-1798. DOI: 10.1214/12-AOP768 . URL: https://doi.org/10.1214/12-AOP768 (backrefpage 32).
gerasimovics.hairer:19:hormanders	Gerasimovis, Andris and Martin Hairer (2019). “Hörmander’s theorem for semilinear SPDEs”. in <i>Electron. J. Probab.</i> : 24, Paper No. 132, 56. DOI: 10.1214/19-ejp387 . URL: https://doi.org/10.1214/19-ejp387 (backrefpage 32).
gerencser.hairer:19:solution	Gerencsér, Máté and Martin Hairer (2019a). “A solution theory for quasilinear singular SPDEs”. in <i>Comm. Pure Appl. Math.</i> : 72.9, pages 1983–2005. ISSN: 0010-3640. DOI: 10.1002/cpa.21816 . URL: https://doi.org/10.1002/cpa.21816 (backrefpage 32).
gerencser.hairer:19:singular	— (2019b). “Singular SPDEs in domains with boundaries”. in <i>Probab. Theory Related Fields</i> : 173.3-4, pages 697–758. ISSN: 0178-8051. DOI: 10.1007/s00440-018-0841-1 . URL: https://doi.org/10.1007/s00440-018-0841-1 (backrefpage 32).
erolla.hairer.ea:23:fluctuations	Gerolla, Luca, Martin Hairer and Xue-Mei Li (march 2023). “Fluctuations of stochastic PDEs with long-range correlations”. in <i>preprint arXiv:2303.09811</i> : URL: http://arXiv.org/abs/2303.09811 (backrefpage 32).
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 <i>J. Theoret. Probab.</i> : 33.2, pages 611–648. ISSN: 0894-9840. DOI: 10.1007/s10959-019-00967-0 . URL: https://doi.org/10.1007/s10959-019-00967-0 (backrefpage 32).
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 <i>J. Anal. Math.</i> : 113, pages 53–172. ISSN:

- 0021-7670. DOI: [10.1007/s11854-011-0002-2](https://doi.org/10.1007/s11854-011-0002-2). URL: <https://doi.org/10.1007/s11854-011-0002-2> (backrefpage 32).
- 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, pages 9149–9155. ISSN: 0305-4470. DOI: [10.1088/0305-4470/31/46/006](https://doi.org/10.1088/0305-4470/31/46/006). URL: <https://doi.org/10.1088/0305-4470/31/46/006> (backrefpage 32).
- 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, pages 185–216. ISSN: 0178-8051. DOI: [10.1007/s00440-009-0205-y](https://doi.org/10.1007/s00440-009-0205-y). URL: <https://doi.org/10.1007/s00440-009-0205-y> (backrefpage 32).
- giacomini.olla.ea:01:equilibrium Giacomini, Giambattista, Stefano Olla and Herbert Spohn (2001). “Equilibrium fluctuations for $\nabla\phi$ interface model”. in *Ann. Probab.*: 29.3, pages 1138–1172. ISSN: 0091-1798. DOI: [10.1214/aop/1015345600](https://doi.org/10.1214/aop/1015345600). URL: <https://doi.org/10.1214/aop/1015345600> (backrefpage 32).
- giga:81:analyticity Giga, Yoshikazu (1981). “Analyticity of the semigroup generated by the Stokes operator in L_r spaces”. in *Math. Z.*: 178.3, pages 297–329. ISSN: 0025-5874. DOI: [10.1007/BF01214869](https://doi.org/10.1007/BF01214869). URL: <https://doi.org/10.1007/BF01214869> (backrefpage 32).
- giga:85:domains — (1985). “Domains of fractional powers of the Stokes operator in L_r spaces”. in *Arch. Rational Mech. Anal.*: 89.3, pages 251–265. ISSN: 0003-9527. DOI: [10.1007/BF00276874](https://doi.org/10.1007/BF00276874). URL: <https://doi.org/10.1007/BF00276874> (backrefpage 32).
- giga:95:interior — (1995). “Interior derivative blow-up for quasilinear parabolic equations”. in *Discrete Contin. Dynam. Systems*: 1.3, pages 449–461. ISSN: 1078-0947. DOI: [10.3934/dcds.1995.1.449](https://doi.org/10.3934/dcds.1995.1.449). URL: <https://doi.org/10.3934/dcds.1995.1.449> (backrefpage 32).
- giga.kohn:87:characterizing Giga, Yoshikazu and Robert V. Kohn (1987). “Characterizing blowup using similarity variables”. in *Indiana Univ. Math. J.*: 36.1, pages 1–40. ISSN: 0022-2518. DOI: [10.1512/iumj.1987.36.36001](https://doi.org/10.1512/iumj.1987.36.36001). URL: <https://doi.org/10.1512/iumj.1987.36.36001> (backrefpage 32).
- ginsparg.zinn-justin:90:2d Ginsparg, P. and J. Zinn-Justin (1990). “2D gravity + 1D matter”. in *Phys. Lett. B*: 240.3-4, pages 333–340. ISSN: 0370-2693. DOI: [10.1016/0370-2693\(90\)91108-N](https://doi.org/10.1016/0370-2693(90)91108-N). URL: [https://doi.org/10.1016/0370-2693\(90\)91108-N](https://doi.org/10.1016/0370-2693(90)91108-N) (backrefpage 32).
- giordano.jolis.ea:20:spdes 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 *Bernoulli*: 26.1, pages 352–386. ISSN: 1350-7265. DOI: [10.3150/19-BEJ1128](https://doi.org/10.3150/19-BEJ1128). URL: <https://doi.org/10.3150/19-BEJ1128> (backrefpage 32).
- giordano.jolis.ea:20:spdes*1 — (2020b). “SPDEs with linear multiplicative fractional noise: continuity in law with respect to the Hurst index”. in *Stochastic Process. Appl.*: 130.12, pages 7396–7430. ISSN: 0304-4149. DOI: [10.1016/j.spa.2020.08.001](https://doi.org/10.1016/j.spa.2020.08.001). URL: <https://doi.org/10.1016/j.spa.2020.08.001> (backrefpage 32).
- giunti.gu.ea:19:heat Giunti, Arianna, Yu Gu and Jean-Christophe Mourrat (2019). “Heat kernel upper bounds for interacting particle systems”. in *Ann. Probab.*: 47.2, pages 1056–1095. ISSN: 0091-1798. DOI: [10.1214/18-AOP1279](https://doi.org/10.1214/18-AOP1279). URL: <https://doi.org/10.1214/18-AOP1279> (backrefpage 33).

glangetas.merle:94:concentration	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, pages 349–389. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104269615 (backrefpage 33).
glangetas.merle:94:existence	— (1994b). “Existence of self-similar blow-up solutions for Zakharov equation in dimension two. I”. in <i>Comm. Math. Phys.</i> : 160.1, pages 173–215. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104269518 (backrefpage 33).
glimm.jaffe.ea:75:phase	Glimm, James, Arthur Jaffe and Thomas Spencer (1975). “Phase transitions for ϕ_2^4 quantum fields”. in <i>Comm. Math. Phys.</i> : 45.3, pages 203–216. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1103899492 (backrefpage 33).
goldberg:79:local	Goldberg, David (1979). “A local version of real Hardy spaces”. in <i>Duke Math. J.</i> : 46.1, pages 27–42. ISSN: 0012-7094. URL: http://projecteuclid.org/euclid.dmj/1077313253 (backrefpage 33).
goldberg.mueller:82:brownian	Goldberg, S. I. and C. Mueller (1982). “Brownian motion, geometry, and generalizations of Picard’s little theorem”. in <i>Bull. Amer. Math. Soc. (N.S.)</i> : 7.1, pages 259–263. ISSN: 0273-0979. DOI: 10.1090/S0273-0979-1982-15028-5 . URL: https://doi.org/10.1090/S0273-0979-1982-15028-5 (backrefpage 33).
goldberg.mueller:83:brownian	— (1983). “Brownian motion, geometry, and generalizations of Picard’s little theorem”. in <i>Ann. Probab.</i> : 11.4, pages 833–846. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198311)11:4%3C833:BMGAG0%3E2.0.CO;2-H&origin=MSN (backrefpage 33).
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 <i>Ann. Appl. Probab.</i> : 27.1, pages 1–47. ISSN: 1050-5164. DOI: 10.1214/16-AAP1195 . URL: https://doi.org/10.1214/16-AAP1195 (backrefpage 33).
goldys.peszat.ea:16:gauss-markov	Goldys, Ben, Szymon Peszat and Jerzy Zabczyk (2016). “Gauss-Markov processes on Hilbert spaces”. in <i>Trans. Amer. Math. Soc.</i> : 368.1, pages 89–108. ISSN: 0002-9947. DOI: 10.1090/tran/6329 . URL: https://doi.org/10.1090/tran/6329 (backrefpage 33).
goldys.rockner.ea:09:martingale	Goldys, Benjamin, Michael Röckner and Xicheng Zhang (2009). “Martingale solutions and Markov selections for stochastic partial differential equations”. in <i>Stochastic Process. Appl.</i> : 119.5, pages 1725–1764. ISSN: 0304-4149. DOI: 10.1016/j.spa.2008.08.009 . URL: https://doi.org/10.1016/j.spa.2008.08.009 (backrefpage 33).
gomez.lee.ea:17:on	Gomez, Alejandro, Jong Jun Lee and others (2017). “On uniqueness and blowup properties for a class of second order SDEs”. in <i>Electron. J. Probab.</i> : 22, Paper No. 72, 17. DOI: 10.1214/17-EJP95 . URL: https://doi.org/10.1214/17-EJP95 (backrefpage 33).
gomez.lee.ea:13:strong	Gomez, Alejandro, Kijung Lee and others (2013). “Strong uniqueness for an SPDE via backward doubly stochastic differential equations”. in <i>Statist. Probab. Lett.</i> : 83.10, pages 2186–2190. ISSN: 0167-7152. DOI: 10.1016/j.spl.2013.06.010 . URL: https://doi.org/10.1016/j.spl.2013.06.010 (backrefpage 33).
goncalves.jara:14:nonlinear	Gonçalves, Patrícia and Milton Jara (2014). “Nonlinear fluctuations of weakly asymmetric interacting particle systems”. in <i>Arch. Ration. Mech. Anal.</i> : 212.2, pages 597–644. ISSN: 0003-9527. DOI: 10.1007/

- s00205-013-0693-x. URL: <https://doi.org/10.1007/s00205-013-0693-x> (backrefpage 33).
- 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, pages 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> (backrefpage 33).
- 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, pages 1491–1522. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2010.11.010](https://doi.org/10.1016/j.jfa.2010.11.010). URL: <https://doi.org/10.1016/j.jfa.2010.11.010> (backrefpage 33).
- gradinaru.nourdin:08:stochastic Gradinaru, Mihai and Ivan Nourdin (2008). “Stochastic volatility: approximation and goodness-of-fit test”. in *Probab. Math. Statist.*: 28.1, pages 1–19. ISSN: 0208-4147 (backrefpage 33).
- gradinaru.nourdin:09:milsteins — (2009). “Milstein’s type schemes for fractional SDEs”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 45.4, pages 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> (backrefpage 33).
- 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, pages 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> (backrefpage 33).
- 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, pages 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> (backrefpage 33).
- gradinaru.tindel:08:on Gradinaru, Mihai and Samy Tindel (2008). “On homogeneous pinning models and penalizations”. in *Stoch. Dyn.*: 8.3, pages 383–396. ISSN: 0219-4937. DOI: [10.1142/S0219493708002366](https://doi.org/10.1142/S0219493708002366). URL: <https://doi.org/10.1142/S0219493708002366> (backrefpage 33).
- gravner.quastel:00:internal Gravner, Janko and Jeremy Quastel (2000). “Internal DLA and the Stefan problem”. in *Ann. Probab.*: 28.4, pages 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> (backrefpage 33).
- 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, pages 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> (backrefpage 33).
- gravner.tracy.ea:02:growth — (2002a). “A growth model in a random environment”. in *Ann. Probab.*: 30.3, pages 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> (backrefpage 33).
- gravner.tracy.ea:02:fluctuations — (2002b). “Fluctuations in the composite regime of a disordered growth model”. in *Comm. Math. Phys.*: 229.3, pages 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> (backrefpage 33).
- 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,

- pages 1250–1306. ISSN: 0091-1798. DOI: [10.1214/009117906000001060](https://doi.org/10.1214/009117906000001060). URL: <https://doi.org/10.1214/009117906000001060> (backrefpage 33).
- 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, pages 195–249. ISSN: 0178-8051. DOI: [10.1007/BF01291424](https://doi.org/10.1007/BF01291424). URL: <https://doi.org/10.1007/BF01291424> (backrefpage 33).
- 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, pages 1067–1099. ISSN: 1050-5164. URL: [http://links.jstor.org/sici?sici=1050-5164\(199311\)3:4%3C1067:AVCOTS%3E2.0.CO;2-Q&origin=MSN](http://links.jstor.org/sici?sici=1050-5164(199311)3:4%3C1067:AVCOTS%3E2.0.CO;2-Q&origin=MSN) (backrefpage 33).
- greven.hollander:94:large — (1994). “Large deviations for a random walk in random environment”. in *Ann. Probab.*: 22.3, pages 1381–1428. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199407\)22:3%3C1381:LDFARW%3E2.0.CO;2-P&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199407)22:3%3C1381:LDFARW%3E2.0.CO;2-P&origin=MSN) (backrefpage 33).
- 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, pages 1577–1602. ISSN: 1050-5164. DOI: [10.1214/105051604000000387](https://doi.org/10.1214/105051604000000387). URL: <https://doi.org/10.1214/105051604000000387> (backrefpage 33).
- 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, pages 33–44. ISSN: 0178-8051. DOI: [10.1007/BF01195881](https://doi.org/10.1007/BF01195881). URL: <https://doi.org/10.1007/BF01195881> (backrefpage 33).
- gripenberg:80:on — Gripenberg, Gustaf (1980). “On the resolvents of nonconvolution Volterra kernels”. in *Funkcial. Ekvac.*: 23.1, pages 83–95. ISSN: 0532-8721. URL: <http://www.math.kobe-u.ac.jp/~fe/xml/mr0586277.xml> (backrefpage 33).
- 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, pages 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> (backrefpage 33).
- 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, pages 133–161. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1994__30_1_133_0 (backrefpage 33).
- 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, pages 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) (backrefpage 33).
- gross.miljkovic:90:nonperturbative — Gross, David J. **and** Nikola Miljkovi (1990). “A nonperturbative solution of $D = 1$ string theory”. in *Phys. Lett. B*: 238.2-4, pages 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) (backrefpage 33).
- haus.oliveira.ea:11:self-avoiding — Grothaus, Martin **and others** (2011). “Self-avoiding fractional Brownian motion—the Edwards model”. in *J. Stat. Phys.*: 145.6, pages 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> (backrefpage 33).

gruter.widman:82:green	Grüter, Michael and Kjell-Ove Widman (1982). “The Green function for uniformly elliptic equations”. in <i>Manuscripta Math.</i> : 37.3, pages 303–342. ISSN: 0025-2611. DOI: 10.1007/BF01166225 . URL: https://doi.org/10.1007/BF01166225 (backrefpage 33).
gu:16:central	Gu, Yu (2016). “A central limit theorem for fluctuations in 1D stochastic homogenization”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 4.4, pages 713–745. ISSN: 2194-0401. DOI: 10.1007/s40072-016-0075-0 . URL: https://doi.org/10.1007/s40072-016-0075-0 (backrefpage 34).
gu:17:high	— (2017). “High order correctors and two-scale expansions in stochastic homogenization”. in <i>Probab. Theory Related Fields</i> : 169.3-4, pages 1221–1259. ISSN: 0178-8051. DOI: 10.1007/s00440-016-0750-0 . URL: https://doi.org/10.1007/s00440-016-0750-0 (backrefpage 34).
gu:19:1d	— (2019). “The 1D Schrödinger equation with a spacetime white noise: the average wave function”. in <i>ESAIM Probab. Stat.</i> : 23, pages 338–349. ISSN: 1292-8100. DOI: 10.1051/ps/2019010 . URL: https://doi.org/10.1051/ps/2019010 (backrefpage 34).
gu:20:gaussian	— (2020). “Gaussian fluctuations from the 2D KPZ equation”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 8.1, pages 150–185. ISSN: 2194-0401. DOI: 10.1007/s40072-019-00144-8 . URL: https://doi.org/10.1007/s40072-019-00144-8 (backrefpage 34).
gu.bal:12:random	Gu, Yu and Guillaume Bal (2012). “Random homogenization and convergence to integrals with respect to the Rosenblatt process”. in <i>J. Differential Equations</i> : 253.4, pages 1069–1087. ISSN: 0022-0396. DOI: 10.1016/j.jde.2012.05.007 . URL: https://doi.org/10.1016/j.jde.2012.05.007 (backrefpage 34).
gu.bal:14:invariance	— (2014). “An invariance principle for Brownian motion in random scenery”. in <i>Electron. J. Probab.</i> : 19, no. 1, 19. DOI: 10.1214/EJP.v19-2894 . URL: https://doi.org/10.1214/EJP.v19-2894 (backrefpage 34).
gu.bal:15:fluctuations	— (2015a). “Fluctuations of parabolic equations with large random potentials”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 3.1, pages 1–51. ISSN: 2194-0401. DOI: 10.1007/s40072-014-0040-8 . URL: https://doi.org/10.1007/s40072-014-0040-8 (backrefpage 34).
gu.bal:15:homogenization	— (2015b). “Homogenization of parabolic equations with large time-dependent random potential”. in <i>Stochastic Process. Appl.</i> : 125.1, pages 91–115. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.07.024 . URL: https://doi.org/10.1016/j.spa.2014.07.024 (backrefpage 34).
gu.bal:16:weak	— (2016). “Weak convergence approach for parabolic equations with large, highly oscillatory, random potential”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 52.1, pages 261–285. ISSN: 0246-0203. DOI: 10.1214/14-AIHP637 . URL: https://doi.org/10.1214/14-AIHP637 (backrefpage 34).
gu.henderson:21:pde	Gu, Yu and Christopher Henderson (2021). “A PDE hierarchy for directed polymers in random environments”. in <i>Nonlinearity</i> : 34.10, pages 7335–7370. ISSN: 0951-7715. DOI: 10.1088/1361-6544/ac23b7 . URL: https://doi.org/10.1088/1361-6544/ac23b7 (backrefpage 34).
gu.henderson:23:long-time	— (2023). “Long-time behaviour for a nonlocal model from directed polymers”. in <i>Nonlinearity</i> : 36.2, pages 902–954. ISSN: 0951-7715 (backrefpage 34).
gu.huang:18:chaos	Gu, Yu and Jingyu Huang (2018). “Chaos expansion of 2D parabolic Anderson model”. in <i>Electron. Commun. Probab.</i> : 23, Paper No. 26, 10. DOI: 10.1214/18-ECP129 . URL: https://doi.org/10.1214/18-ECP129 (backrefpage 34).

- gu.komorowski:21:gaussian Gu, Yu and Tomasz Komorowski (2021a). “Gaussian fluctuations from random Schrödinger equation”. in *Comm. Partial Differential Equations*: 46.2, pages 201–232. ISSN: 0360-5302. DOI: [10.1080/03605302.2020.1836493](https://doi.org/10.1080/03605302.2020.1836493). URL: <https://doi.org/10.1080/03605302.2020.1836493> (backrefpage 34).
- gu.komorowski:21:high — (october 2021b). “High temperature behaviors of the directed polymer on a cylinder”. in *preprint arXiv:2110.07368*: URL: <https://www.arxiv.org/abs/2110.07368> (backrefpage 34).
- gu.komorowski:21:kpz — (april 2021c). “KPZ on torus: Gaussian fluctuations”. in *preprint arXiv:2104.13540*: URL: <https://www.arxiv.org/abs/2104.13540> (backrefpage 34).
- gu.komorowski:22:another — (march 2022a). “Another look at the Balázs-Quastel-Seppäläinen theorem”. in *preprint arXiv:2203.03733*: URL: <https://www.arxiv.org/abs/2203.03733> (backrefpage 34).
- gu.komorowski:22:gaussian — (january 2022b). “Gaussian fluctuations of replica overlap in directed polymers”. in *preprint arXiv:2201.07097*: URL: <https://www.arxiv.org/abs/2201.07097> (backrefpage 34).
- gu.komorowski:22:gaussian*1 — (2022c). “Gaussian fluctuations of replica overlap in directed polymers”. in *Electron. Commun. Probab.*: 27, Paper No. 33, 12. DOI: [10.18287/2541-7525-2021-27-2-33-47](https://doi.org/10.18287/2541-7525-2021-27-2-33-47). URL: <https://doi.org/10.18287/2541-7525-2021-27-2-33-47> (backrefpage 34).
- gu.komorowski:22:high — (2022d). “High temperature behaviors of the directed polymer on a cylinder”. in *J. Stat. Phys.*: 186.3, Paper No. 48, 15. ISSN: 0022-4715. DOI: [10.1007/s10955-022-02899-2](https://doi.org/10.1007/s10955-022-02899-2). URL: <https://doi.org/10.1007/s10955-022-02899-2> (backrefpage 34).
- gu.komorowski.ea:18:fluctuations Gu, Yu, Tomasz Komorowski and Lenya Ryzhik (2018a). “Fluctuations of random semilinear advection equations”. in *SIAM J. Math. Anal.*: 50.5, pages 5293–5336. ISSN: 0036-1410. DOI: [10.1137/18M116842X](https://doi.org/10.1137/18M116842X). URL: <https://doi.org/10.1137/18M116842X> (backrefpage 34).
- gu.komorowski.ea:18:schrodinger — (2018b). “The Schrödinger equation with spatial white noise: the average wave function”. in *J. Funct. Anal.*: 274.7, pages 2113–2138. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2018.01.015](https://doi.org/10.1016/j.jfa.2018.01.015). URL: <https://doi.org/10.1016/j.jfa.2018.01.015> (backrefpage 34).
- gu.li:20:fluctuations Gu, Yu and Jiawei Li (2020). “Fluctuations of a nonlinear stochastic heat equation in dimensions three and higher”. in *SIAM J. Math. Anal.*: 52.6, pages 5422–5440. ISSN: 0036-1410. DOI: [10.1137/19M1296380](https://doi.org/10.1137/19M1296380). URL: <https://doi.org/10.1137/19M1296380> (backrefpage 34).
- gu.mourrat:16:pointwise Gu, Yu and Jean-Christophe Mourrat (2016a). “Pointwise two-scale expansion for parabolic equations with random coefficients”. in *Probab. Theory Related Fields*: 166.1-2, pages 585–618. ISSN: 0178-8051. DOI: [10.1007/s00440-015-0667-z](https://doi.org/10.1007/s00440-015-0667-z). URL: <https://doi.org/10.1007/s00440-015-0667-z> (backrefpage 34).
- gu.mourrat:16:scaling — (2016b). “Scaling limit of fluctuations in stochastic homogenization”. in *Multiscale Model. Simul.*: 14.1, pages 452–481. ISSN: 1540-3459. DOI: [10.1137/15M1010683](https://doi.org/10.1137/15M1010683). URL: <https://doi.org/10.1137/15M1010683> (backrefpage 34).
- 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](https://doi.org/10.1214/17-EJP51). URL: <https://doi.org/10.1214/17-EJP51> (backrefpage 34).
- 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, pages 179–219. ISSN:

	2690-0998. DOI: 10.2140/pmp.2021.2.179 . URL: https://doi.org/10.2140/pmp.2021.2.179 (backrefpage 34).
<code>gu.ryzhik:16:random</code>	Gu, Yu and Lenya Ryzhik (2016). “The random Schrödinger equation: homogenization in time-dependent potentials”. in <i>Multiscale Model. Simul.</i> : 14.1, pages 323–363. ISSN: 1540-3459. DOI: 10.1137/15M1024986 . URL: https://doi.org/10.1137/15M1024986 (backrefpage 34).
<code>gu.ryzhik:17:random</code>	— (2017). “The random Schrödinger equation: slowly decorrelating time-dependent potentials”. in <i>Commun. Math. Sci.</i> : 15.2, pages 359–378. ISSN: 1539-6746. DOI: 10.4310/CMS.2017.v15.n2.a4 . URL: https://doi.org/10.4310/CMS.2017.v15.n2.a4 (backrefpage 34).
<code>u.ryzhik.ea:18:edwards-wilkinson</code>	Gu, Yu, Lenya Ryzhik and Ofer Zeitouni (2018). “The Edwards-Wilkinson limit of the random heat equation in dimensions three and higher”. in <i>Comm. Math. Phys.</i> : 363.2, pages 351–388. ISSN: 0010-3616. DOI: 10.1007/s00220-018-3202-0 . URL: https://doi.org/10.1007/s00220-018-3202-0 (backrefpage 34).
<code>gu.tsai:19:another</code>	Gu, Yu and Li-Cheng Tsai (2019). “Another look into the Wong-Zakai theorem for stochastic heat equation”. in <i>Ann. Appl. Probab.</i> : 29.5, pages 3037–3061. ISSN: 1050-5164. DOI: 10.1214/19-AAP1474 . URL: https://doi.org/10.1214/19-AAP1474 (backrefpage 34).
<code>gu.xu:18:moments</code>	Gu, Yu and Weijun Xu (2018). “Moments of 2D parabolic Anderson model”. in <i>Asymptot. Anal.</i> : 108.3, pages 151–161. ISSN: 0921-7134. DOI: 10.3233/asy-171460 . URL: https://doi.org/10.3233/asy-171460 (backrefpage 34).
<code>gubinelli:04:controlling</code>	Gubinelli, M. (2004). “Controlling rough paths”. in <i>J. Funct. Anal.</i> : 216.1, pages 86–140. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2004.01.002 . URL: https://doi.org/10.1016/j.jfa.2004.01.002 (backrefpage 34).
<code>gubinelli.ugurcan.ea:20:semilinear</code>	Gubinelli, M., B. Ugurcan and I. Zachhuber (2020). “Semilinear evolution equations for the Anderson Hamiltonian in two and three dimensions”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 8.1, pages 82–149. ISSN: 2194-0401. DOI: 10.1007/s40072-019-00143-9 . URL: https://doi.org/10.1007/s40072-019-00143-9 (backrefpage 34).
<code>gubinelli.hofmanova:19:global</code>	Gubinelli, Massimiliano and Martina Hofmanová (2019). “Global solutions to elliptic and parabolic Φ^4 models in Euclidean space”. in <i>Comm. Math. Phys.</i> : 368.3, pages 1201–1266. ISSN: 0010-3616. DOI: 10.1007/s00220-019-03398-4 . URL: https://doi.org/10.1007/s00220-019-03398-4 (backrefpage 34).
<code>li.imkeller.ea:15:paracontrolled</code>	Gubinelli, Massimiliano, Peter Imkeller and Nicolas Perkowski (2015). “Paracontrolled distributions and singular PDEs”. in <i>Forum Math. Pi</i> : 3, e6, 75. DOI: 10.1017/fmp.2015.2 . URL: https://doi.org/10.1017/fmp.2015.2 (backrefpage 34).
<code>gubinelli.lejay.ea:06:young</code>	Gubinelli, Massimiliano, Antoine Lejay and Samy Tindel (2006). “Young integrals and SPDEs”. in <i>Potential Anal.</i> : 25.4, pages 307–326. ISSN: 0926-2601. DOI: 10.1007/s11118-006-9013-5 . URL: https://doi.org/10.1007/s11118-006-9013-5 (backrefpage 34).
<code>gubinelli.perkowski:17:kpz</code>	Gubinelli, Massimiliano and Nicolas Perkowski (2017). “KPZ reloaded”. in <i>Comm. Math. Phys.</i> : 349.1, pages 165–269. ISSN: 0010-3616. DOI: 10.1007/s00220-016-2788-3 . URL: https://doi.org/10.1007/s00220-016-2788-3 (backrefpage 34).
<code>gubinelli.perkowski:18:energy</code>	Gubinelli, Massimiliano and Nicolas Perkowski (2018b). “Energy solutions of KPZ are unique”. in <i>J. Amer. Math. Soc.</i> : 31.2, pages 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> (backrefpage 34).
- `gubinelli.tindel:10:rough` Gubinelli, Massimiliano **and** Samy Tindel (2010). “Rough evolution equations”. in *Ann. Probab.*: 38.1, **pages** 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> (backrefpage 34).
- `gubser.klebanov:94:modified` 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, **pages** 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) (backrefpage 34).
- `guerin.meleard.ea:06:estimates` Guérin, Hélène, Sylvie Méléard **and** Eulalia Nualart (2006). “Estimates for the density of a nonlinear Landau process”. in *J. Funct. Anal.*: 238.2, **pages** 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> (backrefpage 34).
- `guerngar.nane:20:moment` 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, **pages** 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> (backrefpage 34).
- `guerngar.nane.ea:21:simultaneous` Guerngar, Ngartelbaye, Erkan Nane **and others** (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, **pages** 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> (backrefpage 34).
- `guerra:03:broken` Guerra, Francesco (2003). “Broken replica symmetry bounds in the mean field spin glass model”. in *Comm. Math. Phys.*: 233.1, **pages** 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> (backrefpage 34).
- `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, **pages** 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> (backrefpage 34).
- `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, **pages** 1053–1075. ISSN: 0736-2994. DOI: [10.1080/07362990802286483](https://doi.org/10.1080/07362990802286483). URL: <https://doi.org/10.1080/07362990802286483> (backrefpage 34).
- `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, **pages** 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> (backrefpage 34).
- `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, **pages** 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> (backrefpage 34).

guo.song.ea:23:stochastic	Guo, Yuhui, Jian Song and Xiaoming Song (march 2023). “Stochastic fractional diffusion equations with Gaussian noise rough in space”. <i>inpreprint arXiv:2303.11939</i> : URL: http://arXiv.org/abs/2303.11939 (backrefpage 34).
guttorp.gneiting:06:studies	Guttorp, Peter and Tilmann Gneiting (2006). “Studies in the history of probability and statistics. XLIX. On the Matérn correlation family”. <i>inBiometrika</i> : 93.4, pages 989–995. ISSN: 0006-3444. DOI: 10.1093/biomet/93.4.989 . URL: https://doi.org/10.1093/biomet/93.4.989 (backrefpage 35).
gyongy:82:on	Gyöngy, I. (1982). “On stochastic equations with respect to semimartingales. III”. <i>inStochastics</i> : 7.4, pages 231–254. ISSN: 0090-9491. DOI: 10.1080/17442508208833220 . URL: https://doi.org/10.1080/17442508208833220 (backrefpage 35).
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”. <i>inStochastics</i> : 6.3-4, pages 153–173. ISSN: 0090-9491. DOI: 10.1080/17442508208833202 . URL: https://doi.org/10.1080/17442508208833202 (backrefpage 35).
gyongy:98:lattice	Gyöngy, István (1998). “Lattice approximations for stochastic quasi-linear parabolic partial differential equations driven by space-time white noise. I”. <i>inPotential Anal.</i> : 9.1, pages 1–25. ISSN: 0926-2601. DOI: 10.1023/A:1008615012377 . URL: https://doi.org/10.1023/A:1008615012377 (backrefpage 35).
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”. <i>inStochastic Process. Appl.</i> : 58.1, pages 57–72. ISSN: 0304-4149. DOI: 10.1016/0304-4149(95)00010-5 . URL: https://doi.org/10.1016/0304-4149(95)00010-5 (backrefpage 35).
gyongy.nualart:97:implicit	— (1997). “Implicit scheme for stochastic parabolic partial differential equations driven by space-time white noise”. <i>inPotential Anal.</i> : 7.4, pages 725–757. ISSN: 0926-2601. DOI: 10.1023/A:1017998901460 . URL: https://doi.org/10.1023/A:1017998901460 (backrefpage 35).
gyongy.nualart:99:on	— (1999). “On the stochastic Burgers’ equation in the real line”. <i>inAnn. Probab.</i> : 27.2, pages 782–802. ISSN: 0091-1798. DOI: 10.1214/aop/1022677386 . URL: https://doi.org/10.1214/aop/1022677386 (backrefpage 35).
gyongy.nualart.ea:95:approximation	Gyöngy, István, David Nualart and Marta Sanz-Solé (1995). “Approximation and support theorems in modulus spaces”. <i>inProbab. Theory Related Fields</i> : 101.4, pages 495–509. ISSN: 0178-8051. DOI: 10.1007/BF01202782 . URL: https://doi.org/10.1007/BF01202782 (backrefpage 35).
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”. <i>inProbab. Theory Related Fields</i> : 97.1-2, pages 211–229. ISSN: 0178-8051. DOI: 10.1007/BF01199321 . URL: https://doi.org/10.1007/BF01199321 (backrefpage 35).
hairer:11:rough	Hairer, M. (2011). “Rough stochastic PDEs”. <i>inComm. Pure Appl. Math.</i> : 64.11, pages 1547–1585. ISSN: 0010-3640. DOI: 10.1002/cpa.20383 . URL: https://doi.org/10.1002/cpa.20383 (backrefpage 35).
hairer:14:theory	— (2014a). “A theory of regularity structures”. <i>inInvent. Math.</i> : 198.2, pages 269–504. ISSN: 0020-9910. DOI: 10.1007/s00222-014-0505-4 . URL: https://doi.org/10.1007/s00222-014-0505-4 (backrefpage 35).

hairer.matetski:16:optimal	Hairer, M. and K. Matetski (2016). “Optimal rate of convergence for stochastic Burgers-type equations”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 4.2, pages 402–437. ISSN: 2194-0401. DOI: 10.1007/s40072-015-0067-5 . URL: https://doi.org/10.1007/s40072-015-0067-5 (backrefpage 35).
hairer.matetski:18:discretisations	— (2018). “Discretisations of rough stochastic PDEs”. in <i>Ann. Probab.</i> : 46.3, pages 1651–1709. ISSN: 0091-1798. DOI: 10.1214/17-AOP1212 . URL: https://doi.org/10.1214/17-AOP1212 (backrefpage 35).
hairer.mattingly:18:strong	Hairer, M. and J. Mattingly (2018). “The strong Feller property for singular stochastic PDEs”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 54.3, pages 1314–1340. ISSN: 0246-0203. DOI: 10.1214/17-AIHP840 . URL: https://doi.org/10.1214/17-AIHP840 (backrefpage 35).
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 <i>Probab. Theory Related Fields</i> : 149.1-2, pages 223–259. ISSN: 0178-8051. DOI: 10.1007/s00440-009-0250-6 . URL: https://doi.org/10.1007/s00440-009-0250-6 (backrefpage 35).
hairer.ohashi:07:ergodic	Hairer, M. and A. Ohashi (2007). “Ergodic theory for SDEs with extrinsic memory”. in <i>Ann. Probab.</i> : 35.5, pages 1950–1977. ISSN: 0091-1798. DOI: 10.1214/009117906000001141 . URL: https://doi.org/10.1214/009117906000001141 (backrefpage 35).
hairer.pavliotis:08:from	Hairer, M. and G. A. Pavliotis (2008). “From ballistic to diffusive behavior in periodic potentials”. in <i>J. Stat. Phys.</i> : 131.1, pages 175–202. ISSN: 0022-4715. DOI: 10.1007/s10955-008-9493-3 . URL: https://doi.org/10.1007/s10955-008-9493-3 (backrefpage 35).
hairer.pillai:11:ergodicity	Hairer, M. and N. S. Pillai (2011). “Ergodicity of hypoelliptic SDEs driven by fractional Brownian motion”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 47.2, pages 601–628. ISSN: 0246-0203. DOI: 10.1214/10-AIHP377 . URL: https://doi.org/10.1214/10-AIHP377 (backrefpage 35).
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 <i>Ann. Appl. Probab.</i> : 17.5-6, pages 1657–1706. ISSN: 1050-5164. DOI: 10.1214/07-AAP441 . URL: https://doi.org/10.1214/07-AAP441 (backrefpage 35).
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 <i>Commun. Math. Sci.</i> : 3.4, pages 587–603. ISSN: 1539-6746. URL: http://projecteuclid.org/euclid.cms/1144429334 (backrefpage 35).
hairer:05:ergodicity	Hairer, Martin (2005b). “Ergodicity of stochastic differential equations driven by fractional Brownian motion”. in <i>Ann. Probab.</i> : 33.2, pages 703–758. ISSN: 0091-1798. DOI: 10.1214/009117904000000892 . URL: https://doi.org/10.1214/009117904000000892 (backrefpage 35).
hairer:09:how	— (2009b). “How hot can a heat bath get?” in <i>Comm. Math. Phys.</i> : 292.1, pages 131–177. ISSN: 0010-3616. DOI: 10.1007/s00220-009-0857-6 . URL: https://doi.org/10.1007/s00220-009-0857-6 (backrefpage 35).
hairer:11:on	— (2011). “On Malliavin’s proof of Hörmander’s theorem”. in <i>Bull. Sci. Math.</i> : 135.6-7, pages 650–666. ISSN: 0007-4497. DOI: 10.1016/j.bulsci.2011.07.007 . URL: https://doi.org/10.1016/j.bulsci.2011.07.007 (backrefpage 35).

hairer:12:singular

Hairer, Martin (2012). “Singular perturbations to semilinear stochastic heat equations”. in *Probab. Theory Related Fields*: 152.1-2, **pages** 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> (**backrefpage 35**).

hairer:13:solving

— (2013). “Solving the KPZ equation”. in *Ann. of Math. (2)*: 178.2, **pages** 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> (**backrefpage 35**).

hairer:15:introduction

— (2015). “Introduction to regularity structures”. in *Braz. J. Probab. Stat.*: 29.2, **pages** 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> (**backrefpage 35**).

hairer:18:renormalisation

— (2018b). “Renormalisation of parabolic stochastic PDEs”. in *Jpn. J. Math.*: 13.2, **pages** 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> (**backrefpage 35**).

hairer.hutzenthaler.ea:15:loss

Hairer, Martin, Martin Hutzenthaler **and** Arnulf Jentzen (2015). “Loss of regularity for Kolmogorov equations”. in *Ann. Probab.*: 43.2, **pages** 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> (**backrefpage 35**).

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, **pages** 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> (**backrefpage 35**).

hairer.iyer.ea:18:fractional

Hairer, Martin, Gautam Iyer **and others** (2018). “A fractional kinetic process describing the intermediate time behaviour of cellular flows”. in *Ann. Probab.*: 46.2, **pages** 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> (**backrefpage 35**).

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> (**backrefpage 35**).

hairer.kelly:15:geometric

— (2015). “Geometric versus non-geometric rough paths”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 51.1, **pages** 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> (**backrefpage 35**).

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, **pages** 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> (**backrefpage 35**).

hairer.labbe:15:simple

Hairer, Martin **and** Cyril Labbé (2015). “A simple construction of the continuum parabolic Anderson model on \mathbf{R}^2 ”. in *Electron. Commun. Probab.*: 20, no. 43, 11. DOI: [10.1214/ECP.v20-4038](https://doi.org/10.1214/ECP.v20-4038). URL: <https://doi.org/10.1214/ECP.v20-4038> (**backrefpage 35**).

hairer.labbe:17:reconstruction

— (2017). “The reconstruction theorem in Besov spaces”. in *J. Funct. Anal.*: 273.8, **pages** 2578–2618. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2017.07.002](https://doi.org/10.1016/j.jfa.2017.07.002). URL: <https://doi.org/10.1016/j.jfa.2017.07.002> (**backrefpage 35**).

hairer.labbe:18:multiplicative

— (2018). “Multiplicative stochastic heat equations on the whole space”. in *J. Eur. Math. Soc. (JEMS)*: 20.4, **pages** 1005–1054. ISSN: 1435-

9855. DOI: [10.4171/JEMS/781](https://doi.org/10.4171/JEMS/781). URL: <https://doi.org/10.4171/JEMS/781> (backrefpage 35).
- `hairer.li:20:averaging` Hairer, Martin and Xue-Mei Li (2020). “Averaging dynamics driven by fractional Brownian motion”. in *Ann. Probab.*: 48.4, **pages** 1826–1860. ISSN: 0091-1798. DOI: [10.1214/19-AOP1408](https://doi.org/10.1214/19-AOP1408). URL: <https://doi.org/10.1214/19-AOP1408> (backrefpage 35).
- `hairer.maas:12:spatial` Hairer, Martin and Jan Maas (2012). “A spatial version of the Itô-Stratonovich correction”. in *Ann. Probab.*: 40.4, **pages** 1675–1714. ISSN: 0091-1798. DOI: [10.1214/11-AOP662](https://doi.org/10.1214/11-AOP662). URL: <https://doi.org/10.1214/11-AOP662> (backrefpage 35).
- `hairer.maas.ea:14:approximating` Hairer, Martin, Jan Maas and Hendrik Weber (2014). “Approximating rough stochastic PDEs”. in *Comm. Pure Appl. Math.*: 67.5, **pages** 776–870. ISSN: 0010-3640. DOI: [10.1002/cpa.21495](https://doi.org/10.1002/cpa.21495). URL: <https://doi.org/10.1002/cpa.21495> (backrefpage 35).
- `hairer.majda:10:simple` Hairer, Martin and Andrew J. Majda (2010). “A simple framework to justify linear response theory”. in *Nonlinearity*: 23.4, **pages** 909–922. ISSN: 0951-7715. DOI: [10.1088/0951-7715/23/4/008](https://doi.org/10.1088/0951-7715/23/4/008). URL: <https://doi.org/10.1088/0951-7715/23/4/008> (backrefpage 35).
- `hairer.manson:10:periodic` Hairer, Martin and Charles Manson (2010b). “Periodic homogenization with an interface: the one-dimensional case”. in *Stochastic Process. Appl.*: 120.8, **pages** 1589–1605. ISSN: 0304-4149. DOI: [10.1016/j.spa.2010.03.016](https://doi.org/10.1016/j.spa.2010.03.016). URL: <https://doi.org/10.1016/j.spa.2010.03.016> (backrefpage 36).
- `hairer.manson:11:periodic` — (2011). “Periodic homogenization with an interface: the multi-dimensional case”. in *Ann. Probab.*: 39.2, **pages** 648–682. ISSN: 0091-1798. DOI: [10.1214/10-AOP564](https://doi.org/10.1214/10-AOP564). URL: <https://doi.org/10.1214/10-AOP564> (backrefpage 36).
- `hairer.mattingly:04:ergodic` Hairer, Martin and Jonathan C. Mattingly (2004). “Ergodic properties of highly degenerate 2D stochastic Navier-Stokes equations”. in *C. R. Math. Acad. Sci. Paris*: 339.12, **pages** 879–882. ISSN: 1631-073X. DOI: [10.1016/j.crma.2004.09.035](https://doi.org/10.1016/j.crma.2004.09.035). URL: <https://doi.org/10.1016/j.crma.2004.09.035> (backrefpage 36).
- `hairer.mattingly:06:ergodicity` — (2006). “Ergodicity of the 2D Navier-Stokes equations with degenerate stochastic forcing”. in *Ann. of Math. (2)*: 164.3, **pages** 993–1032. ISSN: 0003-486X. DOI: [10.4007/annals.2006.164.993](https://doi.org/10.4007/annals.2006.164.993). URL: <https://doi.org/10.4007/annals.2006.164.993> (backrefpage 36).
- `hairer.mattingly:08:spectral` — (2008). “Spectral gaps in Wasserstein distances and the 2D stochastic Navier-Stokes equations”. in *Ann. Probab.*: 36.6, **pages** 2050–2091. ISSN: 0091-1798. DOI: [10.1214/08-AOP392](https://doi.org/10.1214/08-AOP392). URL: <https://doi.org/10.1214/08-AOP392> (backrefpage 36).
- `hairer.mattingly:09:slow` — (2009). “Slow energy dissipation in anharmonic oscillator chains”. in *Comm. Pure Appl. Math.*: 62.8, **pages** 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> (backrefpage 36).
- `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> (backrefpage 36).
- `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, **pages** 793–796.

	ISSN: 1631-073X. DOI: 10.1016/j.crma.2004.09.002 . URL: https://doi.org/10.1016/j.crma.2004.09.002 (backrefpage 36).
<code>hairer.pardoux:15:wong-zakai</code>	Hairer, Martin and Étienne Pardoux (2015). “A Wong-Zakai theorem for stochastic PDEs”. in <i>J. Math. Soc. Japan</i> : 67.4, pages 1551–1604. ISSN: 0025-5645. DOI: 10.2969/jmsj/06741551 . URL: https://doi.org/10.2969/jmsj/06741551 (backrefpage 36).
<code>hairer.pardoux:21:fluctuations</code>	— (2021). “Fluctuations around a homogenised semilinear random PDE”. in <i>Arch. Ration. Mech. Anal.</i> : 239.1, pages 151–217. ISSN: 0003-9527. DOI: 10.1007/s00205-020-01574-8 . URL: https://doi.org/10.1007/s00205-020-01574-8 (backrefpage 36).
<code>hairer.pardoux:08:homogenization</code>	Hairer, Martin and Etienne Pardoux (2008). “Homogenization of periodic linear degenerate PDEs”. in <i>J. Funct. Anal.</i> : 255.9, pages 2462–2487. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.04.014 . URL: https://doi.org/10.1016/j.jfa.2008.04.014 (backrefpage 36).
<code>hairer.pardoux.ea:13:random</code>	Hairer, Martin, Etienne Pardoux and Andrey Piatnitski (2013). “Random homogenisation of a highly oscillatory singular potential”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 1.4, pages 571–605. ISSN: 2194-0401. DOI: 10.1007/s40072-013-0018-y . URL: https://doi.org/10.1007/s40072-013-0018-y (backrefpage 36).
<code>hairer.pillai:13:regularity</code>	Hairer, Martin and Natesh S. Pillai (2013). “Regularity of laws and ergodicity of hypoelliptic SDEs driven by rough paths”. in <i>Ann. Probab.</i> : 41.4, pages 2544–2598. ISSN: 0091-1798. DOI: 10.1214/12-AOP777 . URL: https://doi.org/10.1214/12-AOP777 (backrefpage 36).
<code>hairer.quastel:18:class</code>	Hairer, Martin and Jeremy Quastel (2018). “A class of growth models rescaling to KPZ”. in <i>Forum Math. Pi</i> : 6, e3, 112. DOI: 10.1017/fmp.2018.2 . URL: https://doi.org/10.1017/fmp.2018.2 (backrefpage 36).
<code>hairer.ryser.ea:12:triviality</code>	Hairer, Martin, Marc D. Ryser and Hendrik Weber (2012). “Triviality of the 2D stochastic Allen-Cahn equation”. in <i>Electron. J. Probab.</i> : 17, no. 39, 14. DOI: 10.1214/EJP.v17-1731 . URL: https://doi.org/10.1214/EJP.v17-1731 (backrefpage 36).
<code>hairer.shen:16:dynamical</code>	Hairer, Martin and Hao Shen (2016). “The dynamical sine-Gordon model”. in <i>Comm. Math. Phys.</i> : 341.3, pages 933–989. ISSN: 0010-3616. DOI: 10.1007/s00220-015-2525-3 . URL: https://doi.org/10.1007/s00220-015-2525-3 (backrefpage 36).
<code>hairer.shen:17:central</code>	— (2017). “A central limit theorem for the KPZ equation”. in <i>Ann. Probab.</i> : 45.6B, pages 4167–4221. ISSN: 0091-1798. DOI: 10.1214/16-AOP1162 . URL: https://doi.org/10.1214/16-AOP1162 (backrefpage 36).
<code>hairer.stuart.ea:14:spectral</code>	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, pages 2455–2490. ISSN: 1050-5164. DOI: 10.1214/13-AAP982 . URL: https://doi.org/10.1214/13-AAP982 (backrefpage 36).
<code>hairer.stuart.ea:11:sampling</code>	Hairer, Martin, Andrew M. Stuart and Jochen Voss (2011). “Sampling conditioned hypoelliptic diffusions”. in <i>Ann. Appl. Probab.</i> : 21.2, pages 669–698. ISSN: 1050-5164. DOI: 10.1214/10-AAP708 . URL: https://doi.org/10.1214/10-AAP708 (backrefpage 36).
<code>hairer.voss:11:approximations</code>	Hairer, Martin and Jochen Voss (2011). “Approximations to the stochastic Burgers equation”. in <i>J. Nonlinear Sci.</i> : 21.6, pages 897–920. ISSN: 0938-8974. DOI: 10.1007/s00332-011-9104-3 . URL: https://doi.org/10.1007/s00332-011-9104-3 (backrefpage 36).

hairer.weare:14:improved	Hairer, Martin and Jonathan Weare (2014). “Improved diffusion Monte Carlo”. in <i>Comm. Pure Appl. Math.</i> : 67.12, pages 1995–2021. ISSN: 0010-3640. DOI: 10.1002/cpa.21526 . URL: https://doi.org/10.1002/cpa.21526 (backrefpage 36).
hairer.weare:15:corrigendum	— (2015a). “Corrigendum: Improved diffusion Monte Carlo [MR3272366]”. in <i>Comm. Pure Appl. Math.</i> : 68.8, pages 1285–1286. ISSN: 0010-3640. DOI: 10.1002/cpa.21587 . URL: https://doi.org/10.1002/cpa.21587 (backrefpage 36).
hairer.weare:15:brownian	— (2015b). “The Brownian fan”. in <i>Comm. Pure Appl. Math.</i> : 68.1, pages 1–60. ISSN: 0010-3640. DOI: 10.1002/cpa.21544 . URL: https://doi.org/10.1002/cpa.21544 (backrefpage 36).
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, pages 1011–1013. ISSN: 0178-8051. DOI: 10.1007/s00440-013-0538-4 . URL: https://doi.org/10.1007/s00440-013-0538-4 (backrefpage 36).
hairer.weber:13:rough	— (2013b). “Rough Burgers-like equations with multiplicative noise”. in <i>Probab. Theory Related Fields</i> : 155.1-2, pages 71–126. ISSN: 0178-8051. DOI: 10.1007/s00440-011-0392-1 . URL: https://doi.org/10.1007/s00440-011-0392-1 (backrefpage 36).
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.</i> (6): 24.1, pages 55–92. ISSN: 0240-2963. DOI: 10.5802/afst.1442 . URL: https://doi.org/10.5802/afst.1442 (backrefpage 36).
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, pages 688–746. ISSN: 0010-3640. DOI: 10.1002/cpa.21738 . URL: https://doi.org/10.1002/cpa.21738 (backrefpage 36).
hairer.xu:19:large	— (2019). “Large scale limit of interface fluctuation models”. in <i>Ann. Probab.</i> : 47.6, pages 3478–3550. ISSN: 0091-1798. DOI: 10.1214/18-aop1317 . URL: https://doi.org/10.1214/18-aop1317 (backrefpage 36).
hajek:85:mean	Hajek, Bruce (1985). “Mean stochastic comparison of diffusions”. in <i>Z. Wahrsch. Verw. Gebiete</i> : 68.3, pages 315–329. ISSN: 0044-3719. DOI: 10.1007/BF00532643 . URL: https://doi.org/10.1007/BF00532643 (backrefpage 36).
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. Anal.</i> : 254.5, pages 1217–1234. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.11.020 . URL: https://doi.org/10.1016/j.jfa.2007.11.020 (backrefpage 36).
halperin:65:greens	Halperin, Bertrand I. (1965). “Green’s functions for a particle in a one-dimensional random potential”. in <i>Phys. Rev. (2)</i> : 139, A104–A117. ISSN: 0031-899X (backrefpage 36).
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 <i>Physics Reports</i> : 254.4, pages 215–414. ISSN: 0370-1573. DOI: https://doi.org/10.1016/0370-1573(94)00087-J . URL: https://www.sciencedirect.com/science/article/pii/037015739400087J (backrefpage 36).
halsey.honda.ea:96:multifractal	Halsey, Thomas C., Katsuya Honda and Bertrand Duplantier (1996). “Multifractal dimensions for branched growth”. in <i>J. Statist. Phys.</i> :

- 85.5-6, **pages** 681–743. ISSN: 0022-4715. DOI: [10.1007/BF02199360](https://doi.org/10.1007/BF02199360). URL: <https://doi.org/10.1007/BF02199360> (**backrefpage 36**).
- `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, **pages** 403–412. ISSN: 0218-348X. DOI: [10.1142/S0218348X02001270](https://doi.org/10.1142/S0218348X02001270). URL: <https://doi.org/10.1142/S0218348X02001270> (**backrefpage 36**).
- `hammersley:62:generalization` Hammersley, J. M. (1962). “Generalization of the fundamental theorem on sub-additive functions”. in *Proc. Cambridge Philos. Soc.*: 58, **pages** 235–238. ISSN: 0008-1981. DOI: [10.1017/s030500410003646x](https://doi.org/10.1017/s030500410003646x). URL: <https://doi.org/10.1017/s030500410003646x> (**backrefpage 36**).
- `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, **pages** 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> (**backrefpage 36**).
- `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, **pages** 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> (**backrefpage 36**).
- `han.hu.ea:19:on` — (2019). “On pricing barrier control in a regime-switching regulated market”. in *Quant. Finance*: 19.3, **pages** 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> (**backrefpage 36**).
- `handcock.stein:93:bayesian` Handcock, Mark S and Michael L Stein (1993). “A Bayesian analysis of kriging”. in *Technometrics*: 35.4, **pages** 403–410 (**backrefpage 36**).
- `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, **pages** 368–390. ISSN: 0162-1459. URL: [http://links.jstor.org/sici?sici=0162-1459\(199406\)89:426%3C368:AATSSM%3E2.0.CO;2-Z&origin=MSN](http://links.jstor.org/sici?sici=0162-1459(199406)89:426%3C368:AATSSM%3E2.0.CO;2-Z&origin=MSN) (**backrefpage 36**).
- `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, **pages** 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> (**backrefpage 36**).
- `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, **pages** 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> (**backrefpage 36**).
- `harang.tindel:21:volterra` Harang, Fabian A. and Samy Tindel (2021). “Volterra equations driven by rough signals”. in *Stochastic Process. Appl.*: 142, **pages** 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> (**backrefpage 36**).
- `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, **pages** 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> (**backrefpage 36**).

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 <i>J. Theoret. Probab.</i> : 32.3, pages 1105–1144. ISSN: 0894-9840. DOI: 10.1007/s10959-018-0833-1 . URL: https://doi.org/10.1007/s10959-018-0833-1 (backrefpage 36).
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 <i>Stochastic Process. Appl.</i> : 122.10, pages 3460–3505. ISSN: 0304-4149. DOI: 10.1016/j.spa.2012.06.008 . URL: https://doi.org/10.1016/j.spa.2012.06.008 (backrefpage 36).
harnett.nualart:13:central	— (2013). “Central limit theorem for a Stratonovich integral with Malliavin calculus”. in <i>Ann. Probab.</i> : 41.4, pages 2820–2879. ISSN: 0091-1798. DOI: 10.1214/12-AOP769 . URL: https://doi.org/10.1214/12-AOP769 (backrefpage 37).
harnett.nualart:14:central	— (2014). “Central limit theorem for an iterated integral with respect to fBm with $H > 1/2$ ”. in <i>Stochastics</i> : 86.2, pages 187–202. ISSN: 1744-2508. DOI: 10.1080/17442508.2013.774403 . URL: https://doi.org/10.1080/17442508.2013.774403 (backrefpage 37).
harnett.nualart:15:on	— (2015). “On Simpson’s rule and fractional Brownian motion with $H = 1/10$ ”. in <i>J. Theoret. Probab.</i> : 28.4, pages 1651–1688. ISSN: 0894-9840. DOI: 10.1007/s10959-014-0552-1 . URL: https://doi.org/10.1007/s10959-014-0552-1 (backrefpage 37).
harnett.nualart:18:central	— (2018). “Central limit theorem for functionals of a generalized self-similar Gaussian process”. in <i>Stochastic Process. Appl.</i> : 128.2, pages 404–425. ISSN: 0304-4149. DOI: 10.1016/j.spa.2017.04.014 . URL: https://doi.org/10.1016/j.spa.2017.04.014 (backrefpage 37).
harris:60:lower	Harris, T. E. (1960). “A lower bound for the critical probability in a certain percolation process”. in <i>Proc. Cambridge Philos. Soc.</i> : 56, pages 13–20. ISSN: 0008-1981 (backrefpage 37).
bold.mathai.ea:11:mittag-leffler	Haubold, H. J., A. M. Mathai and R. K. Saxena (2011). “Mittag-Leffler functions and their applications”. in <i>J. Appl. Math.</i> : Art. ID 298628, 51. ISSN: 1110-757X. DOI: 10.1155/2011/298628 . URL: https://doi.org/10.1155/2011/298628 (backrefpage 37).
hausenblas.seidler:08:stochastic	Hausenblas, Erika and Jan Seidler (2008). “Stochastic convolutions driven by martingales: maximal inequalities and exponential integrability”. in <i>Stoch. Anal. Appl.</i> : 26.1, pages 98–119. ISSN: 0736-2994. DOI: 10.1080/07362990701673047 . URL: https://doi.org/10.1080/07362990701673047 (backrefpage 37).
hawkes:79:potential	Hawkes, John (1979). “Potential theory of Lévy processes”. in <i>Proc. London Math. Soc. (3)</i> : 38.2, pages 335–352. ISSN: 0024-6115. DOI: 10.1112/plms/s3-38.2.335 . URL: https://doi.org/10.1112/plms/s3-38.2.335 (backrefpage 37).
hayakawa:73:on	Hayakawa, Kantaro (1973). “On nonexistence of global solutions of some semilinear parabolic differential equations”. in <i>Proc. Japan Acad.</i> : 49, pages 503–505. ISSN: 0021-4280. URL: http://projecteuclid.org/euclid.pja/1195519254 (backrefpage 37).
hedberg:81:spectral	Hedberg, Lars Inge (1981). “Spectral synthesis in Sobolev spaces, and uniqueness of solutions of the Dirichlet problem”. in <i>Acta Math.</i> : 147.3-4, pages 237–264. ISSN: 0001-5962. DOI: 10.1007/BF02392874 . URL: https://doi.org/10.1007/BF02392874 (backrefpage 37).

helfer.wise:16:note	Helfer, Joseph and Daniel T. Wise (2016). “A note on maxima in random walks”. in <i>Electron. J. Combin.</i> : 23.1, Paper 1.17, 10. DOI: 10.37236/5330 . URL: https://doi.org/10.37236/5330 (backrefpage 37).
henderson.rajeev:98:renormalized	Henderson, R. J. and S. G. Rajeev (1998). “Renormalized contact potential in two dimensions”. in <i>J. Math. Phys.</i> : 39.2, pages 749–759. ISSN: 0022-2488. DOI: 10.1063/1.532350 . URL: https://doi.org/10.1063/1.532350 (backrefpage 37).
henry:85:some	Henry, Daniel B. (1985). “Some infinite-dimensional Morse-Smale systems defined by parabolic partial differential equations”. in <i>J. Differential Equations</i> : 59.2, pages 165–205. ISSN: 0022-0396. DOI: 10.1016/0022-0396(85)90153-6 . URL: https://doi.org/10.1016/0022-0396(85)90153-6 (backrefpage 37).
herrell.song.ea:20:sharp	Herrell, Randall and others (2020). “Sharp space-time regularity of the solution to stochastic heat equation driven by fractional-colored noise”. in <i>Stoch. Anal. Appl.</i> : 38.4, pages 747–768. ISSN: 0736-2994. DOI: 10.1080/07362994.2020.1721301 . URL: https://doi.org/10.1080/07362994.2020.1721301 (backrefpage 37).
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 <i>J. Math. Anal. Appl.</i> : 170.2, pages 353–381. ISSN: 0022-247X. DOI: 10.1016/0022-247X(92)90024-8 . URL: https://doi.org/10.1016/0022-247X(92)90024-8 (backrefpage 37).
herrero.velazquez:93:blow-up	— (1993). “Blow-up behaviour of one-dimensional semilinear parabolic equations”. in <i>Ann. Inst. H. Poincaré C Anal. Non Linéaire</i> : 10.2, pages 131–189. ISSN: 0294-1449. DOI: 10.1016/S0294-1449(16)30217-7 . URL: https://doi.org/10.1016/S0294-1449(16)30217-7 (backrefpage 37).
herrero.velazquez:94:explosion	Herrero, Miguel A. and Juan J. L. Velázquez (1994). “Explosion de solutions d’équations paraboliques semilinéaires supercritiques”. in <i>C. R. Acad. Sci. Paris Sér. I Math.</i> : 319.2, pages 141–145. ISSN: 0764-4442 (backrefpage 37).
herrero.velazquez:96:singularity	— (1996). “Singularity formation in the one-dimensional supercooled Stefan problem”. in <i>European J. Appl. Math.</i> : 7.2, pages 119–150. ISSN: 0956-7925. DOI: 10.1017/S0956792500002266 . URL: https://doi.org/10.1017/S0956792500002266 (backrefpage 37).
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 <i>Stochastic Process. Appl.</i> : 124.6, pages 2003–2022. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.01.011 . URL: https://doi.org/10.1016/j.spa.2014.01.011 (backrefpage 37).
calleja.sanz-sole:21:anisotropic	Hinojosa-Calleja, Adrián and Marta Sanz-Solé (2021). “Anisotropic Gaussian random fields: criteria for hitting probabilities and applications”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 9.4, pages 984–1030. ISSN: 2194-0401. DOI: 10.1007/s40072-021-00190-1 . URL: https://doi.org/10.1007/s40072-021-00190-1 (backrefpage 37).
hitczenko:94:on	Hitczenko, Pawe (1994). “On the behavior of the constant in a decoupling inequality for martingales”. in <i>Proc. Amer. Math. Soc.</i> : 121.1, pages 253–258. ISSN: 0002-9939. DOI: 10.2307/2160390 . URL: https://doi.org/10.2307/2160390 (backrefpage 37).
hochberg:78:signed	Hochberg, Kenneth J. (1978). “A signed measure on path space related to Wiener measure”. in <i>Ann. Probab.</i> : 6.3, pages 433–458. ISSN: 0091-

1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(197806\)6:3%3C433:ASMOPS%3E2.0.CO;2-N&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(197806)6:3%3C433:ASMOPS%3E2.0.CO;2-N&origin=MSN) (backrefpage 37).
- hoeffding:63:probability Hoeffding, Wassily (1963). “Probability inequalities for sums of bounded random variables”. in *J. Amer. Statist. Assoc.*: 58, pages 13–30. ISSN: 0162-1459. URL: [http://links.jstor.org/sici?sici=0162-1459\(196303\)58:301%3C13:PFSOB%3E2.0.CO;2-D&origin=MSN](http://links.jstor.org/sici?sici=0162-1459(196303)58:301%3C13:PFSOB%3E2.0.CO;2-D&origin=MSN) (backrefpage 37).
- hoessly.wiuf.ea:21:on Hoessly, Linard, Carsten Wiuf and Panqiu Xia (may 2021). “On the sum of chemical reactions”. in preprint *arXiv:2105.04353*: URL: <http://arXiv.org/abs/2105.04353> (backrefpage 37).
- hoessly.wiuf.ea:22:on — (2022). “On the sum of chemical reactions”. in *European Journal of Applied Mathematics*: pages 1–23. DOI: [10.1017/S0956792522000146](https://doi.org/10.1017/S0956792522000146) (backrefpage 37).
- hofmanova.zhang:17:quasilinear Hofmanová, Martina and Tusheng Zhang (2017). “Quasilinear parabolic stochastic partial differential equations: existence, uniqueness”. in *Stochastic Process. Appl.*: 127.10, pages 3354–3371. ISSN: 0304-4149. DOI: [10.1016/j.spa.2017.01.010](https://doi.org/10.1016/j.spa.2017.01.010). URL: <https://doi.org/10.1016/j.spa.2017.01.010> (backrefpage 37).
- hofstad.hollander.ea:97:central Hofstad, R. van der, F. den Hollander and W. König (1997). “Central limit theorem for the Edwards model”. in *Ann. Probab.*: 25.2, pages 573–597. ISSN: 0091-1798. DOI: [10.1214/aop/1024404412](https://doi.org/10.1214/aop/1024404412). URL: <https://doi.org/10.1214/aop/1024404412> (backrefpage 37).
- hofstad.konig:01:survey Hofstad, Remco van der and Wolfgang König (2001). “A survey of one-dimensional random polymers”. in *J. Statist. Phys.*: 103.5-6, pages 915–944. ISSN: 0022-4715. DOI: [10.1023/A:1010309005541](https://doi.org/10.1023/A:1010309005541). URL: <https://doi.org/10.1023/A:1010309005541> (backrefpage 37).
- hofstad.konig.ea:06:universality Hofstad, Remco van der, Wolfgang König and Peter Mörters (2006). “The universality classes in the parabolic Anderson model”. in *Comm. Math. Phys.*: 267.2, pages 307–353. ISSN: 0010-3616. DOI: [10.1007/s00220-006-0075-4](https://doi.org/10.1007/s00220-006-0075-4). URL: <https://doi.org/10.1007/s00220-006-0075-4> (backrefpage 37).
- 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 *Ann. Appl. Probab.*: 18.6, pages 2450–2494. ISSN: 1050-5164. DOI: [10.1214/08-AAP526](https://doi.org/10.1214/08-AAP526). URL: <https://doi.org/10.1214/08-AAP526> (backrefpage 37).
- 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 *Comm. Partial Differential Equations*: 21.9-10, pages 1367–1388. ISSN: 0360-5302. DOI: [10.1080/03605309608821231](https://doi.org/10.1080/03605309608821231). URL: <https://doi.org/10.1080/03605309608821231> (backrefpage 37).
- hong:18:renormalization Hong, Jieliang (2018). “Renormalization of local times of super-Brownian motion”. in *Electron. J. Probab.*: 23, Paper No. 109, 45. DOI: [10.1214/18-ejp231](https://doi.org/10.1214/18-ejp231). URL: <https://doi.org/10.1214/18-ejp231> (backrefpage 37).
- hong:19:improved — (2019). “Improved Hölder continuity near the boundary of one-dimensional super-Brownian motion”. in *Electron. Commun. Probab.*: 24, Paper No. 28, 12. DOI: [10.1214/19-ECP237](https://doi.org/10.1214/19-ECP237). URL: <https://doi.org/10.1214/19-ECP237> (backrefpage 37).
- 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 *Ann. Probab.*:

- 48.3, **pages** 1168–1201. ISSN: 0091-1798. DOI: [10.1214/19-AOP1386](https://doi.org/10.1214/19-AOP1386). URL: <https://doi.org/10.1214/19-AOP1386> (**backrefpage 37**).
- hopf:50:partial** Hopf, Eberhard (1950). “The partial differential equation $u_t + uu_x = \mu u_{xx}$ ”. in *Comm. Pure Appl. Math.*: 3, **pages** 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> (**backrefpage 37**).
- hormander:67:hypoelliptic** Hörmander, Lars (1967). “Hypoelliptic second order differential equations”. in *Acta Math.*: 119, **pages** 147–171. ISSN: 0001-5962. DOI: [10.1007/BF02392081](https://doi.org/10.1007/BF02392081). URL: <https://doi.org/10.1007/BF02392081> (**backrefpage 37**).
- horvath.khoshnevisan:96:strong** Horváth, L. and D. Khoshnevisan (1996). “A strong approximation for logarithmic averages”. in *Studia Sci. Math. Hungar.*: 31.1-3, **pages** 187–196. ISSN: 0081-6906 (**backrefpage 37**).
- horvath.khoshnevisan:95:weight** Horváth, Lajos and Davar Khoshnevisan (1995). “Weight functions and pathwise local central limit theorems”. in *Stochastic Process. Appl.*: 59.1, **pages** 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) (**backrefpage 37**).
- h.krishnapur.ea:06:determinantal** Hough, J. Ben and others (2006). “Determinantal processes and independence”. in *Probab. Surv.*: 3, **pages** 206–229. DOI: [10.1214/154957806000000078](https://doi.org/10.1214/154957806000000078). URL: <https://doi.org/10.1214/154957806000000078> (**backrefpage 38**).
- howison:92:complex** Howison, S. D. (1992). “Complex variable methods in Hele-Shaw moving boundary problems”. in *European J. Appl. Math.*: 3.3, **pages** 209–224. ISSN: 0956-7925. DOI: [10.1017/S0956792500000802](https://doi.org/10.1017/S0956792500000802). URL: <https://doi.org/10.1017/S0956792500000802> (**backrefpage 38**).
- 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, **pages** 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> (**backrefpage 38**).
- howison.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, **pages** 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> (**backrefpage 38**).
- 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, **pages** 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> (**backrefpage 38**).
- 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, **pages** 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> (**backrefpage 38**).
- hu:01:heat** Hu, Y. (2001). “Heat equations with fractional white noise potentials”. in *Appl. Math. Optim.*: 43.3, **pages** 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> (**backrefpage 38**).
- hu:18:schrodinger** Hu, Y. (2018). “Schrödinger equation with Gaussian potential”. in *Teor. uImovr. Mat. Stat.*: 98, **pages** 109–120. ISSN: 0868-6904. DOI: [10.1007/978-3-319-90000-0_10](https://doi.org/10.1007/978-3-319-90000-0_10).

- 1090/tpms/1066. URL: <https://doi.org/10.1090/tpms/1066> (backrefpage 38).
- hu.kallianpur:98:exponential Hu, Y. and G. Kallianpur (1998). “Exponential integrability and application to stochastic quantization”. in *Appl. Math. Optim.*: 37.3, pages 295–353. ISSN: 0095-4616. DOI: [10.1007/s002459900078](https://doi.org/10.1007/s002459900078). URL: <https://doi.org/10.1007/s002459900078> (backrefpage 38).
- hu.kallianpur:00:schrodinger — (2000). “Schrödinger equations with fractional Laplacians”. in *Appl. Math. Optim.*: 42.3, pages 281–290. ISSN: 0095-4616. DOI: [10.1007/s002450010014](https://doi.org/10.1007/s002450010014). URL: <https://doi.org/10.1007/s002450010014> (backrefpage 38).
- 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, pages 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> (backrefpage 38).
- hu.nualart:05:some Hu, Y. and D. Nualart (2005). “Some processes associated with fractional Bessel processes”. in *J. Theoret. Probab.*: 18.2, pages 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> (backrefpage 38).
- 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, pages 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> (backrefpage 38).
- 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, pages 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) (backrefpage 38).
- hu:89:some — (1989). “Some notes on multiple Stratonovitch integrals”. in *Acta Math. Sci. (English Ed.)*: 9.4, pages 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) (backrefpage 38).
- hu:90:symmetric — (1990b). “Symmetric integral and canonical extension for jump process—some combinatorial results”. in *Acta Math. Sci. (English Ed.)*: 10.4, pages 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) (backrefpage 38).
- 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, pages 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) (backrefpage 38).
- 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, pages 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) (backrefpage 38).
- 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, pages 264–274. ISSN: 0252-9602. DOI: [10.1016/S0252-9602\(18\)30048-1](https://doi.org/10.1016/S0252-9602(18)30048-1). URL: [https://doi.org/10.1016/S0252-9602\(18\)30048-1](https://doi.org/10.1016/S0252-9602(18)30048-1) (backrefpage 38).

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 <i>Acta Math. Sci. (English Ed.)</i> : 13.2, pages 153–166. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(18)30202-9 . URL: https://doi.org/10.1016/S0252-9602(18)30202-9 (backrefpage 38).
hu.yan:09:wick	Hu, Yao-zhong and Jia-an Yan (2009). “Wick calculus for nonlinear Gaussian functionals”. in <i>Acta Math. Appl. Sin. Engl. Ser.</i> : 25.3, pages 399–414. ISSN: 0168-9673. DOI: 10.1007/s10255-008-8808-0 . URL: https://doi.org/10.1007/s10255-008-8808-0 (backrefpage 38).
hu:12:stochastic	Hu, YaoZhong (2012). “Stochastic quantization and ergodic theorem for density of diffusions”. in <i>Sci. China Math.</i> : 55.11, pages 2285–2296. ISSN: 1674-7283. DOI: 10.1007/s11425-012-4523-7 . URL: https://doi.org/10.1007/s11425-012-4523-7 (backrefpage 38).
hu:96:on	Hu, Yaozhong (1996a). “On the self-intersection local time of Brownian motion-via chaos expansion”. in <i>Publ. Mat.</i> : 40.2, pages 337–350. ISSN: 0214-1493. DOI: 10.5565/PUBLMAT_40296_06 . URL: https://doi.org/10.5565/PUBLMAT_40296_06 (backrefpage 38).
hu:97:ito-wiener	— (1997). “Itô-Wiener chaos expansion with exact residual and correlation, variance inequalities”. in <i>J. Theoret. Probab.</i> : 10.4, pages 835–848. ISSN: 0894-9840. DOI: 10.1023/A:1022654314791 . URL: https://doi.org/10.1023/A:1022654314791 (backrefpage 38).
hu:98:on	— (1998). “On the positivity of the solution of a class of stochastic pressure equations”. in <i>Stochastics Stochastics Rep.</i> : 63.1-2, pages 27–40. ISSN: 1045-1129. DOI: 10.1080/17442509808834141 . URL: https://doi.org/10.1080/17442509808834141 (backrefpage 38).
hu:00:multi-dimensional	— (2000c). “Multi-dimensional geometric Brownian motions, Onsager-Machlup functions, and applications to mathematical finance”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 20.3, pages 341–358. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(17)30641-0 . URL: https://doi.org/10.1016/S0252-9602(17)30641-0 (backrefpage 38).
hu:00:optimal	— (2000d). “Optimal times to observe in the Kalman-Bucy models”. in <i>Stochastics Stochastics Rep.</i> : 69.1-2, pages 123–140. ISSN: 1045-1129. DOI: 10.1080/17442500008834236 . URL: https://doi.org/10.1080/17442500008834236 (backrefpage 38).
hu:01:self-intersection	— (2001b). “Self-intersection local time of fractional Brownian motions—via chaos expansion”. in <i>J. Math. Kyoto Univ.</i> : 41.2, pages 233–250. ISSN: 0023-608X. DOI: 10.1215/kjm/1250517630 . URL: https://doi.org/10.1215/kjm/1250517630 (backrefpage 39).
hu:02:chaos	— (2002a). “Chaos expansion of heat equations with white noise potentials”. in <i>Potential Anal.</i> : 16.1, pages 45–66. ISSN: 0926-2601. DOI: 10.1023/A:1024878703232 . URL: https://doi.org/10.1023/A:1024878703232 (backrefpage 39).
hu:02:probability	— (2002c). “Probability structure preserving and absolute continuity”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 38.4, pages 557–580. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(01)01104-9 . URL: https://doi.org/10.1016/S0246-0203(01)01104-9 (backrefpage 39).
hu:05:integral	— (2005). “Integral transformations and anticipative calculus for fractional Brownian motions”. in <i>Mem. Amer. Math. Soc.</i> : 175.825, pages viii+127. ISSN: 0065-9266. DOI: 10.1090/memo/0825 . URL: https://doi.org/10.1090/memo/0825 (backrefpage 39).

hu:10:random	Hu, Yaozhong (2010). “A random transport-diffusion equation”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 30.6, pages 2033–2050. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(10)60189-0 . URL: https://doi.org/10.1016/S0252-9602(10)60189-0 (backrefpage 39).
hu:11:enlargement	— (2011). “An enlargement of filtration for Brownian motion”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 31.5, pages 1671–1678. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(11)60352-4 . URL: https://doi.org/10.1016/S0252-9602(11)60352-4 (backrefpage 39).
hu:13:multiple	— (2013). “Multiple integrals and expansion of solutions of differential equations driven by rough paths and by fractional Brownian motions”. in <i>Stochastics</i> : 85.5, pages 859–916. ISSN: 1744-2508. DOI: 10.1080/17442508.2012.673615 . URL: https://doi.org/10.1080/17442508.2012.673615 (backrefpage 39).
hu:18:ito	— (2018). “Itô type stochastic differential equations driven by fractional Brownian motions of Hurst parameter $H > 1/2$ ”. in <i>Stochastics</i> : 90.5, pages 720–761. ISSN: 1744-2508. DOI: 10.1080/17442508.2017.1415342 . URL: https://doi.org/10.1080/17442508.2017.1415342 (backrefpage 39).
hu:19:preface	— (2019a). “Preface [Special issue on stochastic partial differential equations]”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 39.3, pages 627–628. ISSN: 0252-9602. DOI: 10.1007/s10473-019-0301-8 . URL: https://doi.org/10.1007/s10473-019-0301-8 (backrefpage 39).
hu:19:some	— (2019b). “Some recent progress on stochastic heat equations”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 39.3, pages 874–914. ISSN: 0252-9602. DOI: 10.1007/s10473-019-0315-2 . URL: https://doi.org/10.1007/s10473-019-0315-2 (backrefpage 39).
hu.huang.ea:17:stochastic	Hu, Yaozhong, Jingyu Huang, Khoa Lê and others (2017). “Stochastic heat equation with rough dependence in space”. in <i>Ann. Probab.</i> : 45.6B, pages 4561–4616. ISSN: 0091-1798. DOI: 10.1214/16-AOP1172 . URL: https://doi.org/10.1214/16-AOP1172 (backrefpage 39).
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 <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 2.3, pages 353–407. ISSN: 2194-0401. DOI: 10.1007/s40072-014-0035-5 . URL: https://doi.org/10.1007/s40072-014-0035-5 (backrefpage 39).
hu.huang.ea:16:on	— (2016). “On the intermittency front of stochastic heat equation driven by colored noises”. in <i>Electron. Commun. Probab.</i> : 21, Paper No. 21, 13. DOI: 10.1214/16-ECP4364 . URL: https://doi.org/10.1214/16-ECP4364 (backrefpage 39).
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 <i>J. Math. Soc. Japan</i> : 67.4, pages 1605–1630. ISSN: 0025-5645. DOI: 10.2969/jmsj/06741605 . URL: https://doi.org/10.2969/jmsj/06741605 (backrefpage 39).
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 <i>Electron. J. Probab.</i> : 20, no. 55, 50. DOI: 10.1214/EJP.v20-3316 . URL: https://doi.org/10.1214/EJP.v20-3316 (backrefpage 39).
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.</i>

Probab.: 41.3A, **pages** 1656–1693. ISSN: 0091-1798. DOI: [10.1214/12-AOP751](https://doi.org/10.1214/12-AOP751). URL: <https://doi.org/10.1214/12-AOP751> (backrefpage 39).

hu.le:13:multiparameter

Hu, Yaozhong **and** Khoa Le (2013). “A multiparameter Garsia-Rodemich-Rumsey inequality and some applications”. in *Stochastic Process. Appl.*: 123.9, **pages** 3359–3377. ISSN: 0304-4149. DOI: [10.1016/j.spa.2013.04.019](https://doi.org/10.1016/j.spa.2013.04.019). URL: <https://doi.org/10.1016/j.spa.2013.04.019> (backrefpage 39).

hu.le:17:nonlinear

Hu, Yaozhong **and** Khoa Lê (2017). “Nonlinear Young integrals and differential systems in Hölder media”. in *Trans. Amer. Math. Soc.*: 369.3, **pages** 1935–2002. ISSN: 0002-9947. DOI: [10.1090/tran/6774](https://doi.org/10.1090/tran/6774). URL: <https://doi.org/10.1090/tran/6774> (backrefpage 39).

hu.le:19:joint

— (2019). “Joint Hölder continuity of parabolic Anderson model”. in *Acta Math. Sci. Ser. B (Engl. Ed.)*: 39.3, **pages** 764–780. ISSN: 0252-9602. DOI: [10.1007/s10473-019-0309-0](https://doi.org/10.1007/s10473-019-0309-0). URL: <https://doi.org/10.1007/s10473-019-0309-0> (backrefpage 39).

hu.le.ea:17:stochastic

Hu, Yaozhong, Khoa Lê **and** Leonid Mytnik (2017). “Stochastic differential equation for Brox diffusion”. in *Stochastic Process. Appl.*: 127.7, **pages** 2281–2315. ISSN: 0304-4149. DOI: [10.1016/j.spa.2016.10.010](https://doi.org/10.1016/j.spa.2016.10.010). URL: <https://doi.org/10.1016/j.spa.2016.10.010> (backrefpage 39).

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 *J. Appl. Probab.*: 50.2, **pages** 592–597. ISSN: 0021-9002. DOI: [10.1239/jap/1371648963](https://doi.org/10.1239/jap/1371648963). URL: <https://doi.org/10.1239/jap/1371648963> (backrefpage 39).

hu.lee.ea:15:parameter

Hu, Yaozhong, Chihoon Lee **and others** (2015). “Parameter estimation for reflected Ornstein-Uhlenbeck processes with discrete observations”. in *Stat. Inference Stoch. Process.*: 18.3, **pages** 279–291. ISSN: 1387-0874. DOI: [10.1007/s11203-014-9112-7](https://doi.org/10.1007/s11203-014-9112-7). URL: <https://doi.org/10.1007/s11203-014-9112-7> (backrefpage 39).

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 *Ann. Appl. Probab.*: 26.2, **pages** 1147–1207. ISSN: 1050-5164. DOI: [10.1214/15-AAP1114](https://doi.org/10.1214/15-AAP1114). URL: <https://doi.org/10.1214/15-AAP1114> (backrefpage 39).

hu.liu.ea:16:taylor

— (2016b). “Taylor schemes for rough differential equations and fractional diffusions”. in *Discrete Contin. Dyn. Syst. Ser. B*: 21.9, **pages** 3115–3162. ISSN: 1531-3492. DOI: [10.3934/dcdsb.2016090](https://doi.org/10.3934/dcdsb.2016090). URL: <https://doi.org/10.3934/dcdsb.2016090> (backrefpage 39).

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, **pages** 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> (backrefpage 39).

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, **pages** 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> (backrefpage 39).

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, **pages** 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> (backrefpage 39).

hu.long:09:least	Hu, Yaozhong and Hongwei Long (2009a). “Least squares estimator for Ornstein-Uhlenbeck processes driven by α -stable motions”. in <i>Stochastic Process. Appl.</i> : 119.8, pages 2465–2480. ISSN: 0304-4149. DOI: 10.1016/j.spa.2008.12.006 . URL: https://doi.org/10.1016/j.spa.2008.12.006 (backrefpage 39).
hu.long:09:on	— (2009b). “On the singularity of least squares estimator for mean-reverting α -stable motions”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 29.3, pages 599–608. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(09)60056-4 . URL: https://doi.org/10.1016/S0252-9602(09)60056-4 (backrefpage 39).
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 <i>Ann. Probab.</i> : 40.3, pages 1041–1068. ISSN: 0091-1798. DOI: 10.1214/11-AOP649 . URL: https://doi.org/10.1214/11-AOP649 (backrefpage 39).
hu.lu.ea:13:holder	— (2013a). “Hölder continuity of the solutions for a class of nonlinear SPDE’s arising from one dimensional superprocesses”. in <i>Probab. Theory Related Fields</i> : 156.1-2, pages 27–49. ISSN: 0178-8051. DOI: 10.1007/s00440-012-0419-2 . URL: https://doi.org/10.1007/s00440-012-0419-2 (backrefpage 39).
hu.lu.ea:13:non-degeneracy	— (2013b). “Non-degeneracy of some Sobolev pseudo-norms of fractional Brownian motion”. in <i>Electron. Commun. Probab.</i> : 18, no. 84, 8. DOI: 10.1214/ECP.v18-2986 . URL: https://doi.org/10.1214/ECP.v18-2986 (backrefpage 39).
hu.lu.ea:14:convergence	— (2014). “Convergence of densities of some functionals of Gaussian processes”. in <i>J. Funct. Anal.</i> : 266.2, pages 814–875. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2013.09.024 . URL: https://doi.org/10.1016/j.jfa.2013.09.024 (backrefpage 39).
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 <i>Ann. Probab.</i> : 32.1A, pages 265–314. ISSN: 0091-1798. DOI: 10.1214/aop/1078415836 . URL: https://doi.org/10.1214/aop/1078415836 (backrefpage 39).
hu.nualart:98:continuity	Hu, Yaozhong and David Nualart (1998). “Continuity of some anticipating integral processes”. in <i>Statist. Probab. Lett.</i> : 37.2, pages 203–211. ISSN: 0167-7152. DOI: 10.1016/S0167-7152(97)00118-1 . URL: https://doi.org/10.1016/S0167-7152(97)00118-1 (backrefpage 39).
hu.nualart:05:renormalized	— (2005). “Renormalized self-intersection local time for fractional Brownian motion”. in <i>Ann. Probab.</i> : 33.3, pages 948–983. ISSN: 0091-1798. DOI: 10.1214/009117905000000017 . URL: https://doi.org/10.1214/009117905000000017 (backrefpage 39).
hu.nualart:07:regularity	— (2007b). “Regularity of renormalized self-intersection local time for fractional Brownian motion”. in <i>Commun. Inf. Syst.</i> : 7.1, pages 21–30. ISSN: 1526-7555. URL: http://projecteuclid.org/euclid.cis/1184963896 (backrefpage 39).
hu.nualart:09:rough	— (2009a). “Rough path analysis via fractional calculus”. in <i>Trans. Amer. Math. Soc.</i> : 361.5, pages 2689–2718. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-08-04631-X . URL: https://doi.org/10.1090/S0002-9947-08-04631-X (backrefpage 39).
hu.nualart:09:stochastic	— (2009b). “Stochastic heat equation driven by fractional noise and local time”. in <i>Probab. Theory Related Fields</i> : 143.1-2, pages 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> (backrefpage 39).

hu.nualart:09:stochastic*1

Hu, Yaozhong and David Nualart (2009c). “Stochastic integral representation of the L^2 modulus of Brownian local time and a central limit theorem”. in *Electron. Commun. Probab.*: 14, pages 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> (backrefpage 39).

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, pages 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> (backrefpage 39).

hu.nualart:10:parameter

— (2010b). “Parameter estimation for fractional Ornstein-Uhlenbeck processes”. in *Statist. Probab. Lett.*: 80.11-12, pages 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> (backrefpage 39).

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, pages 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> (backrefpage 39).

hu.nualart.ea:09:fractional

— (2009). “Fractional martingales and characterization of the fractional Brownian motion”. in *Ann. Probab.*: 37.6, pages 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> (backrefpage 40).

hu.nualart.ea:11:feynman-kac

— (2011). “Feynman-Kac formula for heat equation driven by fractional white noise”. in *Ann. Probab.*: 39.1, pages 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> (backrefpage 40).

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, pages 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> (backrefpage 40).

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, pages 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> (backrefpage 40).

hu.nualart.ea:08:singular

Hu, Yaozhong, David Nualart and Xiaoming Song (2008). “A singular stochastic differential equation driven by fractional Brownian motion”. in *Statist. Probab. Lett.*: 78.14, pages 2075–2085. ISSN: 0167-7152. DOI: [10.1016/j.spl.2008.01.080](https://doi.org/10.1016/j.spl.2008.01.080). URL: <https://doi.org/10.1016/j.spl.2008.01.080> (backrefpage 40).

hu.nualart.ea:11:malliavin

— (2011). “Malliavin calculus for backward stochastic differential equations and application to numerical solutions”. in *Ann. Appl. Probab.*: 21.6, pages 2379–2423. ISSN: 1050-5164. DOI: [10.1214/11-AAP762](https://doi.org/10.1214/11-AAP762). URL: <https://doi.org/10.1214/11-AAP762> (backrefpage 40).

hu.nualart.ea:20:implicit

— (2020). “An implicit numerical scheme for a class of backward doubly stochastic differential equations”. in *Stochastic Process. Appl.*: 130.6, pages 3295–3324. ISSN: 0304-4149. DOI: [10.1016/j.spa.2019.09.014](https://doi.org/10.1016/j.spa.2019.09.014). URL: <https://doi.org/10.1016/j.spa.2019.09.014> (backrefpage 40).

hu.nualart.ea:19:smoothness	Hu, Yaozhong, David Nualart, Xiaobin Sun and others (2019). “Smoothness of density for stochastic differential equations with Markovian switching”. in <i>Discrete Contin. Dyn. Syst. Ser. B</i> : 24.8, pages 3615–3631. ISSN: 1531-3492. DOI: 10.3934/dcdsb.2018307 . URL: https://doi.org/10.3934/dcdsb.2018307 (backrefpage 40).
hu.nualart.ea:15:density	Hu, Yaozhong, David Nualart, Samy Tindel and others (2015). “Density convergence in the Breuer-Major theorem for Gaussian stationary sequences”. in <i>Bernoulli</i> : 21.4, pages 2336–2350. ISSN: 1350-7265. DOI: 10.3150/14-BEJ646 . URL: https://doi.org/10.3150/14-BEJ646 (backrefpage 40).
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 (backrefpage 40).
hu.nualart.ea:11:exact	Hu, Yaozhong, David Nualart, Weilin Xiao and others (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, pages 1851–1859. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(11)60365-2 . URL: https://doi.org/10.1016/S0252-9602(11)60365-2 (backrefpage 40).
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, pages 168–203. ISSN: 0091-1798. DOI: 10.1214/12-AOP825 . URL: https://doi.org/10.1214/12-AOP825 (backrefpage 40).
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, pages 354–385. ISSN: 1350-7265. DOI: 10.3150/16-BEJ880 . URL: https://doi.org/10.3150/16-BEJ880 (backrefpage 40).
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, pages 1067–1091. ISSN: 1744-2508. DOI: 10.1080/17442508.2018.1563606 . URL: https://doi.org/10.1080/17442508.2018.1563606 (backrefpage 40).
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, pages 111–142. ISSN: 1387-0874. DOI: 10.1007/s11203-017-9168-2 . URL: https://doi.org/10.1007/s11203-017-9168-2 (backrefpage 40).
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, pages 295–310. ISSN: 0949-2984. DOI: 10.1007/s007800050042 . URL: https://doi.org/10.1007/s007800050042 (backrefpage 40).
hu.oksendal:02:chaos	— (2002). “Chaos expansion of local time of fractional Brownian motions”. in <i>Stochastic Anal. Appl.</i> : 20.4, pages 815–837. ISSN: 0736-2994. DOI: 10.1081/SAP-120006109 . URL: https://doi.org/10.1081/SAP-120006109 (backrefpage 40).
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, pages 1–32. ISSN: 0219-0257. DOI: 10.1142/S0219025703001110 . URL: https://doi.org/10.1142/S0219025703001110 (backrefpage 40).

hu.oksendal:07:optimal	Hu, Yaozhong and Bernt Øksendal (2007). “Optimal smooth portfolio selection for an insider”. in <i>J. Appl. Probab.</i> : 44.3, pages 742–752. ISSN: 0021-9002. DOI: 10.1239/jap/1189717542 . URL: https://doi.org/10.1239/jap/1189717542 (backrefpage 40).
hu.oksendal:08:partial	— (2008b). “Partial information linear quadratic control for jump diffusions”. in <i>SIAM J. Control Optim.</i> : 47.4, pages 1744–1761. ISSN: 0363-0129. DOI: 10.1137/060667566 . URL: https://doi.org/10.1137/060667566 (backrefpage 40).
hu.oksendal:19:linear	— (2019). “Linear Volterra backward stochastic integral equations”. in <i>Stochastic Process. Appl.</i> : 129.2, pages 626–633. ISSN: 0304-4149. DOI: 10.1016/j.spa.2018.03.016 . URL: https://doi.org/10.1016/j.spa.2018.03.016 (backrefpage 40).
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, pages 15–30. ISSN: 0736-2994. DOI: 10.1081/SAP-200044412 . URL: https://doi.org/10.1081/SAP-200044412 (backrefpage 40).
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, pages 519–536. ISSN: 0219-0257. DOI: 10.1142/S0219025703001432 . URL: https://doi.org/10.1142/S0219025703001432 (backrefpage 40).
hu.oksendal.ea:17:singular	— (2017). “Singular mean-field control games”. in <i>Stoch. Anal. Appl.</i> : 35.5, pages 823–851. ISSN: 0736-2994. DOI: 10.1080/07362994.2017.1325745 . URL: https://doi.org/10.1080/07362994.2017.1325745 (backrefpage 40).
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, pages 1–23. ISSN: 0360-5302. DOI: 10.1081/PDE-120028841 . URL: https://doi.org/10.1081/PDE-120028841 (backrefpage 40).
hu.peng:09:backward	Hu, Yaozhong and Shige Peng (2009). “Backward stochastic differential equation driven by fractional Brownian motion”. in <i>SIAM J. Control Optim.</i> : 48.3, pages 1675–1700. ISSN: 0363-0129. DOI: 10.1137/070709451 . URL: https://doi.org/10.1137/070709451 (backrefpage 40).
hu.perez-abreu:95:on	Hu, Yaozhong and Víctor Pérez-Abreu (1995). “On the continuity of Wiener chaos”. in <i>Bol. Soc. Mat. Mexicana (3)</i> : 1.2, pages 127–135. ISSN: 1405-213X (backrefpage 40).
hu.rang:14:identification	Hu, Yaozhong and Guanglin Rang (2014). “Identification of the point sources in some stochastic wave equations”. in <i>Abstr. Appl. Anal.</i> : Art. ID 219876, 11. ISSN: 1085-3375. DOI: 10.1155/2014/219876 . URL: https://doi.org/10.1155/2014/219876 (backrefpage 40).
hu.tindel:13:smooth	Hu, Yaozhong and Samy Tindel (2013). “Smooth density for some nilpotent rough differential equations”. in <i>J. Theoret. Probab.</i> : 26.3, pages 722–749. ISSN: 0894-9840. DOI: 10.1007/s10959-011-0388-x . URL: https://doi.org/10.1007/s10959-011-0388-x (backrefpage 40).
hu.wang:10:convergence	Hu, Yaozhong and Baobin Wang (2010). “Convergence rate of an approximation to multiple integral of FBM”. in <i>Acta Math. Sci. Ser. B (Engl. Ed.)</i> : 30.3, pages 975–992. ISSN: 0252-9602. DOI: 10.1016/S0252-9602(10)60095-1 . URL: https://doi.org/10.1016/S0252-9602(10)60095-1 (backrefpage 40).

hu.wang:21:intermittency	Hu, Yaozhong and Xiong Wang (september 2021). “Intermittency properties for a large class of stochastic PDEs driven by fractional space-time noises”. <i>inpreprint arXiv:2109.03473</i> : URL: https://www.arxiv.org/abs/2109.03473 (backrefpage 40).
hu.wang:22:stochastic	— (2022). “Stochastic heat equation with general rough noise”. <i>inAnn. Inst. Henri Poincaré Probab. Stat.</i> : 58.1, pages 379–423. ISSN: 0246-0203. DOI: 10.1214/21-aihp1161. URL: https://doi.org/10.1214/21-aihp1161 (backrefpage 40).
hu.wang.ea:23:moment	Hu, Yaozhong, Xiong Wang and others (march 2023). “Moment asymptotics for super-Brownian motions”. <i>inpreprint arXiv:2303.12994</i> : URL: http://arXiv.org/abs/2303.12994 (backrefpage 40).
hu.watanabe:96:donskers	Hu, Yaozhong and Shinzo Watanabe (1996). “Donsker’s delta functions and approximation of heat kernels by the time discretization methods”. <i>inJ. Math. Kyoto Univ.</i> : 36.3, pages 499–518. ISSN: 0023-608X. DOI: 10.1215/kjm/1250518506. URL: https://doi.org/10.1215/kjm/1250518506 (backrefpage 40).
hu.xi:21:estimation	Hu, Yaozhong and Yuejuan Xi (2021). “Estimation of all parameters in the reflected Ornstein-Uhlenbeck process from discrete observations”. <i>inStatist. Probab. Lett.</i> : 174, Paper No. 109099, 8. ISSN: 0167-7152. DOI: 10.1016/j.spl.2021.109099. URL: https://doi.org/10.1016/j.spl.2021.109099 (backrefpage 40).
hu.yang:12:optimal	Hu, Yaozhong and Changli Yang (2012). “Optimal tracking for bilinear stochastic system driven by fractional Brownian motions”. <i>inJ. Syst. Sci. Complex.</i> : 25.2, pages 238–248. ISSN: 1009-6124. DOI: 10.1007/s11424-012-9254-x. URL: https://doi.org/10.1007/s11424-012-9254-x (backrefpage 40).
hu.zhou:05:stochastic	Hu, Yaozhong and Xun Yu Zhou (2005). “Stochastic control for linear systems driven by fractional noises”. <i>inSIAM J. Control Optim.</i> : 43.6, pages 2245–2277. ISSN: 0363-0129. DOI: 10.1137/S0363012903426045. URL: https://doi.org/10.1137/S0363012903426045 (backrefpage 40).
hu.matoussi.ea:15:wong-zakai	Hu, Ying, Anis Matoussi and Tusheng Zhang (2015). “Wong-Zakai approximations of backward doubly stochastic differential equations”. <i>inStochastic Process. Appl.</i> : 125.12, pages 4375–4404. ISSN: 0304-4149. DOI: 10.1016/j.spa.2015.07.003. URL: https://doi.org/10.1016/j.spa.2015.07.003 (backrefpage 40).
hu.khoshnevisan:10:strong	Hu, Yueyun and Davar Khoshnevisan (2010). “Strong approximations in a charged-polymer model”. <i>inPeriod. Math. Hungar.</i> : 61.1-2, pages 213–224. ISSN: 0031-5303. DOI: 10.1007/s10998-010-3213-x. URL: https://doi.org/10.1007/s10998-010-3213-x (backrefpage 40).
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”. <i>inJ. Stat. Phys.</i> : 144.5, pages 948–977. ISSN: 0022-4715. DOI: 10.1007/s10955-011-0280-1. URL: https://doi.org/10.1007/s10955-011-0280-1 (backrefpage 40).
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”. <i>inAnn. Probab.</i> : 37.2, pages 742–789. ISSN: 0091-1798. DOI: 10.1214/08-AOP419. URL: https://doi.org/10.1214/08-AOP419 (backrefpage 40).
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, **pages** 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> (**backrefpage 40**).
- 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> (**backrefpage 40**).
- 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> (**backrefpage 41**).
- 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> (**backrefpage 41**).
- 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, **pages** 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> (**backrefpage 41**).
- 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, **pages** 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> (**backrefpage 41**).
- 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, **pages** 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> (**backrefpage 41**).
- 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, **pages** 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> (**backrefpage 41**).
- 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, **pages** 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> (**backrefpage 41**).
- ng.dikin.ea:04:three-dimensional Huang, Z. and others (2004). “Three-dimensional representation of curved nanowires”. in *J. Microsc.*: 216.3, **pages** 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> (**backrefpage 41**).
- hunziker.sigal:00:quantum Hunziker, W. and I. M. Sigal (2000). “The quantum N -body problem”. in *J. Math. Phys.*: 41.6, **pages** 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> (**backrefpage 41**).
- 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, **pages** 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> (**backrefpage 41**).

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 <i>Phys. Rev. Lett.</i> : 54 (25), pages 2708–2711. DOI: 10.1103/PhysRevLett.54.2708 . URL: https://link.aps.org/doi/10.1103/PhysRevLett.54.2708 (backrefpage 41).
imamura.sasamoto:04:fluctuations	Imamura, T. and T. Sasamoto (2004). “Fluctuations of the one-dimensional polynuclear growth model with external sources”. in <i>Nuclear Phys. B</i> : 699.3, pages 503–544. ISSN: 0550-3213. DOI: 10.1016/j.nuclphysb.2004.07.030 . URL: https://doi.org/10.1016/j.nuclphysb.2004.07.030 (backrefpage 41).
imamura.sasamoto:11:replica	Imamura, Takashi and Tomohiro Sasamoto (2011). “Replica approach to the KPZ equation with the half Brownian motion initial condition”. in <i>J. Phys. A</i> : 44.38, pages 385001, 29. ISSN: 1751-8113. DOI: 10.1088/1751-8113/44/38/385001 . URL: https://doi.org/10.1088/1751-8113/44/38/385001 (backrefpage 41).
imamura.sasamoto:16:determinantal	— (2016). “Determinantal structures in the O’Connell-Yor directed random polymer model”. in <i>J. Stat. Phys.</i> : 163.4, pages 675–713. ISSN: 0022-4715. DOI: 10.1007/s10955-016-1492-1 . URL: https://doi.org/10.1007/s10955-016-1492-1 (backrefpage 41).
imbrie.spencer:88:diffusion	Imbrie, J. Z. and T. Spencer (1988). “Diffusion of directed polymers in a random environment”. in <i>J. Statist. Phys.</i> : 52.3-4, pages 609–626. ISSN: 0022-4715. DOI: 10.1007/BF01019720 . URL: https://doi.org/10.1007/BF01019720 (backrefpage 41).
imdad.zhang:14:pricing	Imdad, Zaheer and Tusheng Zhang (2014). “Pricing European options in a delay model with jumps”. in <i>Int. J. Financ. Eng.</i> : 1.4, pages 1450032, 13. ISSN: 2424-7863. DOI: 10.1142/s2345768614500329 . URL: https://doi.org/10.1142/s2345768614500329 (backrefpage 41).
imkeller.nualart:93:continuity	Imkeller, Peter and David Nualart (1993). “Continuity of the occupation density for anticipating stochastic integral processes”. in <i>Potential Anal.</i> : 2.2, pages 137–155. ISSN: 0926-2601. DOI: 10.1007/BF01049298 . URL: https://doi.org/10.1007/BF01049298 (backrefpage 41).
imkeller.nualart:94:integration	— (1994). “Integration by parts on Wiener space and the existence of occupation densities”. in <i>Ann. Probab.</i> : 22.1, pages 469–493. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199401)22:1%3C469:IBPOWS%3E2.0.CO;2-N&origin=MSN (backrefpage 41).
iscoe:88:on	Iscoe, I. (1988). “On the supports of measure-valued critical branching Brownian motion”. in <i>Ann. Probab.</i> : 16.1, pages 200–221. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198801)16:1%3C200:OTSOMC%3E2.0.CO;2-Z&origin=MSN (backrefpage 41).
isogami.matsushita:92:structural	Isogami, Sadao and Mitsugu Matsushita (1992). “Structural and Statistical Properties of Self-Avoiding Fractional Brownian Motion”. in <i>Journal of the Physical Society of Japan</i> : 61.5, pages 1445–1448. DOI: 10.1143/JPSJ.61.1445 . eprint: https://doi.org/10.1143/JPSJ.61.1445 (backrefpage 41).
iwata:87:infinite-dimensional	Iwata, Koichiro (1987). “An infinite-dimensional stochastic differential equation with state space $C(\mathbf{R})$ ”. in <i>Probab. Theory Related Fields</i> : 74.1, pages 141–159. ISSN: 0178-8051. DOI: 10.1007/BF01845644 . URL: https://doi.org/10.1007/BF01845644 (backrefpage 41).
jacka.tribe:03:comparisons	Jacka, Saul and Roger Tribe (2003). “Comparisons for measure valued processes with interactions”. in <i>Ann. Probab.</i> : 31.3, pages 1679–1712.

	ISSN: 0091-1798. DOI: 10.1214/aop/1055425794 . URL: https://doi.org/10.1214/aop/1055425794 (backrefpage 41).
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, pages 239–246. ISSN: 0370-2693. DOI: 10.1016/0370-2693(92)91769-6 . URL: https://doi.org/10.1016/0370-2693(92)91769-6 (backrefpage 41).
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, pages 50–112. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.01.004 . URL: https://doi.org/10.1016/j.jfa.2007.01.004 (backrefpage 41).
jakubowski.zabczyk:07:exponential	Jakubowski, Jacek and Jerzy Zabczyk (2007). “Exponential moments for HJM models with jumps”. in <i>Finance Stoch.</i> : 11.3, pages 429–445. ISSN: 0949-2984. DOI: 10.1007/s00780-007-0040-x . URL: https://doi.org/10.1007/s00780-007-0040-x (backrefpage 41).
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, pages 68–74. ISSN: 0025-5572. DOI: 10.1017/mag.2014.9 . URL: https://doi.org/10.1017/mag.2014.9 (backrefpage 41).
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, pages 1054–1080. ISSN: 0022-4715. DOI: 10.1007/s10955-015-1269-y . URL: https://doi.org/10.1007/s10955-015-1269-y (backrefpage 41).
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 (backrefpage 41).
janvresse.landim.ea:99:relaxation	Janvresse, E. and others (1999). “Relaxation to equilibrium of conservative dynamics. I. Zero-range processes”. in <i>Ann. Probab.</i> : 27.1, pages 325–360. ISSN: 0091-1798. DOI: 10.1214/aop/1022677265 . URL: https://doi.org/10.1214/aop/1022677265 (backrefpage 41).
jaramillo.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, pages 2143–2191. ISSN: 1050-5164. DOI: 10.1214/20-aap1643 . URL: https://doi.org/10.1214/20-aap1643 (backrefpage 41).
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, pages 669–700. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.06.023 . URL: https://doi.org/10.1016/j.spa.2016.06.023 (backrefpage 41).
jaramillo.nualart:19:functional	— (2019). “Functional limit theorem for the self-intersection local time of the fractional Brownian motion”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 55.1, pages 480–527. ISSN: 0246-0203. DOI: 10.1214/18-aihp889 . URL: https://doi.org/10.1214/18-aihp889 (backrefpage 41).
jaramillo.nualart:20:collision	— (2020). “Collision of eigenvalues for matrix-valued processes”. in <i>Random Matrices Theory Appl.</i> : 9.4, pages 2030001, 26. ISSN: 2010-3263. DOI: 10.1142/S2010326320300016 . URL: https://doi.org/10.1142/S2010326320300016 (backrefpage 41).

jerison.kenig:95:inhomogeneous	Jerison, David and Carlos E. Kenig (1995). “The inhomogeneous Dirichlet problem in Lipschitz domains”. in <i>J. Funct. Anal.</i> : 130.1, pages 161–219. ISSN: 0022-1236. DOI: 10.1006/jfan.1995.1067 . URL: https://doi.org/10.1006/jfan.1995.1067 (backrefpage 41).
jerison.kenig:81:neumann	Jerison, David S. and Carlos E. Kenig (1981). “The Neumann problem on Lipschitz domains”. in <i>Bull. Amer. Math. Soc. (N.S.)</i> : 4.2, pages 203–207. ISSN: 0273-0979. DOI: 10.1090/S0273-0979-1981-14884-9 . URL: https://doi.org/10.1090/S0273-0979-1981-14884-9 (backrefpage 41).
johansson:00:shape	Johansson, Kurt (2000a). “Shape fluctuations and random matrices”. in <i>Comm. Math. Phys.</i> : 209.2, pages 437–476. ISSN: 0010-3616. DOI: 10.1007/s002200050027 . URL: https://doi.org/10.1007/s002200050027 (backrefpage 41).
johansson:00:transversal	— (2000b). “Transversal fluctuations for increasing subsequences on the plane”. in <i>Probab. Theory Related Fields</i> : 116.4, pages 445–456. ISSN: 0178-8051. DOI: 10.1007/s004400050258 . URL: https://doi.org/10.1007/s004400050258 (backrefpage 41).
johansson:03:discrete	— (2003). “Discrete polynuclear growth and determinantal processes”. in <i>Comm. Math. Phys.</i> : 242.1-2, pages 277–329. ISSN: 0010-3616. DOI: 10.1007/s00220-003-0945-y . URL: https://doi.org/10.1007/s00220-003-0945-y (backrefpage 42).
jolis:10:wiener	Jolis, Maria (2010). “The Wiener integral with respect to second order processes with stationary increments”. in <i>J. Math. Anal. Appl.</i> : 366.2, pages 607–620. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2010.01.058 . URL: https://doi.org/10.1016/j.jmaa.2010.01.058 (backrefpage 42).
jolis.sanz-sole:92:integrator	Jolis, Maria and Marta Sanz-Solé (1992). “Integrator properties of the Skorohod integral”. in <i>Stochastics Stochastics Rep.</i> : 41.3, pages 163–176. ISSN: 1045-1129. DOI: 10.1080/17442509208833800 . URL: https://doi.org/10.1080/17442509208833800 (backrefpage 42).
jona-lasinio.mitter:85:on	Jona-Lasinio, G. and P. K. Mitter (1985). “On the stochastic quantization of field theory”. in <i>Comm. Math. Phys.</i> : 101.3, pages 409–436. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104114183 (backrefpage 42).
jones:96:transition	Jones, Owen Dafydd (1996). “Transition probabilities for the simple random walk on the Sierpinski graph”. in <i>Stochastic Process. Appl.</i> : 61.1, pages 45–69. ISSN: 0304-4149. DOI: 10.1016/0304-4149(95)00074-7 . URL: https://doi.org/10.1016/0304-4149(95)00074-7 (backrefpage 42).
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 <i>Proc. Amer. Math. Soc.</i> : 57.1, pages 109–114. ISSN: 0002-9939. DOI: 10.2307/2040875 . URL: https://doi.org/10.2307/2040875 (backrefpage 42).
joseph.lundgren:72:quasilinear	Joseph, D. D. and T. S. Lundgren (1972/73). “Quasilinear Dirichlet problems driven by positive sources”. in <i>Arch. Rational Mech. Anal.</i> : 49, pages 241–269. ISSN: 0003-9527. DOI: 10.1007/BF00250508 . URL: https://doi.org/10.1007/BF00250508 (backrefpage 42).
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 <i>Ann. Probab.</i> : 45.1, pages 377–403. ISSN: 0091-1798. DOI: 10.1214/15-AOP1009 . URL: https://doi.org/10.1214/15-AOP1009 (backrefpage 42).

- ju.tao.ea:95:eigenvectors Ju, Guo Xin **and** others (1995). “The eigenvectors of q -deformed creation operator a_q^+ and their properties”. in *Modern Phys. Lett. A*: 10.8, **pages** 669–675. ISSN: 0217-7323. DOI: [10.1142/S0217732395000715](https://doi.org/10.1142/S0217732395000715). URL: <https://doi.org/10.1142/S0217732395000715> (**backrefpage 42**).
- 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, **pages** 171–182. ISSN: 0090-9491. DOI: [10.1080/17442508808833538](https://doi.org/10.1080/17442508808833538). URL: <https://doi.org/10.1080/17442508808833538> (**backrefpage 42**).
- 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, **pages** 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> (**backrefpage 42**).
- 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), **pages** 386–393. ISSN: 0011-4642 (**backrefpage 42**).
- kahane.peyriere:76:sur Kahane, J.-P. **and** J. Peyrière (1976). “Sur certaines martingales de Benoit Mandelbrot”. in *Advances in Math.*: 22.2, **pages** 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) (**backrefpage 42**).
- kahane:85:sur Kahane, Jean-Pierre (1985b). “Sur le chaos multiplicatif”. in *Ann. Sci. Math. Québec*: 9.2, **pages** 105–150. ISSN: 0707-9109 (**backrefpage 42**).
- kahane:86:inegalite — (1986). “Une inégalité du type de Slepian et Gordon sur les processus gaussiens”. in *Israel J. Math.*: 55.1, **pages** 109–110. ISSN: 0021-2172. DOI: [10.1007/BF02772698](https://doi.org/10.1007/BF02772698). URL: <https://doi.org/10.1007/BF02772698> (**backrefpage 42**).
- 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), **pages** 135–176, 287. ISSN: 0042-1316 (**backrefpage 42**).
- 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, **pages** 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> (**backrefpage 42**).
- 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 *J. Theoret. Probab.*: 31.3, **pages** 1429–1468. ISSN: 0894-9840. DOI: [10.1007/s10959-017-0756-2](https://doi.org/10.1007/s10959-017-0756-2). URL: <https://doi.org/10.1007/s10959-017-0756-2> (**backrefpage 42**).
- kallenberg.sztencel:91:some Kallenberg, Olav **and** Rafa Sztencel (1991). “Some dimension-free features of vector-valued martingales”. in *Probab. Theory Related Fields*: 88.2, **pages** 215–247. ISSN: 0178-8051. DOI: [10.1007/BF01212560](https://doi.org/10.1007/BF01212560). URL: <https://doi.org/10.1007/BF01212560> (**backrefpage 42**).
- kalton.mitrea:98:stability Kalton, Nigel **and** Marius Mitrea (1998). “Stability results on interpolation scales of quasi-Banach spaces and applications”. in *Trans. Amer. Math. Soc.*: 350.10, **pages** 3903–3922. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-98-02008-X](https://doi.org/10.1090/S0002-9947-98-02008-X). URL: <https://doi.org/10.1090/S0002-9947-98-02008-X> (**backrefpage 42**).
- 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 *Phys. Rev. E*: 94.3, **pages** 032108,

9. ISSN: 2470-0045. DOI: [10.1103/physreve.94.032108](https://doi.org/10.1103/physreve.94.032108). URL: <https://doi.org/10.1103/physreve.94.032108> (backrefpage 42).
- [kaplan:63:on](#) Kaplan, Stanley (1963). “On the growth of solutions of quasi-linear parabolic equations”. in *Comm. Pure Appl. Math.*: 16, **pages** 305–330. ISSN: 0010-3640. DOI: [10.1002/cpa.3160160307](https://doi.org/10.1002/cpa.3160160307). URL: <https://doi.org/10.1002/cpa.3160160307> (backrefpage 42).
- [karczewska.lizama:07:stochastic](#) Karczewska, Anna **and** Carlos Lizama (2007). “Stochastic Volterra equations driven by cylindrical Wiener process”. in *J. Evol. Equ.*: 7.2, **pages** 373–386. ISSN: 1424-3199. DOI: [10.1007/s00028-007-0302-2](https://doi.org/10.1007/s00028-007-0302-2). URL: <https://doi.org/10.1007/s00028-007-0302-2> (backrefpage 42).
- [karczewska.zabczyk:00:regularity](#) Karczewska, Anna **and** Jerzy Zabczyk (2000a). “Regularity of solutions to stochastic Volterra equations”. in *Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei (9) Mat. Appl.*: 11.3, 141–154 (2001). ISSN: 1120-6330 (backrefpage 42).
- [kardar:87:replica](#) Kardar, Mehran (1987). “Replica Bethe ansatz studies of two-dimensional interfaces with quenched random impurities”. in *Nuclear Phys. B*: 290.4, **pages** 582–602. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(87\)90203-3](https://doi.org/10.1016/0550-3213(87)90203-3). URL: [https://doi.org/10.1016/0550-3213\(87\)90203-3](https://doi.org/10.1016/0550-3213(87)90203-3) (backrefpage 42).
- [kardar.parisi.ea:86:dynamic](#) Kardar, Mehran, Giorgio Parisi **and** Yi-Cheng Zhang (1986). “Dynamic scaling of growing interfaces”. in *Phys. Rev. Lett.*: 56.9, **page** 889. DOI: [10.1103/PhysRevLett.56.889](https://doi.org/10.1103/PhysRevLett.56.889). URL: <https://doi.org/10.1103/PhysRevLett.56.889> (backrefpage 42).
- [kawohl.kersner:92:on](#) Kawohl, Bernhard **and** Robert Kersner (1992). “On degenerate diffusion with very strong absorption”. in *Math. Methods Appl. Sci.*: 15.7, **pages** 469–477. ISSN: 0170-4214. DOI: [10.1002/mma.1670150703](https://doi.org/10.1002/mma.1670150703). URL: <https://doi.org/10.1002/mma.1670150703> (backrefpage 42).
- [kazakov.kostov.ea:02:matrix](#) Kazakov, Vladimir, Ivan K. Kostov **and** David Kutasov (2002). “A matrix model for the two-dimensional black hole”. in *Nuclear Phys. B*: 622.1-2, **pages** 141–188. ISSN: 0550-3213. DOI: [10.1016/S0550-3213\(01\)00606-X](https://doi.org/10.1016/S0550-3213(01)00606-X). URL: [https://doi.org/10.1016/S0550-3213\(01\)00606-X](https://doi.org/10.1016/S0550-3213(01)00606-X) (backrefpage 42).
- [kazdan.warner:74:curvature](#) Kazdan, Jerry L. **and** F. W. Warner (1974). “Curvature functions for compact 2-manifolds”. in *Ann. of Math. (2)*: 99, **pages** 14–47. ISSN: 0003-486X. DOI: [10.2307/1971012](https://doi.org/10.2307/1971012). URL: <https://doi.org/10.2307/1971012> (backrefpage 42).
- [keller:57:on](#) Keller, J. B. (1957). “On solutions of nonlinear wave equations”. in *Comm. Pure Appl. Math.*: 10, **pages** 523–530. ISSN: 0010-3640. DOI: [10.1002/cpa.3160100404](https://doi.org/10.1002/cpa.3160100404). URL: <https://doi.org/10.1002/cpa.3160100404> (backrefpage 43).
- [kemp.nourdin.ea:12:wigner](#) Kemp, Todd **and others** (2012). “Wigner chaos and the fourth moment”. in *Ann. Probab.*: 40.4, **pages** 1577–1635. ISSN: 0091-1798. DOI: [10.1214/11-AOP657](https://doi.org/10.1214/11-AOP657). URL: <https://doi.org/10.1214/11-AOP657> (backrefpage 43).
- [kenig.pipher:93:neumann](#) Kenig, Carlos E. **and** Jill Pipher (1993). “The Neumann problem for elliptic equations with nonsmooth coefficients”. in *Invent. Math.*: 113.3, **pages** 447–509. ISSN: 0020-9910. DOI: [10.1007/BF01244315](https://doi.org/10.1007/BF01244315). URL: <https://doi.org/10.1007/BF01244315> (backrefpage 43).
- [kenyon:01:dominos](#) Kenyon, Richard (2001). “Dominoes and the Gaussian free field”. in *Ann. Probab.*: 29.3, **pages** 1128–1137. ISSN: 0091-1798. DOI: [10.1214/aop/](https://doi.org/10.1214/aop/)

1015345599. URL: <https://doi.org/10.1214/aop/1015345599> (backrefpage 43).
- kerchev.nourdin.ea:21:local Kerchev, George and others (2021). “Local times and sample path properties of the Rosenblatt process”. in *Stochastic Process. Appl.*: 131, pages 498–522. ISSN: 0304-4149. DOI: 10.1016/j.spa.2020.09.018. URL: <https://doi.org/10.1016/j.spa.2020.09.018> (backrefpage 43).
- erteszh.horvath.ea:93:self-affine Kertész, János, Viktor k. Horváth and Ferenc Weber (1993). “Self-affine rupture lines in paper sheets”. in *Fractals*: 01.01, pages 67–74. DOI: 10.1142/S0218348X93000101. eprint: <https://doi.org/10.1142/S0218348X93000101>. URL: <https://doi.org/10.1142/S0218348X93000101> (backrefpage 43).
- kesten.stigum:66:limit Kesten, H. and B. P. Stigum (1966). “A limit theorem for multidimensional Galton-Watson processes”. in *Ann. Math. Statist.*: 37, pages 1211–1223. ISSN: 0003-4851. DOI: 10.1214/aoms/1177699266. URL: <https://doi.org/10.1214/aoms/1177699266> (backrefpage 43).
- khoshnevisan:97:escape Khoshnevisan, D. (1997). “Escape rates for Lévy processes”. in *Studia Sci. Math. Hungar.*: 33.1-3, pages 177–183. ISSN: 0081-6906 (backrefpage 43).
- 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, pages 45–80. ISSN: 1024-2953 (backrefpage 43).
- 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, pages 931–943. ISSN: 0024-6093. DOI: 10.1112/blms/bds022. URL: <https://doi.org/10.1112/blms/bds022> (backrefpage 43).
- khoshnevisan:92:level Khoshnevisan, Davar (1992a). “Level crossings of the empirical process”. in *Stochastic Process. Appl.*: 43.2, pages 331–343. ISSN: 0304-4149. DOI: 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) (backrefpage 43).
- khoshnevisan:92:local — (1992b). “Local asymptotic laws for the Brownian convex hull”. in *Probab. Theory Related Fields*: 93.3, pages 377–392. ISSN: 0178-8051. DOI: 10.1007/BF01193057. URL: <https://doi.org/10.1007/BF01193057> (backrefpage 43).
- khoshnevisan:92:moment — (1992c). “Moment inequalities for functionals of the Brownian convex hull”. in *Ann. Probab.*: 20.2, pages 627–630. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C627:MIFOT%3E2.0.CO;2-D&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C627:MIFOT%3E2.0.CO;2-D&origin=MSN) (backrefpage 43).
- khoshnevisan:93:embedding — (1993). “An embedding of compensated compound Poisson processes with applications to local times”. in *Ann. Probab.*: 21.1, pages 340–361. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199301\)21:1%3C340:AEOCCP%3E2.0.CO;2-Y&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199301)21:1%3C340:AEOCCP%3E2.0.CO;2-Y&origin=MSN) (backrefpage 43).
- khoshnevisan:94:discrete — (1994a). “A discrete fractal in \mathbf{Z}_+^1 ”. in *Proc. Amer. Math. Soc.*: 120.2, pages 577–584. ISSN: 0002-9939. DOI: 10.2307/2159899. URL: <https://doi.org/10.2307/2159899> (backrefpage 43).
- khoshnevisan:94:exact — (1994b). “Exact rates of convergence to Brownian local time”. in *Ann. Probab.*: 22.3, pages 1295–1330. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199407\)22:3%3C1295:EROCTB%3E2.0.CO;2-U&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199407)22:3%3C1295:EROCTB%3E2.0.CO;2-U&origin=MSN) (backrefpage 43).
- khoshnevisan:95:on — (1995a). “On the distribution of bubbles of the Brownian sheet”. in *Ann. Probab.*: 23.2, pages 786–805. ISSN: 0091-1798. URL: [http:](http://)

- [//links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C786:OTDOB0%3E2.0.CO;2-P&origin=MSN](https://links.jstor.org/sici?sici=0091-1798(199504)23:2%3C786:OTDOB0%3E2.0.CO;2-P&origin=MSN) (backrefpage 43).
- khoshnevisan:96:deviation Khoshnevisan, Davar (1996a). “Deviation inequalities for continuous martingales”. in *Stochastic Process. Appl.*: 65.1, pages 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) (backrefpage 43).
- 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> (backrefpage 43).
- khoshnevisan:99:brownian — (1999). “Brownian sheet images and Bessel-Riesz capacity”. in *Trans. Amer. Math. Soc.*: 351.7, pages 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> (backrefpage 43).
- khoshnevisan:03:intersections — (2003a). “Intersections of Brownian motions”. in *Expo. Math.*: 21.2, pages 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) (backrefpage 43).
- khoshnevisan:08:dynamical — (2008a). “Dynamical percolation on general trees”. in *Probab. Theory Related Fields*: 140.1-2, pages 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> (backrefpage 43).
- 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, pages 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> (backrefpage 43).
- khoshnevisan.kim:15:nonlinear — (2015b). “Nonlinear noise excitation of intermittent stochastic PDEs and the topology of LCA groups”. in *Ann. Probab.*: 43.4, pages 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> (backrefpage 43).
- khoshnevisan.kim.ea:20:dissipation Khoshnevisan, Davar, Kunwoo Kim, Carl Mueller and others (2020). “Dissipation in parabolic SPDEs”. in *J. Stat. Phys.*: 179.2, pages 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> (backrefpage 43).
- 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, pages 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> (backrefpage 43).
- khoshnevisan.kim.ea:18:macroscopic — (2018). “A macroscopic multifractal analysis of parabolic stochastic PDEs”. in *Comm. Math. Phys.*: 360.1, pages 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> (backrefpage 43).
- 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, pages 1452–1478. ISSN: 0091-1798. DOI: [10.1214/009117904000001044](https://doi.org/10.1214/009117904000001044). URL: <https://doi.org/10.1214/009117904000001044> (backrefpage 43).
- khoshnevisan.levin.ea:06:exceptional — (2006). “Exceptional times and invariance for dynamical random walks”. in *Probab. Theory Related Fields*: 134.3, pages 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> (backrefpage 43).

khoshnevisan.levin.ea:08:capacities	Khoshnevisan, Davar, David A. Levin and Pedro J. Méndez-Hernández (2008). “Capacities in Wiener space, quasi-sure lower functions, and Kolmogorov’s ϵ -entropy”. in <i>Stochastic Process. Appl.</i> : 118.10, pages 1723–1737. ISSN: 0304-4149. DOI: 10.1016/j.spa.2007.10.014 . URL: https://doi.org/10.1016/j.spa.2007.10.014 (backrefpage 43).
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 <i>Electron. Comm. Probab.</i> : 10, pages 196–206. ISSN: 1083-589X. DOI: 10.1214/ECP.v10-1154 . URL: https://doi.org/10.1214/ECP.v10-1154 (backrefpage 43).
khoshnevisan.lewis:95:favorite	Khoshnevisan, Davar and Thomas M. Lewis (1995). “The favorite point of a Poisson process”. in <i>Stochastic Process. Appl.</i> : 57.1, pages 19–38. ISSN: 0304-4149. DOI: 10.1016/0304-4149(94)00077-7 . URL: https://doi.org/10.1016/0304-4149(94)00077-7 (backrefpage 43).
khoshnevisan.lewis:96:chung	— (1996a). “Chung’s law of the iterated logarithm for iterated Brownian motion”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 32.3, pages 349–359. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1996__32_3_349_0 (backrefpage 44).
khoshnevisan.lewis:96:uniform	— (1996b). “The uniform modulus of continuity of iterated Brownian motion”. in <i>J. Theoret. Probab.</i> : 9.2, pages 317–333. ISSN: 0894-9840. DOI: 10.1007/BF02214652 . URL: https://doi.org/10.1007/BF02214652 (backrefpage 44).
khoshnevisan.lewis:98:law	— (1998). “A law of the iterated logarithm for stable processes in random scenery”. in <i>Stochastic Process. Appl.</i> : 74.1, pages 89–121. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(97)00105-1 . URL: https://doi.org/10.1016/S0304-4149(97)00105-1 (backrefpage 44).
khoshnevisan.lewis:99:stochastic	— (1999b). “Stochastic calculus for Brownian motion on a Brownian fracture”. in <i>Ann. Appl. Probab.</i> : 9.3, pages 629–667. ISSN: 1050-5164. DOI: 10.1214/aoap/1029962807 . URL: https://doi.org/10.1214/aoap/1029962807 (backrefpage 44).
khoshnevisan.lewis:03:optimal	— (2003). “Optimal reward on a sparse tree with random edge weights”. in <i>J. Appl. Probab.</i> : 40.4, pages 926–945. ISSN: 0021-9002. DOI: 10.1017/s0021900200020209 . URL: https://doi.org/10.1017/s0021900200020209 (backrefpage 44).
khoshnevisan.lewis.ea:94:on	Khoshnevisan, Davar, Thomas M. Lewis and Wenbo V. Li (1994). “On the future infima of some transient processes”. in <i>Probab. Theory Related Fields</i> : 99.3, pages 337–360. ISSN: 0178-8051. DOI: 10.1007/BF01199896 . URL: https://doi.org/10.1007/BF01199896 (backrefpage 44).
khoshnevisan.lewis.ea:96:on	Khoshnevisan, Davar, Thomas M. Lewis and Zhan Shi (1996). “On a problem of Erds and Taylor”. in <i>Ann. Probab.</i> : 24.2, pages 761–787. ISSN: 0091-1798. DOI: 10.1214/aop/1039639361 . URL: https://doi.org/10.1214/aop/1039639361 (backrefpage 44).
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 <i>SIAM J. Math. Anal.</i> : 53.2, pages 2084–2133. ISSN: 0036-1410. DOI: 10.1137/20M1350418 . URL: https://doi.org/10.1137/20M1350418 (backrefpage 44).
khoshnevisan.nualart:08:level	Khoshnevisan, Davar and Eulalia Nualart (2008). “Level sets of the stochastic wave equation driven by a symmetric Lévy noise”. in <i>Bernoulli</i> : 14.4, pages 899–925. ISSN: 1350-7265. DOI: 10.3150/08-BEJ133 . URL: https://doi.org/10.3150/08-BEJ133 (backrefpage 44).

khoshnevisan.peres.ea:00:limsup	Khoshnevisan, Davar, Yuval Peres and Yimin Xiao (2000). “Limsup random fractals”. in <i>Electron. J. Probab.</i> : 5, no. 5, 24. ISSN: 1083-6489. DOI: 10.1214/EJP.v5-60 . URL: https://doi.org/10.1214/EJP.v5-60 (backrefpage 44).
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 <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 40.1, pages 1–24. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(03)00057-8 . URL: https://doi.org/10.1016/S0246-0203(03)00057-8 (backrefpage 44).
khoshnevisan.revesz.ea:05:level	— (2005). “Level crossings of a two-parameter random walk”. in <i>Stochastic Process. Appl.</i> : 115.3, pages 359–380. ISSN: 0304-4149. DOI: 10.1016/j.spa.2004.09.010 . URL: https://doi.org/10.1016/j.spa.2004.09.010 (backrefpage 44).
khoshnevisan.salminen.ea:06:note	Khoshnevisan, Davar, Paavo Salminen and Marc Yor (2006). “A note on a.s. finiteness of perpetual integral functionals of diffusions”. in <i>Electron. Comm. Probab.</i> : 11, pages 108–117. ISSN: 1083-589X. DOI: 10.1214/ECP.v11-1203 . URL: https://doi.org/10.1214/ECP.v11-1203 (backrefpage 44).
khoshnevisan.sarantsev:19:talagrand	Khoshnevisan, Davar and Andrey Sarantsev (2019). “Talagrand concentration inequalities for stochastic partial differential equations”. in <i>Stoch. Partial Differ. Equ. Anal. Comput.</i> : 7.4, pages 679–698. ISSN: 2194-0401. DOI: 10.1007/s40072-019-00136-8 . URL: https://doi.org/10.1007/s40072-019-00136-8 (backrefpage 44).
khoshnevisan.shi:98:chung	Khoshnevisan, Davar and Zhan Shi (1998a). “Chung’s law for integrated Brownian motion”. in <i>Trans. Amer. Math. Soc.</i> : 350.10, pages 4253–4264. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-98-02011-X . URL: https://doi.org/10.1090/S0002-9947-98-02011-X (backrefpage 44).
khoshnevisan.shi:99:brownian	— (1999). “Brownian sheet and capacity”. in <i>Ann. Probab.</i> : 27.3, pages 1135–1159. ISSN: 0091-1798. DOI: 10.1214/aop/1022677442 . URL: https://doi.org/10.1214/aop/1022677442 (backrefpage 44).
khoshnevisan.shieh.ea:08:hausdorff	Khoshnevisan, Davar, Narn-Rueih Shieh and Yimin Xiao (2008). “Hausdorff dimension of the contours of symmetric additive Lévy processes”. in <i>Probab. Theory Related Fields</i> : 140.1-2, pages 129–167. ISSN: 0178-8051. DOI: 10.1007/s00440-007-0060-7 . URL: https://doi.org/10.1007/s00440-007-0060-7 (backrefpage 44).
khoshnevisan.shieh.ea:09:erratum	— (2009). “Erratum: Hausdorff dimension of the contours of symmetric additive Lévy processes [MR2357673]”. in <i>Probab. Theory Related Fields</i> : 143.3-4, pages 665–666. ISSN: 0178-8051. DOI: 10.1007/s00440-008-0184-4 . URL: https://doi.org/10.1007/s00440-008-0184-4 (backrefpage 44).
khoshnevisan.waymire:17:conversation	Khoshnevisan, Davar and Edward Waymire (2017). “A conversation with Mu-Fa Chen”. in <i>Notices Amer. Math. Soc.</i> : 64.6, pages 616–619. ISSN: 0002-9920. DOI: 10.1090/noti1533 . URL: https://doi.org/10.1090/noti1533 (backrefpage 44).
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 <i>Electron. J. Probab.</i> : 11, no. 32, 817–843. ISSN: 1083-6489. DOI: 10.1214/EJP.v11-353 . URL: https://doi.org/10.1214/EJP.v11-353 (backrefpage 44).
khoshnevisan.xiao:02:level	Khoshnevisan, Davar and Yimin Xiao (2002). “Level sets of additive Lévy processes”. in <i>Ann. Probab.</i> : 30.1, pages 62–100. ISSN: 0091-

1798. DOI: [10.1214/aop/1020107761](https://doi.org/10.1214/aop/1020107761). URL: <https://doi.org/10.1214/aop/1020107761> (backrefpage 44).
- khoshnevisan.xiao:03:weak — (2003). “Weak unimodality of finite measures, and an application to potential theory of additive Lévy processes”. in *Proc. Amer. Math. Soc.*: 131.8, pages 2611–2616. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-02-06778-3](https://doi.org/10.1090/S0002-9939-02-06778-3). URL: <https://doi.org/10.1090/S0002-9939-02-06778-3> (backrefpage 44).
- khoshnevisan.xiao:05:levy — (2005). “Lévy processes: capacity and Hausdorff dimension”. in *Ann. Probab.*: 33.3, pages 841–878. ISSN: 0091-1798. DOI: [10.1214/009117904000001026](https://doi.org/10.1214/009117904000001026). URL: <https://doi.org/10.1214/009117904000001026> (backrefpage 44).
- khoshnevisan.xiao:07:images — (2007). “Images of the Brownian sheet”. in *Trans. Amer. Math. Soc.*: 359.7, pages 3125–3151. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-07-04073-1](https://doi.org/10.1090/S0002-9947-07-04073-1). URL: <https://doi.org/10.1090/S0002-9947-07-04073-1> (backrefpage 44).
- khoshnevisan.xiao:08:packing — (2008a). “Packing dimension of the range of a Lévy process”. in *Proc. Amer. Math. Soc.*: 136.7, pages 2597–2607. ISSN: 0002-9939. DOI: [10.1090/S0002-9939-08-09163-6](https://doi.org/10.1090/S0002-9939-08-09163-6). URL: <https://doi.org/10.1090/S0002-9939-08-09163-6> (backrefpage 44).
- evisan.xiao:08:packing-dimension — (2008b). “Packing-dimension profiles and fractional Brownian motion”. in *Math. Proc. Cambridge Philos. Soc.*: 145.1, pages 205–213. ISSN: 0305-0041. DOI: [10.1017/S0305004108001394](https://doi.org/10.1017/S0305004108001394). URL: <https://doi.org/10.1017/S0305004108001394> (backrefpage 44).
- khoshnevisan.xiao:09:harmonic — (2009). “Harmonic analysis of additive Lévy processes”. in *Probab. Theory Related Fields*: 145.3-4, pages 459–515. ISSN: 0178-8051. DOI: [10.1007/s00440-008-0175-5](https://doi.org/10.1007/s00440-008-0175-5). URL: <https://doi.org/10.1007/s00440-008-0175-5> (backrefpage 44).
- khoshnevisan.xiao:15:brownian — (2015). “Brownian motion and thermal capacity”. in *Ann. Probab.*: 43.1, pages 405–434. ISSN: 0091-1798. DOI: [10.1214/14-AOP910](https://doi.org/10.1214/14-AOP910). URL: <https://doi.org/10.1214/14-AOP910> (backrefpage 44).
- khoshnevisan.xiao.ea:03:local Khoshnevisan, Davar, Yimin Xiao and Yuquan Zhong (2003a). “Local times of additive Lévy processes”. in *Stochastic Process. Appl.*: 104.2, pages 193–216. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(02\)00237-5](https://doi.org/10.1016/S0304-4149(02)00237-5). URL: [https://doi.org/10.1016/S0304-4149\(02\)00237-5](https://doi.org/10.1016/S0304-4149(02)00237-5) (backrefpage 44).
- hoshnevisan.xiao.ea:03:measuring — (2003b). “Measuring the range of an additive Lévy process”. in *Ann. Probab.*: 31.2, pages 1097–1141. ISSN: 0091-1798. DOI: [10.1214/aop/1048516547](https://doi.org/10.1214/aop/1048516547). URL: <https://doi.org/10.1214/aop/1048516547> (backrefpage 44).
- kifer:97:burgers Kifer, Yuri (1997). “The Burgers equation with a random force and a general model for directed polymers in random environments”. in *Probab. Theory Related Fields*: 108.1, pages 29–65. ISSN: 0178-8051. DOI: [10.1007/s004400050100](https://doi.org/10.1007/s004400050100). URL: <https://doi.org/10.1007/s004400050100> (backrefpage 44).
- kim:96:on Kim, Jeong Han (1996). “On increasing subsequences of random permutations”. in *J. Combin. Theory Ser. A*: 76.1, pages 148–155. ISSN: 0097-3165. DOI: [10.1006/jcta.1996.0095](https://doi.org/10.1006/jcta.1996.0095). URL: <https://doi.org/10.1006/jcta.1996.0095> (backrefpage 44).
- kim:19:on Kim, Kunwoo (2019). “On the large-scale structure of the tall peaks for stochastic heat equations with fractional Laplacian”. in *Stochastic Process. Appl.*: 129.6, pages 2207–2227. ISSN: 0304-4149. DOI: [10.1016/j.spe.2019.05.001](https://doi.org/10.1016/j.spe.2019.05.001).

- 1016/j.spa.2018.07.006. URL: <https://doi.org/10.1016/j.spa.2018.07.006> (backrefpage 44).
- `kim.mueller.ea:10:stochastic` Kim, Kunwoo, Carl Mueller **and** Richard B. Sowers (2010). “A stochastic moving boundary value problem”. in *Illinois J. Math.*: 54.3, 927–962 (2012). ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1336049982> (backrefpage 44).
- `kim.sowers:12:numerical` Kim, Kunwoo **and** Richard B. Sowers (2012). “Numerical analysis of the stochastic moving boundary problem”. in *Stoch. Anal. Appl.*: 30.6, pages 963–996. ISSN: 0736-2994. DOI: [10.1080/07362994.2012.704847](https://doi.org/10.1080/07362994.2012.704847). URL: <https://doi.org/10.1080/07362994.2012.704847> (backrefpage 44).
- `kim.yi:22:limit` Kim, Kunwoo **and** Jaeyun Yi (2022). “Limit theorems for time-dependent averages of nonlinear stochastic heat equations”. in *Bernoulli*: 28.1, pages 214–238. ISSN: 1350-7265. DOI: [10.3150/21-bej1339](https://doi.org/10.3150/21-bej1339). URL: <https://doi.org/10.3150/21-bej1339> (backrefpage 44).
- `kim.zheng.ea:12:stochastic` Kim, Kunwoo, Zhi Zheng **and** Richard B. Sowers (2012). “A stochastic Stefan problem”. in *J. Theoret. Probab.*: 25.4, pages 1040–1080. ISSN: 0894-9840. DOI: [10.1007/s10959-011-0392-1](https://doi.org/10.1007/s10959-011-0392-1). URL: <https://doi.org/10.1007/s10959-011-0392-1> (backrefpage 44).
- `kim:04:on` Kim, Kyeong-Hun (2004). “On stochastic partial differential equations with variable coefficients in C^1 domains”. in *Stochastic Process. Appl.*: 112.2, pages 261–283. ISSN: 0304-4149. DOI: [10.1016/j.spa.2004.02.006](https://doi.org/10.1016/j.spa.2004.02.006). URL: <https://doi.org/10.1016/j.spa.2004.02.006> (backrefpage 44).
- `kipnis.olla.ea:89:hydrodynamics` Kipnis, C., S. Olla **and** S. R. S. Varadhan (1989). “Hydrodynamics and large deviation for simple exclusion processes”. in *Comm. Pure Appl. Math.*: 42.2, pages 115–137. ISSN: 0010-3640. DOI: [10.1002/cpa.3160420202](https://doi.org/10.1002/cpa.3160420202). URL: <https://doi.org/10.1002/cpa.3160420202> (backrefpage 44).
- `kirane.nane.ea:18:on` Kirane, Mokhtar, Erkan Nane **and** Nguyen Huy Tuan (2018). “On a backward problem for multidimensional Ginzburg-Landau equation with random data”. in *Inverse Problems*: 34.1, pages 015008, 21. ISSN: 0266-5611. DOI: [10.1088/1361-6420/aa9c2a](https://doi.org/10.1088/1361-6420/aa9c2a). URL: <https://doi.org/10.1088/1361-6420/aa9c2a> (backrefpage 45).
- `klebanov:95:touching` Klebanov, Igor R. (1995). “Touching random surfaces and Liouville gravity”. in *Phys. Rev. D* (3): 51.4, pages 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> (backrefpage 45).
- `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, pages 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) (backrefpage 45).
- `klenke.mytnik:10:infinite` Klenke, Achim **and** Leonid Mytnik (2010). “Infinite rate mutually catalytic branching”. in *Ann. Probab.*: 38.4, pages 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> (backrefpage 45).
- `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, pages 533–584. ISSN: 0178-8051. DOI:

	10.1007/s00440-011-0376-1. URL: https://doi.org/10.1007/s00440-011-0376-1 (backrefpage 45).
klenke.mytnik:12:infinite	Klenke, Achim and Leonid Mytnik (2012b). “Infinite rate mutually catalytic branching in infinitely many colonies: the longtime behavior”. in <i>Ann. Probab.</i> : 40.1, pages 103–129. ISSN: 0091-1798. DOI: 10.1214/10-AOP621. URL: https://doi.org/10.1214/10-AOP621 (backrefpage 45).
klenke.mytnik:20:infinite	— (2020). “Infinite rate symbiotic branching on the real line: the tired frogs model”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 56.2, pages 847–883. ISSN: 0246-0203. DOI: 10.1214/19-AIHP986. URL: https://doi.org/10.1214/19-AIHP986 (backrefpage 45).
knizhnik.polyakov.ea:88:fractal	Knizhnik, V. G., A. M. Polyakov and A. B. Zamolodchikov (1988). “Fractal structure of 2D-quantum gravity”. in <i>Modern Phys. Lett. A</i> : 3.8, pages 819–826. ISSN: 0217-7323. DOI: 10.1142/S0217732388000982. URL: https://doi.org/10.1142/S0217732388000982 (backrefpage 45).
kobayashi:11:stochastic	Kobayashi, Kei (2011). “Stochastic calculus for a time-changed semimartingale and the associated stochastic differential equations”. in <i>J. Theoret. Probab.</i> : 24.3, pages 789–820. ISSN: 0894-9840. DOI: 10.1007/s10959-010-0320-9. URL: https://doi.org/10.1007/s10959-010-0320-9 (backrefpage 45).
kobayashi.sirao.ea:77:on	Kobayashi, Kusuo, Tunekiti Sirao and Hiroshi Tanaka (1977). “On the growing up problem for semilinear heat equations”. in <i>J. Math. Soc. Japan</i> : 29.3, pages 407–424. ISSN: 0025-5645. DOI: 10.2969/jmsj/02930407. URL: https://doi.org/10.2969/jmsj/02930407 (backrefpage 45).
kochubeui:89:cauchy	Kochubeui, A. N. (1989). “The Cauchy problem for evolution equations of fractional order”. in <i>Differentsial'nye Uravneniya</i> : 25.8, pages 1359–1368, 1468. ISSN: 0374-0641 (backrefpage 45).
kochubeui:90:diffusion	— (1990). “Diffusion of fractional order”. in <i>Differentsial'nye Uravneniya</i> : 26.4, pages 660–670, 733–734. ISSN: 0374-0641 (backrefpage 45).
marquez-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 <i>J. Theoret. Probab.</i> : 14.2, pages 427–462. ISSN: 0894-9840. DOI: 10.1023/A:1011163714298. URL: https://doi.org/10.1023/A:1011163714298 (backrefpage 45).
marquez-carreras.ea:02:logarithmic	— (2002). “Logarithmic estimates for the density of hypoelliptic two-parameter diffusions”. in <i>J. Funct. Anal.</i> : 190.2, pages 481–506. ISSN: 0022-1236. DOI: 10.1006/jfan.2001.3865. URL: https://doi.org/10.1006/jfan.2001.3865 (backrefpage 45).
kohatsu-higa.leon.ea:97:stochastic	Kohatsu-Higa, Arturo, Jorge A. León and David Nualart (1997). “Stochastic differential equations with random coefficients”. in <i>Bernoulli</i> : 3.2, pages 233–245. ISSN: 1350-7265. DOI: 10.2307/3318589. URL: https://doi.org/10.2307/3318589 (backrefpage 45).
kohatsu-higa.nualart:21:large	Kohatsu-Higa, Arturo and David Nualart (2021). “Large time asymptotic properties of the stochastic heat equation”. in <i>J. Theoret. Probab.</i> : 34.3, pages 1455–1473. ISSN: 0894-9840. DOI: 10.1007/s10959-020-01007-y. URL: https://doi.org/10.1007/s10959-020-01007-y (backrefpage 45).
kohatsu-higa.nualart.ea:14:lan	Kohatsu-Higa, Arturo, Eulalia Nualart and Ngoc Khue Tran (2014). “LAN property for a simple Lévy process”. in <i>C. R. Math. Acad. Sci. Paris</i> : 352.10, pages 859–864. ISSN: 1631-073X. DOI: 10.1016/j.crma.2014.08.013. URL: https://doi.org/10.1016/j.crma.2014.08.013 (backrefpage 45).

kohatsu-higa.nualart.ea:17:lan	Kohatsu-Higa, Arturo, Eulalia Nualart and Ngoc Khue Tran (2017). “LAN property for an ergodic diffusion with jumps”. <i>in</i> <i>Statistics</i> : 51.2, pages 419–454. ISSN: 0233-1888. DOI: 10.1080/02331888.2016.1239727 . URL: https://doi.org/10.1080/02331888.2016.1239727 (backrefpage 45).
hatsu-higa.nualart.ea:22:density	— (2022). “Density estimates for jump diffusion processes”. <i>in</i> <i>Appl. Math. Comput.</i> : 420, Paper No. 126814, 10. ISSN: 0096-3003. DOI: 10.1016/j.amc.2021.126814 . URL: https://doi.org/10.1016/j.amc.2021.126814 (backrefpage 45).
hatsu-higa.sanz-sole:97:existence	Kohatsu-Higa, Arturo and Marta Sanz-Solé (1997). “Existence and regularity of density for solutions to stochastic differential equations with boundary conditions”. <i>in</i> <i>Stochastics Stochastics Rep.</i> : 60.1-2, pages 1–22. ISSN: 1045-1129. DOI: 10.1080/17442509708834096 . URL: https://doi.org/10.1080/17442509708834096 (backrefpage 45).
kolokoltsov:00:symmetric	Kolokoltsov, Vassili (2000). “Symmetric stable laws and stable-like jump-diffusions”. <i>in</i> <i>Proc. London Math. Soc.</i> (3): 80.3, pages 725–768. ISSN: 0024-6115. DOI: 10.1112/S0024611500012314 . URL: https://doi.org/10.1112/S0024611500012314 (backrefpage 45).
komatsu:84:on	Komatsu, Takashi (1984). “On the martingale problem for generators of stable processes with perturbations”. <i>in</i> <i>Osaka J. Math.</i> : 21.1, pages 113–132. ISSN: 0030-6126. URL: http://projecteuclid.org/euclid.ojm/1200776873 (backrefpage 45).
v.euidel-man:79:boundary-surface	Kondrat’ev, V. A. and S. D. Èuidel’man (1979). “Boundary-surface conditions in the theory of elliptic boundary value problems”. <i>in</i> <i>Dokl. Akad. Nauk SSSR</i> : 246.4, pages 812–815. ISSN: 0002-3264 (backrefpage 45).
konno.shiga:88:stochastic	Konno, N. and T. Shiga (1988). “Stochastic partial differential equations for some measure-valued diffusions”. <i>in</i> <i>Probab. Theory Related Fields</i> : 79.2, pages 201–225. ISSN: 0178-8051. DOI: 10.1007/BF00320919 . URL: https://doi.org/10.1007/BF00320919 (backrefpage 45).
kostov:91:loop	Kostov, I. K. (1991). “Loop amplitudes for nonrational string theories”. <i>in</i> <i>Phys. Lett. B</i> : 266.3-4, pages 317–324. ISSN: 0370-2693. DOI: 10.1016/0370-2693(91)91047-Y . URL: https://doi.org/10.1016/0370-2693(91)91047-Y (backrefpage 45).
kostov:92:strings	Kostov, Ivan K. (1992). “Strings with discrete target space”. <i>in</i> <i>Nuclear Phys. B</i> : 376.3, pages 539–598. ISSN: 0550-3213. DOI: 10.1016/0550-3213(92)90120-Z . URL: https://doi.org/10.1016/0550-3213(92)90120-Z (backrefpage 45).
stov.staudacher:92:multicritical	Kostov, Ivan K. and Matthias Staudacher (1992). “Multicritical phases of the $O(n)$ model on a random lattice”. <i>in</i> <i>Nuclear Phys. B</i> : 384.3, pages 459–483. ISSN: 0550-3213. DOI: 10.1016/0550-3213(92)90576-W . URL: https://doi.org/10.1016/0550-3213(92)90576-W (backrefpage 45).
kotelenez:92:comparison	Kotelenez, Peter (1992). “Comparison methods for a class of function valued stochastic partial differential equations”. <i>in</i> <i>Probab. Theory Related Fields</i> : 93.1, pages 1–19. ISSN: 0178-8051. DOI: 10.1007/BF01195385 . URL: https://doi.org/10.1007/BF01195385 (backrefpage 45).
krageloh:03:two	Krägeloh, Alexander M. (2003). “Two families of functions related to the fractional powers of generators of strongly continuous contraction semigroups”. <i>in</i> <i>J. Math. Anal. Appl.</i> : 283.2, pages 459–467. ISSN: 0022-247X. DOI: 10.1016/S0022-247X(03)00269-5 . URL: https://doi.org/10.1016/S0022-247X(03)00269-5 (backrefpage 45).

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 <i>J. Stat. Mech. Theory Exp.</i> : 6, pages 063210, 32. DOI: 10 . 1088 / 1742 - 5468 / aac90f . URL: https : // doi . org / 10 . 1088 / 1742 - 5468 / aac90f (backrefpage 45).
krajenbrink.le-doussal.ea:18:systematic	Krajenbrink, Alexandre, Pierre Le Doussal and Sylvain Prolhac (2018). “Systematic time expansion for the Kardar-Parisi-Zhang equation, linear statistics of the GUE at the edge and trapped fermions”. in <i>Nuclear Phys. B</i> : 936, pages 239–305. ISSN: 0550-3213. DOI: 10 . 1016 / j . nuclphysb . 2018 . 09 . 019 . URL: https : // doi . org / 10 . 1016 / j . nuclphysb . 2018 . 09 . 019 (backrefpage 45).
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 <i>Ann. Appl. Probab.</i> : 28.6, pages 3736–3764. ISSN: 1050-5164. DOI: 10 . 1214 / 18 - AAP1404 . URL: https : // doi . org / 10 . 1214 / 18 - AAP1404 (backrefpage 45).
krishnapur.peres:04:recurrent	Krishnapur, Manjunath and Yuval Peres (2004). “Recurrent graphs where two independent random walks collide finitely often”. in <i>Electron. Comm. Probab.</i> : 9, pages 72–81. ISSN: 1083-589X. DOI: 10 . 1214 / ECP . v9 - 1111 . URL: https : // doi . org / 10 . 1214 / ECP . v9 - 1111 (backrefpage 45).
krug.spohn:91:kinetic	Krug, J and H Spohn (1991). “Kinetic roughening of growing surfaces”. in <i>Solids far from equilibrium</i> : pages 479–582 (backrefpage 45).
krylov:96:on	Krylov, N. V. (1996). “On L_p -theory of stochastic partial differential equations in the whole space”. in <i>SIAM J. Math. Anal.</i> : 27.2, pages 313–340. ISSN: 0036-1410. DOI: 10 . 1137 / S0036141094263317 . URL: https : // doi . org / 10 . 1137 / S0036141094263317 (backrefpage 45).
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 <i>Soviet Math. Dokl.</i> : 1, pages 760–763. ISSN: 0197-6788 (backrefpage 46).
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 <i>J. Theoret. Probab.</i> : 8.2, pages 361–386. ISSN: 0894-9840. DOI: 10 . 1007 / BF02212884 . URL: https : // doi . org / 10 . 1007 / BF02212884 (backrefpage 46).
kuelbs.li:93:metric	Kuelbs, James and Wenbo V. Li (1993a). “Metric entropy and the small ball problem for Gaussian measures”. in <i>J. Funct. Anal.</i> : 116.1, pages 133–157. ISSN: 0022-1236. DOI: 10 . 1006 / jfan . 1993 . 1107 . URL: https : // doi . org / 10 . 1006 / jfan . 1993 . 1107 (backrefpage 46).
kuelbs.li:93:small	— (1993b). “Small ball estimates for Brownian motion and the Brownian sheet”. in <i>J. Theoret. Probab.</i> : 6.3, pages 547–577. ISSN: 0894-9840. DOI: 10 . 1007 / BF01066717 . URL: https : // doi . org / 10 . 1007 / BF01066717 (backrefpage 46).
kumar.nane.ea:11:time-changed	Kumar, A., Erkan Nane and P. Vellaisamy (2011). “Time-changed Poisson processes”. in <i>Statist. Probab. Lett.</i> : 81.12, pages 1899–1910. ISSN: 0167-7152. DOI: 10 . 1016 / j . spl . 2011 . 08 . 002 . URL: https : // doi . org / 10 . 1016 / j . spl . 2011 . 08 . 002 (backrefpage 46).
kumar.nane:18:on	Kumar, Arun and Erkan Nane (2018). “On the infinite divisibility of distributions of some inverse subordinators”. in <i>Mod. Stoch. Theory Appl.</i> : 5.4, pages 509–519. ISSN: 2351-6046. DOI: 10 . 15559 / 18 - vmsta108 . URL: https : // doi . org / 10 . 15559 / 18 - vmsta108 (backrefpage 46).

kuo.liu.ea:13:free	Kuo, Hung-Wen, Tai-Ping Liu and Li-Cheng Tsai (2013). “Free molecular flow with boundary effect”. in <i>Comm. Math. Phys.</i> : 318.2, pages 375–409. ISSN: 0010-3616. DOI: 10.1007/s00220-013-1662-9 . URL: https://doi.org/10.1007/s00220-013-1662-9 (backrefpage 46).
kuo.liu.ea:14:equilibrating	— (2014). “Equilibrating effects of boundary and collision in rarefied gases”. in <i>Comm. Math. Phys.</i> : 328.2, pages 421–480. ISSN: 0010-3616. DOI: 10.1007/s00220-014-2042-9 . URL: https://doi.org/10.1007/s00220-014-2042-9 (backrefpage 46).
kupiainen:16:renormalization	Kupiainen, Antti (2016). “Renormalization group and stochastic PDEs”. in <i>Ann. Henri Poincaré</i> : 17.3, pages 497–535. ISSN: 1424-0637. DOI: 10.1007/s00023-015-0408-y . URL: https://doi.org/10.1007/s00023-015-0408-y (backrefpage 46).
inen.marcozzi:17:renormalization	Kupiainen, Antti and Matteo Marcozzi (2017). “Renormalization of generalized KPZ equation”. in <i>J. Stat. Phys.</i> : 166.3-4, pages 876–902. ISSN: 0022-4715. DOI: 10.1007/s10955-016-1636-3 . URL: https://doi.org/10.1007/s10955-016-1636-3 (backrefpage 46).
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, pages 951–965. ISSN: 1083-6489. DOI: 10.1214/EJP.v12-431 . URL: https://doi.org/10.1214/EJP.v12-431 (backrefpage 46).
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, pages 103–126. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(99)00024-1 . URL: https://doi.org/10.1016/S0304-4149(99)00024-1 (backrefpage 46).
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, pages 391–442. ISSN: 0040-8980 (backrefpage 46).
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, pages 1057–1091. ISSN: 0736-2994. DOI: 10.1080/07362994.2019.1640613 . URL: https://doi.org/10.1080/07362994.2019.1640613 (backrefpage 46).
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, pages 795–801. ISSN: 0021-9002. DOI: 10.1239/jap/1032438375 . URL: https://doi.org/10.1239/jap/1032438375 (backrefpage 46).
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 (backrefpage 46).
labbe:17:weakly	— (2017). “Weakly asymmetric bridges and the KPZ equation”. in <i>Comm. Math. Phys.</i> : 353.3, pages 1261–1298. ISSN: 0010-3616. DOI: 10.1007/s00220-017-2875-0 . URL: https://doi.org/10.1007/s00220-017-2875-0 (backrefpage 46).
labbe:19:continuous	— (2019). “The continuous Anderson Hamiltonian in $d \leq 3$ ”. in <i>J. Funct. Anal.</i> : 277.9, pages 3187–3235. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2019.05.027 . URL: https://doi.org/10.1016/j.jfa.2019.05.027 (backrefpage 46).
muller-gueudin.ea:14:convergence	Lacaux, Céline and others (2014). “Convergence and performance of the peeling wavelet denoising algorithm”. in <i>Metrika</i> : 77.4, pages 509–537.

- ISSN: 0026-1335. DOI: [10.1007/s00184-013-0451-y](https://doi.org/10.1007/s00184-013-0451-y). URL: <https://doi.org/10.1007/s00184-013-0451-y> (backrefpage 46).
- 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 *IMA J. Appl. Math.*: 41.3, pages 207–215. ISSN: 0272-4960. DOI: [10.1093/imamat/41.3.207](https://doi.org/10.1093/imamat/41.3.207). URL: <https://doi.org/10.1093/imamat/41.3.207> (backrefpage 46).
- lacey.tzanetis:93:global Lacey, A. A. and D. E. Tzanetis (1993). “Global, unbounded solutions to a parabolic equation”. in *J. Differential Equations*: 101.1, pages 80–102. ISSN: 0022-0396. DOI: [10.1006/jdeq.1993.1006](https://doi.org/10.1006/jdeq.1993.1006). URL: <https://doi.org/10.1006/jdeq.1993.1006> (backrefpage 46).
- lacey:90:large Lacey, Michael (1990). “Large deviations for the maximum local time of stable Lévy processes”. in *Ann. Probab.*: 18.4, pages 1669–1675. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199010\)18:4%3C1669:LDFTML%3E2.0.CO;2-Q&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199010)18:4%3C1669:LDFTML%3E2.0.CO;2-Q&origin=MSN) (backrefpage 46).
- lacoïn:10:new Lacoïn, Hubert (2010). “New bounds for the free energy of directed polymers in dimension $1 + 1$ and $1 + 2$ ”. in *Comm. Math. Phys.*: 294.2, pages 471–503. ISSN: 0010-3616. DOI: [10.1007/s00220-009-0957-3](https://doi.org/10.1007/s00220-009-0957-3). URL: <https://doi.org/10.1007/s00220-009-0957-3> (backrefpage 46).
- lacoïn:11:influence — (2011). “Influence of spatial correlation for directed polymers”. in *Ann. Probab.*: 39.1, pages 139–175. ISSN: 0091-1798. DOI: [10.1214/10-AOP553](https://doi.org/10.1214/10-AOP553). URL: <https://doi.org/10.1214/10-AOP553> (backrefpage 46).
- lagendijk.tiggelen.ea:09:fifty Lagendijk, Ad, Bart van Tiggelen and Diederik S. Wiersma (august 2009). “Fifty years of Anderson localization”. in *Physics Today*: 62.8, pages 24–29. ISSN: 0031-9228. DOI: [10.1063/1.3206091](https://doi.org/10.1063/1.3206091). URL: <https://doi.org/10.1063/1.3206091> (backrefpage 46).
- lai:74:reproducing Lai, Tze Leung (1974). “Reproducing kernel Hilbert spaces and the law of the iterated logarithm for Gaussian processes”. in *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete*: 29, pages 7–19. DOI: [10.1007/BF00533181](https://doi.org/10.1007/BF00533181). URL: <https://doi.org/10.1007/BF00533181> (backrefpage 46).
- lakhel:03:large Lakhel, El Hassan (2003). “Large deviation for stochastic Volterra equation in the Besov-Orlicz space and application”. in *Random Oper. Stochastic Equations*: 11.4, pages 333–350. ISSN: 0926-6364. DOI: [10.1163/156939703771891860](https://doi.org/10.1163/156939703771891860). URL: <https://doi.org/10.1163/156939703771891860> (backrefpage 46).
- landau.shepp:70:on Landau, H. J. and L. A. Shepp (1970). “On the supremum of a Gaussian process”. in *Sankhyā Ser. A*: 32, pages 369–378. ISSN: 0581-572X (backrefpage 46).
- m.quastel.ea:04:superdiffusivity Landim, C. and others (2004). “Superdiffusivity of asymmetric exclusion process in dimensions one and two”. in *Comm. Math. Phys.*: 244.3, pages 455–481. ISSN: 0010-3616. DOI: [10.1007/s00220-003-1020-4](https://doi.org/10.1007/s00220-003-1020-4). URL: <https://doi.org/10.1007/s00220-003-1020-4> (backrefpage 46).
- landman.papanicolaou.ea:88:rate Landman, M. J. and others (1988). “Rate of blowup for solutions of the nonlinear Schrödinger equation at critical dimension”. in *Phys. Rev. A (3)*: 38.8, pages 3837–3843. ISSN: 1050-2947. DOI: [10.1103/PhysRevA.38.3837](https://doi.org/10.1103/PhysRevA.38.3837). URL: <https://doi.org/10.1103/PhysRevA.38.3837> (backrefpage 46).
- anjri-zadi.nualart:03:smoothness Lanjri Zadi, Nouredine and David Nualart (2003). “Smoothness of the law of the supremum of the fractional Brownian motion”. in *Electron. Comm. Probab.*: 8, pages 102–111. ISSN: 1083-589X. DOI: [10.1214/](https://doi.org/10.1214/)

	ECP . v8-1079. URL: https://doi.org/10.1214/ECP.v8-1079 (backrefpage 46).
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, pages 373–386. ISSN: 0926-2601. DOI: 10.1023/A:1014878129265 . URL: https://doi.org/10.1023/A:1014878129265 (backrefpage 46).
lasalle:49:uniqueness	LaSalle, J. (1949). “Uniqueness theorems and successive approximations”. in <i>Ann. of Math. (2)</i> : 50, pages 722–730. ISSN: 0003-486X. DOI: 10.2307/1969559 . URL: https://doi.org/10.2307/1969559 (backrefpage 46).
le:16:remark	Lê, Khoa (2016). “A remark on a result of Xia Chen”. in <i>Statist. Probab. Lett.</i> : 118, pages 124–126. ISSN: 0167-7152. DOI: 10.1016/j.spl.2016.06.004 . URL: https://doi.org/10.1016/j.spl.2016.06.004 (backrefpage 47).
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, pages 1272–1317. ISSN: 0360-5302. DOI: 10.1080/03605300801970952 . URL: https://doi.org/10.1080/03605300801970952 (backrefpage 47).
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, pages 393–432. ISSN: 0178-8051. DOI: 10.1007/BF01192468 . URL: https://doi.org/10.1007/BF01192468 (backrefpage 47).
le-gall:18:subordination	— (2018). “Subordination of trees and the Brownian map”. in <i>Probab. Theory Related Fields</i> : 171.3-4, pages 819–864. ISSN: 0178-8051. DOI: 10.1007/s00440-017-0794-9 . URL: https://doi.org/10.1007/s00440-017-0794-9 (backrefpage 47).
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, pages 194–222. ISSN: 0091-1798. DOI: 10.1214/009117904000000612 . URL: https://doi.org/10.1214/009117904000000612 (backrefpage 47).
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, pages 650–705. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199104)19:2%3C650:TROSRW%3E2.0.CO;2-P&origin=MSN (backrefpage 47).
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, pages 399–414. ISSN: 0022-1236. DOI: 10.1016/0022-1236(87)90031-0 . URL: https://doi.org/10.1016/0022-1236(87)90031-0 (backrefpage 47).
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, pages 98–113. ISSN: 0022-2488. DOI: 10.1063/1.1704821 . URL: https://doi.org/10.1063/1.1704821 (backrefpage 47).
chiheb.nourdin.ea:18:convergence	Lechiheb, Atef and others (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)], pages 271–286. ISSN: 0208-4147. DOI: 10.19195/0208-4147.38.2.2 . URL: https://doi.org/10.19195/0208-4147.38.2.2 (backrefpage 47).

ledoux.nourdin.ea:15:steins	Ledoux, Michel, Ivan Nourdin and Giovanni Peccati (2015). “Stein’s method, logarithmic Sobolev and transport inequalities”. in <i>Geom. Funct. Anal.</i> : 25.1, pages 256–306. ISSN: 1016-443X. DOI: 10.1007/s00039-015-0312-0 . URL: https://doi.org/10.1007/s00039-015-0312-0 (backrefpage 47).
ledoux.nourdin.ea:17:stein	— (2017). “A Stein deficit for the logarithmic Sobolev inequality”. in <i>Sci. China Math.</i> : 60.7, pages 1163–1180. ISSN: 1674-7283. DOI: 10.1007/s11425-016-0134-7 . URL: https://doi.org/10.1007/s11425-016-0134-7 (backrefpage 47).
lee:22:local	Lee, Cheuk Yin (2022a). “Local nondeterminism and local times of the stochastic wave equation driven by fractional-colored noise”. in <i>J. Fourier Anal. Appl.</i> : 28.2, Paper No. 26, 38. ISSN: 1069-5869. DOI: 10.1007/s00041-022-09914-w . URL: https://doi.org/10.1007/s00041-022-09914-w (backrefpage 47).
lee:22:hausdorff	— (2022b). “The Hausdorff measure of the range and level sets of Gaussian random fields with sectorial local nondeterminism”. in <i>Bernoulli</i> : 28.1, pages 277–306. ISSN: 1350-7265. DOI: 10.3150/21-bej1342 . URL: https://doi.org/10.3150/21-bej1342 (backrefpage 47).
lee.xiao:19:local	Lee, Cheuk Yin and Yimin Xiao (2019). “Local nondeterminism and the exact modulus of continuity for stochastic wave equation”. in <i>Electron. Commun. Probab.</i> : 24, Paper No. 52, 8. DOI: 10.1214/19-ecp264 . URL: https://doi.org/10.1214/19-ecp264 (backrefpage 47).
lee.xiao:22:propagation	— (2022). “Propagation of singularities for the stochastic wave equation”. in <i>Stochastic Process. Appl.</i> : 143, pages 31–54. ISSN: 0304-4149. DOI: 10.1016/j.spa.2021.09.013 . URL: https://doi.org/10.1016/j.spa.2021.09.013 (backrefpage 47).
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 <i>Bernoulli</i> : 29.1, pages 523–550. ISSN: 1350-7265. DOI: 10.3150/22-bej1467 . URL: https://doi.org/10.3150/22-bej1467 (backrefpage 47).
lee.leung:17:norm-attaining	Lee, Cheuk-Yin and Chi-Wai Leung (2017). “Norm-attaining property for a dual pair of Banach spaces”. in <i>J. Math. Anal. Appl.</i> : 445.1, pages 556–563. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2016.07.063 . URL: https://doi.org/10.1016/j.jmaa.2016.07.063 (backrefpage 47).
lee.leung:23:regularity	— (2023). “Regularity of certain commutative Banach rings”. in <i>J. Math. Anal. Appl.</i> : 517.1, Paper No. 126589, 10. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2022.126589 . URL: https://doi.org/10.1016/j.jmaa.2022.126589 (backrefpage 47).
lee.mueller.ea:20:hitting	Lee, Jong Jun, Carl Mueller and Eyal Neuman (2020). “Hitting probabilities of a Brownian flow with radial drift”. in <i>Ann. Probab.</i> : 48.2, pages 646–671. ISSN: 0091-1798. DOI: 10.1214/19-AOP1368 . URL: https://doi.org/10.1214/19-AOP1368 (backrefpage 47).
lee.mueller.ea:09:some	Lee, Kijung, Carl Mueller and Jie Xiong (2009). “Some properties of superprocesses under a stochastic flow”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 45.2, pages 477–490. ISSN: 0246-0203. DOI: 10.1214/08-AIHP171 . URL: https://doi.org/10.1214/08-AIHP171 (backrefpage 47).
lehec:13:representation	Lehec, Joseph (2013). “Representation formula for the entropy and functional inequalities”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 49.3, pages 885–899. ISSN: 0246-0203. DOI: 10.1214/11-aihp464 . URL: https://doi.org/10.1214/11-aihp464 (backrefpage 47).

lehec:14:short

Lehec, Joseph (2014). “Short probabilistic proof of the Brascamp-Lieb and Barthe theorems”. in *Canad. Math. Bull.*: 57.3, **pages** 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> (**backrefpage 47**).

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, **pages** 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> (**backrefpage 47**).

lei.nualart:12:stochastic

— (2012). “Stochastic calculus for Gaussian processes and application to hitting times”. in *Commun. Stoch. Anal.*: 6.3, **pages** 379–402 (**backrefpage 47**).

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 *Inf. Dimens. Anal. Quantum Probab. Relat. Top.*: 3.3, **pages** 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) (**backrefpage 47**).

leon.nualart:98:stochastic

León, Jorge A. and David Nualart (1998). “Stochastic evolution equations with random generators”. in *Ann. Probab.*: 26.1, **pages** 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> (**backrefpage 47**).

leon.nualart:00:anticipating

— (2000). “Anticipating integral equations”. in *Potential Anal.*: 13.3, **pages** 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> (**backrefpage 47**).

leon.nualart:05:extension

— (2005). “An extension of the divergence operator for Gaussian processes”. in *Stochastic Process. Appl.*: 115.3, **pages** 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> (**backrefpage 47**).

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, **pages** 427–449. ISSN: 0736-2994. DOI: [10.1080/07362990500522460](https://doi.org/10.1080/07362990500522460). URL: <https://doi.org/10.1080/07362990500522460> (**backrefpage 47**).

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, **pages** 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> (**backrefpage 47**).

leon.tindel:08:itos

León, Jorge A. and Samy Tindel (2008). “Itô’s formula for linear fractional PDEs”. in *Stochastics*: 80.5, **pages** 427–450. ISSN: 1744-2508. DOI: [10.1080/17442500701661687](https://doi.org/10.1080/17442500701661687). URL: <https://doi.org/10.1080/17442500701661687> (**backrefpage 47**).

leon.tindel:12:malliavin

— (2012). “Malliavin calculus for fractional delay equations”. in *J. Theoret. Probab.*: 25.3, **pages** 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> (**backrefpage 47**).

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, **pages** 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> (**backrefpage 47**).

lepin:90:self-similar

Lepin, L. A. (1990). “Self-similar solutions of a semilinear heat equation”. in *Mat. Model.*: 2.3, **pages** 63–74. ISSN: 0234-0879 (**backrefpage 47**).

- 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, **pages** 283–305. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1989__25_3_283_0 (**backrefpage 47**).
- 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 (**backrefpage 47**).
- lesigne.volny:01:large Lesigne, Emmanuel **and** Dalibor Volný (2001). “Large deviations for martingales”. in *Stochastic Process. Appl.*: 96.1, **pages** 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) (**backrefpage 47**).
- levine:73:some Levine, Howard A. (1973). “Some nonexistence and instability theorems for solutions of formally parabolic equations of the form $Pu_t = -Au + F(u)$ ”. in *Arch. Rational Mech. Anal.*: 51, **pages** 371–386. ISSN: 0003-9527. DOI: [10.1007/BF00263041](https://doi.org/10.1007/BF00263041). URL: <https://doi.org/10.1007/BF00263041> (**backrefpage 47**).
- levine:89:quenching — (1989). “Quenching, nonquenching, and beyond quenching for solution of some parabolic equations”. in *Ann. Mat. Pura Appl. (4)*: 155, **pages** 243–260. ISSN: 0003-4622. DOI: [10.1007/BF01765943](https://doi.org/10.1007/BF01765943). URL: <https://doi.org/10.1007/BF01765943> (**backrefpage 47**).
- levine:90:role — (1990). “The role of critical exponents in blowup theorems”. in *SIAM Rev.*: 32.2, **pages** 262–288. ISSN: 0036-1445. DOI: [10.1137/1032046](https://doi.org/10.1137/1032046). URL: <https://doi.org/10.1137/1032046> (**backrefpage 47**).
- 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, **pages** 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> (**backrefpage 47**).
- 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, **pages** 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) (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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. URL: <https://doi.org/10.1016/j.aml.2020.106880> (backrefpage 48).
- 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, pages 267–271. ISSN: 0147-1937. URL: <http://projecteuclid.org/euclid.rae/1184700051> (backrefpage 48).
- 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, pages 1055–1067. ISSN: 0246-0203. DOI: 10.1214/10-AIHP389. URL: <https://doi.org/10.1214/10-AIHP389> (backrefpage 48).
- li.wang.ea:12:joint Li, Zenghu, Hao Wang and others (2012). “Joint continuity of the solutions to a class of nonlinear SPDEs”. in *Probab. Theory Related Fields*: 153.3-4, pages 441–469. ISSN: 0178-8051. DOI: 10.1007/s00440-011-0351-x. URL: <https://doi.org/10.1007/s00440-011-0351-x> (backrefpage 48).
- 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, pages 559–591. ISSN: 0178-8051. DOI: 10.1007/s004400050075. URL: <https://doi.org/10.1007/s004400050075> (backrefpage 48).
- lieb:90:gaussian Lieb, Elliott H. (1990). “Gaussian kernels have only Gaussian maximizers”. in *Invent. Math.*: 102.1, pages 179–208. ISSN: 0020-9910. DOI: 10.1007/BF01233426. URL: <https://doi.org/10.1007/BF01233426> (backrefpage 48).
- 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, pages 1605–1616. ISSN: 0031-899X (backrefpage 48).
- 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, pages 511–519. ISSN: 0010-3616. DOI: 10.1007/s002200050040. URL: <https://doi.org/10.1007/s002200050040> (backrefpage 48).
- 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, pages 498–521. ISSN: 0304-4149. DOI: 10.1016/j.spa.2011.08.015. URL: <https://doi.org/10.1016/j.spa.2011.08.015> (backrefpage 48).
- 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. URL: <https://doi.org/10.1214/19-EJP279> (backrefpage 48).
- 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, pages 359–393. ISSN: 0010-3616. DOI: 10.1007/s00220-021-04050-w. URL: <https://doi.org/10.1007/s00220-021-04050-w> (backrefpage 48).
- 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, pages 472–487. ISSN: 0040-361x (backrefpage 48).
- 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_1998_4_27_1_69_0 (backrefpage 48).

- 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, **pages** 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> (**backrefpage 48**).
- 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, **pages** 1463–1465. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198910\)17:4%3C1463:OTEOCM%3E2.0.CO;2-N&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198910)17:4%3C1463:OTEOCM%3E2.0.CO;2-N&origin=MSN) (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- liu.hu.ea:22:necessary Liu, Shuhui, Yaozhong Hu **and** Xiong Wang (**june 2022**). “Necessary and sufficient conditions to solve parabolic Anderson model with rough noise”. in *preprint arXiv:2206.02641*: URL: <http://arXiv.org/abs/2206.02641> (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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, **pages** 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> (**backrefpage 48**).
- 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 *Ann. Appl. Probab.*: 29.2, **pages** 758–826. ISSN: 1050-5164. DOI: [10.1214/17-AAP1374](https://doi.org/10.1214/17-AAP1374). URL: <https://doi.org/10.1214/17-AAP1374> (**backrefpage 48**).
- liu.tindel:20:discrete — (2020). “Discrete rough paths and limit theorems”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 56.3, **pages** 1730–1774. ISSN: 0246-0203. DOI: [10.1214/19-AIHP1015](https://doi.org/10.1214/19-AIHP1015). URL: <https://doi.org/10.1214/19-AIHP1015> (**backrefpage 48**).
- liu.honnappa.ea:21:infinite Liu, Yiran **and others** (2021). “Infinite server queues in a random fast oscillatory environment”. in *Queueing Syst.*: 98.1-2, **pages** 145–179.

- ISSN: 0257-0130. DOI: [10.1007/s11134-021-09704-z](https://doi.org/10.1007/s11134-021-09704-z). URL: <https://doi.org/10.1007/s11134-021-09704-z> (backrefpage 48).
- `liu.96:existence` Liu, Yue (1996). “Existence and blow up of solutions of a nonlinear Pochhammer-Chree equation”. in *Indiana Univ. Math. J.*: 45.3, **pages** 797–816. ISSN: 0022-2518. DOI: [10.1512/iumj.1996.45.1121](https://doi.org/10.1512/iumj.1996.45.1121). URL: <https://doi.org/10.1512/iumj.1996.45.1121> (backrefpage 48).
- `liu.chen:92:wave` Liu, Zixin **and** Xiaojia Chen (1992). “Wave function in quantum cosmology of Bergmann-Wagoner scalar-tensor gravitational theory”. in *Chinese Phys. Lett.*: 9.12, **pages** 673–676. ISSN: 0256-307X. DOI: [10.1088/0256-307X/9/12/014](https://doi.org/10.1088/0256-307X/9/12/014). URL: <https://doi.org/10.1088/0256-307X/9/12/014> (backrefpage 48).
- `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 *Ann. Statist.*: 49.6, **pages** 3127–3152. ISSN: 0090-5364. DOI: [10.1214/21-aos2077](https://doi.org/10.1214/21-aos2077). URL: <https://doi.org/10.1214/21-aos2077> (backrefpage 48).
- `lohr.mytnik.ea:20:aldous` Löhr, Wolfgang, Leonid Mytnik **and** Anita Winter (2020). “The Aldous chain on cladograms in the diffusion limit”. in *Ann. Probab.*: 48.5, **pages** 2565–2590. ISSN: 0091-1798. DOI: [10.1214/20-AOP1431](https://doi.org/10.1214/20-AOP1431). URL: <https://doi.org/10.1214/20-AOP1431> (backrefpage 48).
- `lorenzi.sinestrari:88:inverse` Lorenzi, A. **and** E. Sinestrari (1988). “An inverse problem in the theory of materials with memory”. in *Nonlinear Anal.*: 12.12, **pages** 1317–1335. ISSN: 0362-546X. DOI: [10.1016/0362-546X\(88\)90080-6](https://doi.org/10.1016/0362-546X(88)90080-6). URL: [https://doi.org/10.1016/0362-546X\(88\)90080-6](https://doi.org/10.1016/0362-546X(88)90080-6) (backrefpage 48).
- `lototsky:17:small` Lototsky, S. V. (2017). “Small ball probabilities for the infinite-dimensional Ornstein-Uhlenbeck process in Sobolev spaces”. in *Stoch. Partial Differ. Equ. Anal. Comput.*: 5.2, **pages** 192–219. ISSN: 2194-0401. DOI: [10.1007/s40072-016-0085-y](https://doi.org/10.1007/s40072-016-0085-y). URL: <https://doi.org/10.1007/s40072-016-0085-y> (backrefpage 48).
- `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, **pages** 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> (backrefpage 48).
- `lou.ouyang:17:local` — (2017). “Local times of stochastic differential equations driven by fractional Brownian motions”. in *Stochastic Process. Appl.*: 127.11, **pages** 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> (backrefpage 48).
- `luan.xiao:10:chung` 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, **pages** 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> (backrefpage 48).
- `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, **pages** 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> (backrefpage 48).
- `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 $d \geq 3$ ”.

lyons:90:random

in *Ann. Inst. Henri Poincaré Probab. Stat.*: 58.1, **pages** 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> (**backrefpage 49**).

lyons.pemantle.ea:96:biased

Lyons, Russell (1990). “Random walks and percolation on trees”. in *Ann. Probab.*: 18.3, **pages** 931–958. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199007\)18:3%3C931:RWAPOT%3E2.0.CO;2-6&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199007)18:3%3C931:RWAPOT%3E2.0.CO;2-6&origin=MSN) (**backrefpage 49**).

lyons:91:on

Lyons, Russell, Robin Pemantle and Yuval Peres (1996). “Biased random walks on Galton-Watson trees”. in *Probab. Theory Related Fields*: 106.2, **pages** 249–264. ISSN: 0178-8051. DOI: [10.1007/s004400050064](https://doi.org/10.1007/s004400050064). URL: <https://doi.org/10.1007/s004400050064> (**backrefpage 49**).

lyons:98:differential

Lyons, Terry (1991). “On the nonexistence of path integrals”. in *Proc. Roy. Soc. London Ser. A*: 432.1885, **pages** 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> (**backrefpage 49**).

ma.nualart:20:rate

Lyons, Terry J. (1998). “Differential equations driven by rough signals”. in *Rev. Mat. Iberoamericana*: 14.2, **pages** 215–310. ISSN: 0213-2230. DOI: [10.4171/RMI/240](https://doi.org/10.4171/RMI/240). URL: <https://doi.org/10.4171/RMI/240> (**backrefpage 49**).

ma.nualart.ea:20:intermittency

Ma, Nicholas and David Nualart (2020). “Rate of convergence for the weighted Hermite variations of the fractional Brownian motion”. in *J. Theoret. Probab.*: 33.4, **pages** 1919–1947. ISSN: 0894-9840. DOI: [10.1007/s10959-019-00940-x](https://doi.org/10.1007/s10959-019-00940-x). URL: <https://doi.org/10.1007/s10959-019-00940-x> (**backrefpage 49**).

madaule:15:maximum

Ma, Nicholas, David Nualart and Panqiu Xia (2020). “Intermittency for the parabolic Anderson model of Skorohod type driven by a rough noise”. in *Electron. Commun. Probab.*: 25, Paper No. 48, 10. DOI: [10.1214/20-ecp327](https://doi.org/10.1214/20-ecp327). URL: <https://doi.org/10.1214/20-ecp327> (**backrefpage 49**).

magin:10:fractional

Madaule, Thomas (2015). “Maximum of a log-correlated Gaussian field”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 51.4, **pages** 1369–1431. ISSN: 0246-0203. DOI: [10.1214/14-AIHP633](https://doi.org/10.1214/14-AIHP633). URL: <https://doi.org/10.1214/14-AIHP633> (**backrefpage 49**).

magnen.seneor:76:infinite

Magin, Richard L. (2010). “Fractional calculus models of complex dynamics in biological tissues”. in *Comput. Math. Appl.*: 59.5, **pages** 1586–1593. ISSN: 0898-1221. DOI: [10.1016/j.camwa.2009.08.039](https://doi.org/10.1016/j.camwa.2009.08.039). URL: <https://doi.org/10.1016/j.camwa.2009.08.039> (**backrefpage 49**).

magnen.unterberger:18:scaling

Magnen, J. and R. Sénéor (1976). “The infinite volume limit of the ϕ_3^4 model”. in *Ann. Inst. H. Poincaré Sect. A (N.S.)*: 24.2, **pages** 95–159. ISSN: 0246-0211. DOI: [10.1007/s11245-005-1376-5](https://doi.org/10.1007/s11245-005-1376-5). URL: <https://doi.org/10.1007/s11245-005-1376-5> (**backrefpage 49**).

mai.nane.ea:22:terminal

Magnen, Jacques and Jérémie Unterberger (2018). “The scaling limit of the KPZ equation in space dimension 3 and higher”. in *J. Stat. Phys.*: 171.4, **pages** 543–598. ISSN: 0022-4715. DOI: [10.1007/s10955-018-2014-0](https://doi.org/10.1007/s10955-018-2014-0). URL: <https://doi.org/10.1007/s10955-018-2014-0> (**backrefpage 49**).

Mai, Vinh Quang and others (2022). “Terminal value problem for nonlinear parabolic equation with Gaussian white noise”. in *Electron. Res. Arch.*: 30.4, **pages** 1374–1413. DOI: [10.3934/era.2022072](https://doi.org/10.3934/era.2022072). URL: <https://doi.org/10.3934/era.2022072> (**backrefpage 49**).

- ainardi.luchko.ea:01:fundamental
- mainardi.mura.ea:10:m-wright
- majda:93:random
- knejad.nouri.ea:09:investigation
- malicet.nourdin.ea:16:squared
- malliavin.nualart:93:quasi-sure
- alliavin.nualart:93:quasi-sure*1
- malliavin.nualart:09:density
- mansmann:91:free
- mao.marion.ea:02:environmental
- march.seppalainen:94:bounds
- 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, **pages** 153–192. ISSN: 1311-0454 (**backrefpage** 49).
- 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> (**backrefpage** 49).
- 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, **pages** 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> (**backrefpage** 49).
- 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> (**backrefpage** 49).
- Malicet, Dominique **and** others (2016). “Squared chaotic random variables: new moment inequalities with applications”. **in***J. Funct. Anal.*: 270.2, **pages** 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> (**backrefpage** 49).
- Malliavin, Paul **and** David Nualart (1993a). “Quasi-sure analysis and Stratonovich anticipative stochastic differential equations”. **in***Probab. Theory Related Fields*: 96.1, **pages** 45–55. ISSN: 0178-8051. DOI: [10.1007/BF01195882](https://doi.org/10.1007/BF01195882). URL: <https://doi.org/10.1007/BF01195882> (**backrefpage** 49).
- (1993b). “Quasi-sure analysis of stochastic flows and Banach space valued smooth functionals on the Wiener space”. **in***J. Funct. Anal.*: 112.2, **pages** 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> (**backrefpage** 49).
- Malliavin, Paul **and** Eulalia Nualart (2009). “Density minoration of a strongly non-degenerated random variable”. **in***J. Funct. Anal.*: 256.12, **pages** 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> (**backrefpage** 49).
- Mansmann, Ulrich (1991). “The free energy of the Dirac polaron, an explicit solution”. **in***Stochastics Stochastics Rep.*: 34.1-2, **pages** 93–125. ISSN: 1045-1129. DOI: [10.1080/17442509108833677](https://doi.org/10.1080/17442509108833677). URL: <https://doi.org/10.1080/17442509108833677> (**backrefpage** 49).
- Mao, Xuerong, Glenn Marion **and** Eric Renshaw (2002). “Environmental Brownian noise suppresses explosions in population dynamics”. **in***Stochastic Process. Appl.*: 97.1, **pages** 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) (**backrefpage** 49).
- March, Peter **and** Timo Seppäläinen (1994). “Bounds for least relative vacancy in a simple mosaic process”. **in***SIAM J. Appl. Math.*: 54.2, **pages** 548–558. ISSN: 0036-1399. DOI: [10.1137/S0036139992233604](https://doi.org/10.1137/S0036139992233604). URL: <https://doi.org/10.1137/S0036139992233604> (**backrefpage** 49).

- march.seppalainen:97:large March, Peter **and** Timo Seppäläinen (1997). “Large deviations from the almost everywhere central limit theorem”. in *J. Theoret. Probab.*: 10.4, **pages** 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> (backrefpage 49).
- 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, **pages** 626–658. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199404\)22:2%3C626:LOTILF%3E2.0.CO;2-B&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C626:LOTILF%3E2.0.CO;2-B&origin=MSN) (backrefpage 49).
- mariani.tweneboah.ea:19:complex Mariani, Maria C. **and** others (2019). “Complex Gleason measures and the Nemytsky operator”. in *Ann. Math. Sil.*: 33.1, **pages** 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> (backrefpage 49).
- 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, **pages** 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> (backrefpage 49).
- 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, **pages** 906–925. ISSN: 0036-1410. DOI: [10.1137/110826667](https://doi.org/10.1137/110826667). URL: <https://doi.org/10.1137/110826667> (backrefpage 49).
- 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, **pages** 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> (backrefpage 49).
- ez-carreras.rovira.ea:07:diluted — (2007). “A diluted version of the perceptron model”. in *Stochastic Process. Appl.*: 117.12, **pages** 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> (backrefpage 49).
- quez-carreras.rovira.ea:11:model — (2011). “A model of continuous time polymer on the lattice”. in *Commun. Stoch. Anal.*: 5.1, **pages** 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> (backrefpage 49).
- 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, **pages** 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) (backrefpage 49).
- carreras.sanz-sole:99:expansion — (1999). “Expansion of the density: a Wiener-chaos approach”. in *Bernoulli*: 5.2, **pages** 257–274. ISSN: 1350-7265. DOI: [10.2307/3318435](https://doi.org/10.2307/3318435). URL: <https://doi.org/10.2307/3318435> (backrefpage 49).
- 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, **pages** 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> (backrefpage 49).
- 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, **pages** 687–723. ISSN: 0294-1449. DOI: [10.1016/S0294-1449\(99\)](https://doi.org/10.1016/S0294-1449(99)00023-3)

80002-X. URL: [https://doi.org/10.1016/S0294-1449\(99\)80002-X](https://doi.org/10.1016/S0294-1449(99)80002-X) (**backrefpage 49**).

`martin:04:small` Martin, A. (2004). “Small ball asymptotics for the stochastic wave equation”. in *J. Theoret. Probab.*: 17.3, **pages** 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> (**backrefpage 50**).

`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, **pages** 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> (**backrefpage 50**).

`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, **pages** 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> (**backrefpage 50**).

`marton:96:measure` Marton, K. (1996a). “A measure concentration inequality for contracting Markov chains”. in *Geom. Funct. Anal.*: 6.3, **pages** 556–571. ISSN: 1016-443X. DOI: [10.1007/BF02249263](https://doi.org/10.1007/BF02249263). URL: <https://doi.org/10.1007/BF02249263> (**backrefpage 50**).

`marton:96:bounding` — (1996b). “Bounding \bar{d} -distance by informational divergence: a method to prove measure concentration”. in *Ann. Probab.*: 24.2, **pages** 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> (**backrefpage 50**).

`marton:98:measure` Marton, Katalin (1998). “Measure concentration for a class of random processes”. in *Probab. Theory Related Fields*: 110.3, **pages** 427–439. ISSN: 0178-8051. DOI: [10.1007/s004400050154](https://doi.org/10.1007/s004400050154). URL: <https://doi.org/10.1007/s004400050154> (**backrefpage 50**).

`maruyama:49:harmonic` Maruyama, Gisiro (1949). “The harmonic analysis of stationary stochastic processes”. in *Mem. Fac. Sci. Kysy Univ. A*: 4, **pages** 45–106. ISSN: 0373-6385 (**backrefpage 50**).

`maslowski.nualart:03:evolution` Maslowski, Bohdan **and** David Nualart (2003). “Evolution equations driven by a fractional Brownian motion”. in *J. Funct. Anal.*: 202.1, **pages** 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) (**backrefpage 50**).

`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, **pages** 69–78. ISSN: 1120-6330 (**backrefpage 50**).

`masuda:84:analytic` Masuda, Kyya (1984). “Analytic solutions of some nonlinear diffusion equations”. in *Math. Z.*: 187.1, **pages** 61–73. ISSN: 0025-5874. DOI: [10.1007/BF01163166](https://doi.org/10.1007/BF01163166). URL: <https://doi.org/10.1007/BF01163166> (**backrefpage 50**).

`matetski.quastel.ea:21:kpz` Matetski, Konstantin, Jeremy Quastel **and** Daniel Remenik (2021). “The KPZ fixed point”. in *Acta Math.*: 227.1, **pages** 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> (**backrefpage 50**).

`mathieu:06:carne-varopoulos` Mathieu, Pierre (2006). “Carne-Varopoulos bounds for centered random walks”. in *Ann. Probab.*: 34.3, **pages** 987–1011. ISSN: 0091-1798. DOI:

	10.1214/0091179060000000052. URL: https://doi.org/10.1214/0091179060000000052 (backrefpage 50).
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, pages 2781–2815. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.12.010. URL: https://doi.org/10.1016/j.spa.2016.12.010 (backrefpage 50).
matoussi.sabbagh.ea:21:large	— (2021). “Large deviation principles of obstacle problems for quasilinear stochastic PDEs”. in <i>Appl. Math. Optim.</i> : 83.2, pages 849–879. ISSN: 0095-4616. DOI: 10.1007/s00245-019-09570-5. URL: https://doi.org/10.1007/s00245-019-09570-5 (backrefpage 50).
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, pages 348–384. DOI: 10.1214/154957805100000168. URL: https://doi.org/10.1214/154957805100000168 (backrefpage 50).
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, pages 1742–1790. ISSN: 0010-3640. DOI: 10.1002/cpa.20136. URL: https://doi.org/10.1002/cpa.20136 (backrefpage 50).
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, pages 481–492. ISSN: 1073-2780. DOI: 10.4310/MRL.2004.v11.n4.a7. URL: https://doi.org/10.4310/MRL.2004.v11.n4.a7 (backrefpage 50).
mayorcas.singh:23:singular	Mayorcas, Avi and Harprit Singh (january 2023). “Singular SPDEs on Homogeneous Lie Groups”. in <i>preprint arXiv:2301.05121</i> : URL: http://arXiv.org/abs/2301.05121 (backrefpage 50).
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, pages 167–239. ISSN: 0021-7670. DOI: 10.1007/s11854-010-0005-4. URL: https://doi.org/10.1007/s11854-010-0005-4 (backrefpage 50).
mazya:09:boundedness	Maz’ya, Vladimir (2009). “Boundedness of the gradient of a solution to the Neumann-Laplace problem in a convex domain”. in <i>C. R. Math. Acad. Sci. Paris</i> : 347.9-10, pages 517–520. ISSN: 1631-073X. DOI: 10.1016/j.crma.2009.03.001. URL: https://doi.org/10.1016/j.crma.2009.03.001 (backrefpage 50).
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 <i>Vestnik Leningrad. Univ.</i> : 22.7, pages 87–95. ISSN: 0146-924x (backrefpage 50).
maz-ja:73:coercivity	— (1973). “The coercivity of the Dirichlet problem in a domain with irregular boundary”. in <i>Izv. Vys. Uebn. Zaved. Matematika</i> : 4(131), pages 64–76. ISSN: 0021-3446 (backrefpage 50).
mazliak.nourdin:08:optimal	Mazliak, Laurent and Ivan Nourdin (2008). “Optimal control for rough differential equations”. in <i>Stoch. Dyn.</i> : 8.1, pages 23–33. ISSN: 0219-4937. DOI: 10.1142/S021949370800224X. URL: https://doi.org/10.1142/S021949370800224X (backrefpage 50).
mazziotto.stettner.ea:88:on	Mazziotto, G. and others (1988). “On impulse control with partial observation”. in <i>SIAM J. Control Optim.</i> : 26.4, pages 964–984. ISSN: 0363-0129. DOI: 10.1137/0326052. URL: https://doi.org/10.1137/0326052 (backrefpage 50).

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 <i>Phys. Lett. A</i> : 61.5, pages 283–284. ISSN: 0375-9601. DOI: 10.1016/0375-9601(77)90613-2 . URL: https://doi.org/10.1016/0375-9601(77)90613-2 (backrefpage 50).
mccoy.tracy.ea:77:painleve	— (1977b). “Painlevé functions of the third kind”. in <i>J. Mathematical Phys.</i> : 18.5, pages 1058–1092. ISSN: 0022-2488. DOI: 10.1063/1.523367 . URL: https://doi.org/10.1063/1.523367 (backrefpage 50).
mckean:94:limit	McKean, H. P. (1994). “A limit law for the ground state of Hill’s equation”. in <i>J. Statist. Phys.</i> : 74.5-6, pages 1227–1232. ISSN: 0022-4715. DOI: 10.1007/BF02188225 . URL: https://doi.org/10.1007/BF02188225 (backrefpage 50).
mckean:63:brownian	McKean Jr., H. P. (1963). “Brownian motion with a several-dimensional time”. in <i>Teor. Verojatnost. i Primenen.</i> : 8, pages 357–378. ISSN: 0040-361x (backrefpage 50).
mckean:67:exponential	— (1967). “An exponential formula for solving Boltmann’s equation for a Maxwellian gas”. in <i>J. Combinatorial Theory</i> : 2, pages 358–382. ISSN: 0021-9800 (backrefpage 50).
meakin.jullien:89:spatially	Meakin, P. and R. Jullien (may 1989). “Spatially Correlated Ballistic Deposition”. in <i>Europhysics Letters</i> : 9.1, page 71. DOI: 10.1209/0295-5075/9/1/013 . URL: https://dx.doi.org/10.1209/0295-5075/9/1/013 (backrefpage 50).
meakin.jullien:90:spatially	Meakin, Paul and Remi Jullien (january 1990). “Spatially correlated ballistic deposition on one- and two-dimensional surfaces”. in <i>Phys. Rev. A</i> : 41 (2), pages 983–993. DOI: 10.1103/PhysRevA.41.983 . URL: https://link.aps.org/doi/10.1103/PhysRevA.41.983 (backrefpage 50).
medina.hwa.ea:89:burgers	Medina, Ernesto and others (1989). “Burgers’ equation with correlated noise: renormalization-group analysis and applications to directed polymers and interface growth”. in <i>Phys. Rev. A</i> (3): 39.6, pages 3053–3075. ISSN: 1050-2947. DOI: 10.1103/PhysRevA.39.3053 . URL: https://doi.org/10.1103/PhysRevA.39.3053 (backrefpage 50).
meerschaert.straka:13:inverse	Meerschaert, M. M. and P. Straka (2013). “Inverse stable subordinators”. in <i>Math. Model. Nat. Phenom.</i> : 8.2, pages 1–16. ISSN: 0973-5348. DOI: 10.1051/mmnp/20138201 . URL: https://doi.org/10.1051/mmnp/20138201 (backrefpage 50).
meerschaert.benson.ea:02:stochastic	Meerschaert, Mark M., David A. Benson and others (2002). “Stochastic solution of space-time fractional diffusion equations”. in <i>Phys. Rev. E</i> (3): 65.4, pages 041103, 4. ISSN: 1539-3755. DOI: 10.1103/PhysRevE.65.041103 . URL: https://doi.org/10.1103/PhysRevE.65.041103 (backrefpage 50).
meerschaert.nane.ea:09:fractional	Meerschaert, Mark M., Erkan Nane and P. Vellaisamy (2009). “Fractional Cauchy problems on bounded domains”. in <i>Ann. Probab.</i> : 37.3, pages 979–1007. ISSN: 0091-1798. DOI: 10.1214/08-AOP426 . URL: https://doi.org/10.1214/08-AOP426 (backrefpage 50).
meerschaert.nane.ea:11:distributed-order	— (2011a). “Distributed-order fractional diffusions on bounded domains”. in <i>J. Math. Anal. Appl.</i> : 379.1, pages 216–228. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2010.12.056 . URL: https://doi.org/10.1016/j.jmaa.2010.12.056 (backrefpage 50).
meerschaert.nane.ea:11:fractional	Meerschaert, Mark M., Erkan Nane and P. Vellaisamy (2011b). “The fractional Poisson process and the inverse stable subordinator”. in <i>Electron.</i>

- `meerschaert.nane.ea:13:transient` — *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> (backrefpage 50).
- `meerschaert.nane.ea:08:large` — (2013). “Transient anomalous sub-diffusion on bounded domains”. *in Proc. Amer. Math. Soc.*: 141.2, **pages** 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> (backrefpage 50).
- `meerschaert.nane.ea:09:correlated` — 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, **pages** 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> (backrefpage 50).
- `meerschaert.nane.ea:13:fractal` — (2009). “Correlated continuous time random walks”. *in Statist. Probab. Lett.*: 79.9, **pages** 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> (backrefpage 50).
- `meerschaert.scheffler:04:limit` — (2013). “Fractal dimension results for continuous time random walks”. *in Statist. Probab. Lett.*: 83.4, **pages** 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> (backrefpage 50).
- `meerschaert.schilling.ea:15:stochastic` — 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, **pages** 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> (backrefpage 51).
- `meerschaert.wang.ea:13:fernique-type` — Meerschaert, Mark M., René L. Schilling **and** Alla Sikorskii (2015). “Stochastic solutions for fractional wave equations”. *in Nonlinear Dynam.*: 80.4, **pages** 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> (backrefpage 51).
- `meerson.katzav.ea:16:large` — 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, **pages** 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> (backrefpage 51).
- `mejane:04:upper` — 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, **pages** 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> (backrefpage 51).
- `melo.poonen.ea:15:work` — Melo, Wellington de **and others** (2015). “The work of the 2014 Fields medalists”. *in Notices Amer. Math. Soc.*: 62.11, **pages** 1334–1349. ISSN: 0002-9920. DOI: [10.1090/noti1317](https://doi.org/10.1090/noti1317). URL: <https://doi.org/10.1090/noti1317> (backrefpage 51).
- `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, **pages** 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) (backrefpage 51).
- `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, **pages** 503–531. ISSN: 1069-5869. DOI: [10.1007/BF02511543](https://doi.org/10.1007/BF02511543). URL: <https://doi.org/10.1007/BF02511543> (backrefpage 51).
- `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, **pages** 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> (backrefpage 51).
- `.meyer-brandis.ea:13:variational` Menoukeu-Pamen, Olivier **and** others (2013). “A variational approach to the construction and Malliavin differentiability of strong solutions of SDE’s”. in *Math. Ann.*: 357.2, **pages** 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> (backrefpage 51).
- `men-shikov:86:coincidence` Men’shikov, M. V. (1986). “Coincidence of critical points in percolation problems”. in *Dokl. Akad. Nauk SSSR*: 288.6, **pages** 1308–1311. ISSN: 0002-3264 (backrefpage 51).
- `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, **pages** 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) (backrefpage 51).
- `merzbach.nualart:85:different` Merzbach, Ely **and** David Nualart (1985). “Different kinds of two-parameter martingales”. in *Israel J. Math.*: 52.3, **pages** 193–208. ISSN: 0021-2172. DOI: [10.1007/BF02786515](https://doi.org/10.1007/BF02786515). URL: <https://doi.org/10.1007/BF02786515> (backrefpage 51).
- `merzbach.nualart:86:characterization` — (1986). “A characterization of the spatial Poisson process and changing time”. in *Ann. Probab.*: 14.4, **pages** 1380–1390. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198610\)14:4%3C1380:ACOTSP%3E2.0.CO;2-S&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198610)14:4%3C1380:ACOTSP%3E2.0.CO;2-S&origin=MSN) (backrefpage 51).
- `merzbach.nualart:88:martingale` — (1988). “A martingale approach to point processes in the plane”. in *Ann. Probab.*: 16.1, **pages** 265–274. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198801\)16:1%3C265:AMATPP%3E2.0.CO;2-8&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198801)16:1%3C265:AMATPP%3E2.0.CO;2-8&origin=MSN) (backrefpage 51).
- `merzbach.nualart:89:generalized` — (1989). “Generalized holomorphic processes and differentiability”. in *J. Theoret. Probab.*: 2.4, **pages** 419–432. ISSN: 0894-9840. DOI: [10.1007/BF01051875](https://doi.org/10.1007/BF01051875). URL: <https://doi.org/10.1007/BF01051875> (backrefpage 51).
- `merzbach.nualart:90:markov` — (1990). “Markov properties for point processes on the plane”. in *Ann. Probab.*: 18.1, **pages** 342–358. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199001\)18:1%3C342:MPFPP%3E2.0.CO;2-Q&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199001)18:1%3C342:MPFPP%3E2.0.CO;2-Q&origin=MSN) (backrefpage 51).
- `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> (backrefpage 51).

- mezard.parisi.ea:84:replica Mézard, M. **and others** (1984). “Replica symmetry breaking and the nature of the spin glass phase”. in *J. Physique*: 45.5, **pages** 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> (**backrefpage 51**).
- michels:02:p-sets Michels, Carsten (2002). “ $\Lambda(p)$ -sets and the limit order of operator ideals”. in *Math. Nachr.*: 239/240, **pages** 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-#](https://doi.org/10.1002/1522-2616(200206)239:1%3C170::AID-MANA170%3E3.0.CO;2-#) (**backrefpage 51**).
- mijena.nane:14:correlation Mijena, Jebessa B. **and** Erkan Nane (2014a). “Correlation structure of time-changed Pearson diffusions”. in *Statist. Probab. Lett.*: 90, **pages** 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> (**backrefpage 51**).
- mijena.nane:14:strong — (2014b). “Strong analytic solutions of fractional Cauchy problems”. in *Proc. Amer. Math. Soc.*: 142.5, **pages** 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> (**backrefpage 51**).
- mijena.nane:15:space-time — (2015). “Space-time fractional stochastic partial differential equations”. in *Stochastic Process. Appl.*: 125.9, **pages** 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> (**backrefpage 51**).
- mijena.nane:16:intermittence — (2016). “Intermittence and space-time fractional stochastic partial differential equations”. in *Potential Anal.*: 44.2, **pages** 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> (**backrefpage 51**).
- 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> (**backrefpage 51**).
- 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, **pages** 1250–1310. ISSN: 0036-1410. DOI: [10.1137/S0036141002409167](https://doi.org/10.1137/S0036141002409167). URL: <https://doi.org/10.1137/S0036141002409167> (**backrefpage 51**).
- milian:02:comparison Milian, Anna (2002). “Comparison theorems for stochastic evolution equations”. in *Stoch. Stoch. Rep.*: 72.1-2, **pages** 79–108. ISSN: 1045-1129. DOI: [10.1080/10451120290008566](https://doi.org/10.1080/10451120290008566). URL: <https://doi.org/10.1080/10451120290008566> (**backrefpage 51**).
- 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, **pages** 208–238. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198901\)17:1%3C208:IBPATR%3E2.0.CO;2-2&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198901)17:1%3C208:IBPATR%3E2.0.CO;2-2&origin=MSN) (**backrefpage 51**).
- millet.nualart.ea:92:large — (1992). “Large deviations for a class of anticipating stochastic differential equations”. in *Ann. Probab.*: 20.4, **pages** 1902–1931. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199210\)20:4%3C1902:LDFAC0%3E2.0.CO;2-G&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199210)20:4%3C1902:LDFAC0%3E2.0.CO;2-G&origin=MSN) (**backrefpage 51**).
- 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, **pages** 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> (**backrefpage 51**).

millet.nualart:91:theoreme	Millet, Annie and David Nualart (1991). “Théorème de support pour une classe d’équations différentielles stochastiques anticipantes”. in <i>C. R. Acad. Sci. Paris Sér. I Math.</i> : 312.10, pages 743–746. ISSN: 0764-4442 (backrefpage 51).
millet.nualart:92:support	— (1992). “Support theorems for a class of anticipating stochastic differential equations”. in <i>Stochastics Stochastics Rep.</i> : 39.1, pages 1–24. ISSN: 1045-1129. DOI: 10.1080/17442509208833760 . URL: https://doi.org/10.1080/17442509208833760 (backrefpage 51).
millet.nualart.ea:89:time	Millet, Annie, David Nualart and Marta Sanz (1989). “Time reversal for infinite-dimensional diffusions”. in <i>Probab. Theory Related Fields</i> : 82.3, pages 315–347. ISSN: 0178-8051. DOI: 10.1007/BF00339991 . URL: https://doi.org/10.1007/BF00339991 (backrefpage 51).
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 <i>C. R. Acad. Sci. Paris Sér. I Math.</i> : 315.5, pages 615–618. ISSN: 0764-4442 (backrefpage 51).
millet.sanz-sole:94:support	— (1994b). “The support of the solution to a hyperbolic SPDE”. in <i>Probab. Theory Related Fields</i> : 98.3, pages 361–387. ISSN: 0178-8051. DOI: 10.1007/BF01192259 . URL: https://doi.org/10.1007/BF01192259 (backrefpage 51).
millet.sanz-sole:97:points	— (1997). “Points of positive density for the solution to a hyperbolic SPDE”. in <i>Potential Anal.</i> : 7.3, pages 623–659. ISSN: 0926-2601. DOI: 10.1023/A:1008695929633 . URL: https://doi.org/10.1023/A:1008695929633 (backrefpage 51).
millet.sanz-sole:99:stochastic	— (1999). “A stochastic wave equation in two space dimension: smoothness of the law”. in <i>Ann. Probab.</i> : 27.2, pages 803–844. ISSN: 0091-1798. DOI: 10.1214/aop/1022677387 . URL: https://doi.org/10.1214/aop/1022677387 (backrefpage 51).
millet.sanz-sole:00:approximation	— (2000). “Approximation and support theorem for a wave equation in two space dimensions”. in <i>Bernoulli</i> : 6.5, pages 887–915. ISSN: 1350-7265. DOI: 10.2307/3318761 . URL: https://doi.org/10.2307/3318761 (backrefpage 51).
millet.sanz-sole:06:large	— (2006). “Large deviations for rough paths of the fractional Brownian motion”. in <i>Ann. Inst. H. Poincaré Probab. Statist.</i> : 42.2, pages 245–271. ISSN: 0246-0203. DOI: 10.1016/j.anihpb.2005.04.003 . URL: https://doi.org/10.1016/j.anihpb.2005.04.003 (backrefpage 51).
millet.sanz-sole:21:global	— (2021). “Global solutions to stochastic wave equations with superlinear coefficients”. in <i>Stochastic Process. Appl.</i> : 139, pages 175–211. ISSN: 0304-4149. DOI: 10.1016/j.spa.2021.05.002 . URL: https://doi.org/10.1016/j.spa.2021.05.002 (backrefpage 52).
mishura.nualart:04:weak	Mishura, Yu. and D. Nualart (2004). “Weak solutions for stochastic differential equations with additive fractional noise”. in <i>Statist. Probab. Lett.</i> : 70.4, pages 253–261. ISSN: 0167-7152. DOI: 10.1016/j.spl.2004.10.011 . URL: https://doi.org/10.1016/j.spl.2004.10.011 (backrefpage 52).
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 <i>J. Theoret. Probab.</i> : 29.3, pages 996–1026. ISSN: 0894-9840. DOI: 10.1007/s10959-015-0606-z . URL: https://doi.org/10.1007/s10959-015-0606-z (backrefpage 52).

ats.stanzhytskyi.ea:20:invariant	Misiats, Oleksandr, Oleksandr Stanzhytskyi and Nung Kwan Yip (2020). “Invariant measures for stochastic reaction-diffusion equations with weakly dissipative nonlinearities”. in <i>Stochastics</i> : 92.8, pages 1197–1222. ISSN: 1744-2508. DOI: 10.1080/17442508.2019.1691212 . URL: https://doi.org/10.1080/17442508.2019.1691212 (backrefpage 52).
mitoma:83:tightness	Mitoma, Itaru (1983). “Tightness of probabilities on $C([0, 1]; S')$ and $D([0, 1]; S')$ ”. in <i>Ann. Probab.</i> : 11.4, pages 989–999. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198311)11:4%3C989:T0P0A%3E2.0.CO;2-P&origin=MSN (backrefpage 52).
mitoma:85:infy-dimensional	— (1985). “An <i>infy</i> -dimensional inhomogeneous Langevin’s equation”. in <i>J. Funct. Anal.</i> : 61.3, pages 342–359. ISSN: 0022-1236. DOI: 10.1016/0022-1236(85)90027-8 . URL: https://doi.org/10.1016/0022-1236(85)90027-8 (backrefpage 52).
mitrea:08:generalization	Mitrea, Dorina (2008). “A generalization of Dahlberg’s theorem concerning the regularity of harmonic Green potentials”. in <i>Trans. Amer. Math. Soc.</i> : 360.7, pages 3771–3793. ISSN: 0002-9947. DOI: 10.1090/S0002-9947-08-04384-5 . URL: https://doi.org/10.1090/S0002-9947-08-04384-5 (backrefpage 52).
mitrea.mitrea:03:on	Mitrea, Dorina and Irina Mitrea (2003). “On the Besov regularity of conformal maps and layer potentials on nonsmooth domains”. in <i>J. Funct. Anal.</i> : 201.2, pages 380–429. ISSN: 0022-1236. DOI: 10.1016/S0022-1236(03)00086-7 . URL: https://doi.org/10.1016/S0022-1236(03)00086-7 (backrefpage 52).
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 <i>Commun. Pure Appl. Anal.</i> : 7.6, pages 1295–1333. ISSN: 1534-0392. DOI: 10.3934/cpaa.2008.7.1295 . URL: https://doi.org/10.3934/cpaa.2008.7.1295 (backrefpage 52).
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 <i>J. Funct. Anal.</i> : 258.8, pages 2507–2585. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2010.01.012 . URL: https://doi.org/10.1016/j.jfa.2010.01.012 (backrefpage 52).
mitrea:01:dirichlet	Mitrea, Marius (2001). “Dirichlet integrals and Gaffney-Friedrichs inequalities in convex domains”. in <i>Forum Math.</i> : 13.4, pages 531–567. ISSN: 0933-7741. DOI: 10.1515/form.2001.021 . URL: https://doi.org/10.1515/form.2001.021 (backrefpage 52).
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 <i>J. Funct. Anal.</i> : 176.1, pages 1–79. ISSN: 0022-1236. DOI: 10.1006/jfan.2000.3619 . URL: https://doi.org/10.1006/jfan.2000.3619 (backrefpage 52).
miyachi:90:hp	Miyachi, Akihiko (1990a). “ H^p spaces over open subsets of \mathbf{R}^n ”. in <i>Studia Math.</i> : 95.3, pages 205–228. ISSN: 0039-3223. DOI: 10.4064/sm-95-3-205-228 . URL: https://doi.org/10.4064/sm-95-3-205-228 (backrefpage 52).
miyachi:90:hardy-sobolev	Miyachi, Akihiko (1990b). “Hardy-Sobolev spaces and maximal functions”. in <i>J. Math. Soc. Japan</i> : 42.1, pages 73–90. ISSN: 0025-5645. DOI: 10.2969/jmsj/04210073 . URL: https://doi.org/10.2969/jmsj/04210073 (backrefpage 52).

mocioalca.viens:05:skorohod	Mocioalca, Oana and Frederi Viens (2005). “Skorohod integration and stochastic calculus beyond the fractional Brownian scale”. <i>in J. Funct. Anal.</i> : 222.2, pages 385–434. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2004.07.013 . URL: https://doi.org/10.1016/j.jfa.2004.07.013 (backrefpage 52).
mohammed.zhang:09:anticipating	Mohammed, Salah and Tusheng Zhang (2009). “Anticipating stochastic differential systems with memory”. <i>in Stochastic Process. Appl.</i> : 119.9, pages 2773–2802. ISSN: 0304-4149. DOI: 10.1016/j.spa.2009.02.005 . URL: https://doi.org/10.1016/j.spa.2009.02.005 (backrefpage 52).
mohammed.zhang:10:dynamics	— (2010). “Dynamics of stochastic 2D Navier-Stokes equations”. <i>in J. Funct. Anal.</i> : 258.10, pages 3543–3591. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2009.11.007 . URL: https://doi.org/10.1016/j.jfa.2009.11.007 (backrefpage 52).
mohammed.zhang:12:burgers	— (2012). “The Burgers equation with affine linear noise: dynamics and stability”. <i>in Stochastic Process. Appl.</i> : 122.4, pages 1887–1916. ISSN: 0304-4149. DOI: 10.1016/j.spa.2011.12.002 . URL: https://doi.org/10.1016/j.spa.2011.12.002 (backrefpage 52).
mohammed.zhang:13:anticipating	— (2013). “Anticipating stochastic 2D Navier-Stokes equations”. <i>in J. Funct. Anal.</i> : 264.6, pages 1380–1408. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2013.01.002 . URL: https://doi.org/10.1016/j.jfa.2013.01.002 (backrefpage 52).
mohammed.zhang:06:large	Mohammed, Salah-Eldin A. and Tusheng Zhang (2006). “Large deviations for stochastic systems with memory”. <i>in Discrete Contin. Dyn. Syst. Ser. B</i> : 6.4, pages 881–893. ISSN: 1531-3492. DOI: 10.3934/dcdsb.2006.6.881 . URL: https://doi.org/10.3934/dcdsb.2006.6.881 (backrefpage 52).
mohammed.zhang:07:substitution	— (2007). “The substitution theorem for semilinear stochastic partial differential equations”. <i>in J. Funct. Anal.</i> : 253.1, pages 122–157. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.03.033 . URL: https://doi.org/10.1016/j.jfa.2007.03.033 (backrefpage 52).
mohammed.zhang:13:stochastic	— (2013). “Stochastic Burgers equation with random initial velocities: a Malliavin calculus approach”. <i>in SIAM J. Math. Anal.</i> : 45.4, pages 2396–2420. ISSN: 0036-1410. DOI: 10.1137/120871882 . URL: https://doi.org/10.1137/120871882 (backrefpage 52).
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”. <i>in Mem. Amer. Math. Soc.</i> : 196.917, pages vi+105. ISSN: 0065-9266. DOI: 10.1090/memo/0917 . URL: https://doi.org/10.1090/memo/0917 (backrefpage 52).
molchanov:91:ideas	Molchanov, Stanislav A. (1991). “Ideas in the theory of random media”. <i>in Acta Appl. Math.</i> : 22.2-3, pages 139–282. ISSN: 0167-8019. DOI: 10.1007/BF00580850 . URL: https://doi.org/10.1007/BF00580850 (backrefpage 52).
monrad.rootzen:95:small	Monrad, Ditlev and Holger Rootzén (1995). “Small values of Gaussian processes and functional laws of the iterated logarithm”. <i>in Probab. Theory Related Fields</i> : 101.2, pages 173–192. ISSN: 0178-8051. DOI: 10.1007/BF01375823 . URL: https://doi.org/10.1007/BF01375823 (backrefpage 52).
no-flores.quastel.ea:13:endpoint	Moreno Flores, Gregorio, Jeremy Quastel and Daniel Remenik (2013). “Endpoint distribution of directed polymers in 1 + 1 dimensions”.

- 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, pages 1635–1643. ISSN: 0091-1798. DOI: [10.1214/14-AOP911](https://doi.org/10.1214/14-AOP911). URL: <https://doi.org/10.1214/14-AOP911> (backrefpage 52).
- 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](https://doi.org/10.1214/EJP.v19-3307). URL: <https://doi.org/10.1214/EJP.v19-3307> (backrefpage 52).
- 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, pages 193–224. ISSN: 0894-9840. DOI: [10.1023/A:1007791027791](https://doi.org/10.1023/A:1007791027791). URL: <https://doi.org/10.1023/A:1007791027791> (backrefpage 52).
- moret.nualart:01:generalization — (2001). “Generalization of Itô’s formula for smooth nondegenerate martingales”. in *Stochastic Process. Appl.*: 91.1, pages 115–149. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(00\)00058-2](https://doi.org/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) (backrefpage 52).
- moret.nualart:01:exponential Moret, Silvia and David Nualart (2001). “Exponential inequalities for two-parameter martingales”. in *Statist. Probab. Lett.*: 54.1, pages 13–19. ISSN: 0167-7152. DOI: [10.1016/S0167-7152\(00\)00245-5](https://doi.org/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) (backrefpage 52).
- moret.nualart:02:onsager-machlup — (2002). “Onsager-Machlup functional for the fractional Brownian motion”. in *Probab. Theory Related Fields*: 124.2, pages 227–260. ISSN: 0178-8051. DOI: [10.1007/s004400200211](https://doi.org/10.1007/s004400200211). URL: <https://doi.org/10.1007/s004400200211> (backrefpage 52).
- 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, pages 251–266. ISSN: 1024-2953 (backrefpage 52).
- 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, pages 275–298. ISSN: 1350-7265. DOI: [10.2307/3318436](https://doi.org/10.2307/3318436). URL: <https://doi.org/10.2307/3318436> (backrefpage 52).
- motoo:58:proof Motoo, Minoru (1958). “Proof of the law of iterated logarithm through diffusion equation”. in *Ann. Inst. Statist. Math.*: 10, pages 21–28. ISSN: 0020-3157. DOI: [10.1007/BF02883984](https://doi.org/10.1007/BF02883984). URL: <https://doi.org/10.1007/BF02883984> (backrefpage 52).
- 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](https://doi.org/10.1214/EJP.v9-169). URL: <https://doi.org/10.1214/EJP.v9-169> (backrefpage 52).
- 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, pages 717–812. ISSN: 0010-3640. DOI: [10.1002/cpa.21655](https://doi.org/10.1002/cpa.21655). URL: <https://doi.org/10.1002/cpa.21655> (backrefpage 52).
- mourrat.weber:17:global Mourrat, Jean-Christophe and Hendrik Weber (2017b). “Global well-posedness of the dynamic Φ^4 model in the plane”. in *Ann. Probab.*:

- 45.4, **pages** 2398–2476. ISSN: 0091-1798. DOI: [10.1214/16-AOP1116](https://doi.org/10.1214/16-AOP1116). URL: <https://doi.org/10.1214/16-AOP1116> (**backrefpage 52**).
- `mourrat.weber:17:dynamic` — (2017c). “The dynamic Φ_3^4 model comes down from infinity”. in *Comm. Math. Phys.*: 356.3, **pages** 673–753. ISSN: 0010-3616. DOI: [10.1007/s00220-017-2997-4](https://doi.org/10.1007/s00220-017-2997-4). URL: <https://doi.org/10.1007/s00220-017-2997-4> (**backrefpage 52**).
- `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, **pages** 1263–1275. ISSN: 0008-414X. DOI: [10.4153/CJM-1993-071-7](https://doi.org/10.4153/CJM-1993-071-7). URL: <https://doi.org/10.4153/CJM-1993-071-7> (**backrefpage 52**).
- `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, **pages** 333–342. ISSN: 1024-2953 (**backrefpage 52**).
- `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, **pages** 301–338. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(00\)00128-X](https://doi.org/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) (**backrefpage 52**).
- `mueller.stan:05:heisenberg` Mueller, C. and A. Stan (2005). “A Heisenberg inequality for stochastic integrals”. in *J. Theoret. Probab.*: 18.2, **pages** 291–315. ISSN: 0894-9840. DOI: [10.1007/s10959-004-2605-3](https://doi.org/10.1007/s10959-004-2605-3). URL: <https://doi.org/10.1007/s10959-004-2605-3> (**backrefpage 53**).
- `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](https://doi.org/10.1214/EJP.v2-21). URL: <https://doi.org/10.1214/EJP.v2-21> (**backrefpage 53**).
- `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](https://doi.org/10.1214/EJP.v7-109). URL: <https://doi.org/10.1214/EJP.v7-109> (**backrefpage 53**).
- `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, **pages** 163–179. ISSN: 0044-3719. DOI: [10.1007/BF00535739](https://doi.org/10.1007/BF00535739). URL: <https://doi.org/10.1007/BF00535739> (**backrefpage 53**).
- `mueller:82:characterization` — (1982a). “A characterization of BMO and BMO_ρ ”. in *Studia Math.*: 72.1, **pages** 47–57. ISSN: 0039-3223. DOI: [10.4064/sm-72-1-47-57](https://doi.org/10.4064/sm-72-1-47-57). URL: <https://doi.org/10.4064/sm-72-1-47-57> (**backrefpage 53**).
- `mueller:83:strassens` — (1983). “Strassen’s law for local time”. in *Z. Wahrsch. Verw. Gebiete*: 63.1, **pages** 29–41. ISSN: 0044-3719. DOI: [10.1007/BF00534174](https://doi.org/10.1007/BF00534174). URL: <https://doi.org/10.1007/BF00534174> (**backrefpage 53**).
- `mueller:89:probability` — (1989). “Probability and the equivalence of generalized H^p spaces”. in *Indiana Univ. Math. J.*: 38.4, **pages** 999–1025. ISSN: 0022-2518. DOI: [10.1512/iumj.1989.38.38046](https://doi.org/10.1512/iumj.1989.38.38046). URL: <https://doi.org/10.1512/iumj.1989.38.38046> (**backrefpage 53**).
- `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, **pages** 365–388. ISSN: 0178-8051. DOI: [10.1007/BF01312216](https://doi.org/10.1007/BF01312216). URL: <https://doi.org/10.1007/BF01312216> (**backrefpage 53**).
- `mueller:91:limit` Mueller, Carl (1991b). “Limit results for two stochastic partial differential equations”. in *Stochastics Stochastics Rep.*: 37.3, **pages** 175–199. ISSN: 1045-1129. DOI: [10.1080/17442509108833734](https://doi.org/10.1080/17442509108833734). URL: <https://doi.org/10.1080/17442509108833734> (**backrefpage 53**).

- `mueller:91:long` — (1991c). “Long time existence for the heat equation with a noise term”. in *Probab. Theory Related Fields*: 90.4, **pages** 505–517. ISSN: 0178-8051. DOI: [10.1007/BF01192141](https://doi.org/10.1007/BF01192141). URL: <https://doi.org/10.1007/BF01192141> (**backrefpage 53**).
- `mueller:91:on` — (1991d). “On the support of solutions to the heat equation with noise”. in *Stochastics Stochastics Rep.*: 37.4, **pages** 225–245. ISSN: 1045-1129. DOI: [10.1080/17442509108833738](https://doi.org/10.1080/17442509108833738). URL: <https://doi.org/10.1080/17442509108833738> (**backrefpage 53**).
- `mueller:93:coupling` — (1993). “Coupling and invariant measures for the heat equation with noise”. in *Ann. Probab.*: 21.4, **pages** 2189–2199. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199310\)21:4%3C2189:CAIMFT%3E2.0.CO;2-L&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199310)21:4%3C2189:CAIMFT%3E2.0.CO;2-L&origin=MSN) (**backrefpage 53**).
- `mueller:96:singular` — (1996). “Singular initial conditions for the heat equation with a noise term”. in *Ann. Probab.*: 24.1, **pages** 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> (**backrefpage 53**).
- `mueller:97:long` — (1997). “Long time existence for the wave equation with a noise term”. in *Ann. Probab.*: 25.1, **pages** 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> (**backrefpage 53**).
- `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, **pages** 51–68. ISSN: 0178-8051. DOI: [10.1007/s004400050144](https://doi.org/10.1007/s004400050144). URL: <https://doi.org/10.1007/s004400050144> (**backrefpage 53**).
- `mueller:98:heat` — (1998b). “The heat equation with Lévy noise”. in *Stochastic Process. Appl.*: 74.1, **pages** 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) (**backrefpage 53**).
- `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, **pages** 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> (**backrefpage 53**).
- `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, **pages** 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> (**backrefpage 53**).
- `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, **pages** 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> (**backrefpage 53**).
- `mueller.mytnik.ea:17:on` — (2017). “On the boundary of the support of super-Brownian motion”. in *Ann. Probab.*: 45.6A, **pages** 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> (**backrefpage 53**).
- `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, **pages** 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> (**backrefpage 53**).
- `mueller.mytnik.ea:21:speed` — Mueller, Carl, Leonid Mytnik and Lenya Ryzhik (2021). “The speed of a random front for stochastic reaction-diffusion equations with strong

- noise”. in *Comm. Math. Phys.*: 384.2, pages 699–732. ISSN: 0010-3616. DOI: [10.1007/s00220-021-04084-0](https://doi.org/10.1007/s00220-021-04084-0). URL: <https://doi.org/10.1007/s00220-021-04084-0> (backrefpage 53).
- `mueller.mytnik.ea:06:heat` Mueller, Carl, Leonid Mytnik and Aurel Stan (2006). “The heat equation with time-independent multiplicative stable Lévy noise”. in *Stochastic Process. Appl.*: 116.1, pages 70–100. ISSN: 0304-4149. DOI: [10.1016/j.spa.2005.08.001](https://doi.org/10.1016/j.spa.2005.08.001). URL: <https://doi.org/10.1016/j.spa.2005.08.001> (backrefpage 53).
- `mueller.neuman:20:scaling` Mueller, Carl and Eyal Neuman (june 2020). “Scaling Properties of a Moving Polymer”. in *preprint arXiv:2006.07189*: URL: <http://arXiv.org/abs/2006.07189> (backrefpage 53).
- `mueller.neuman:22:self-repelling` — (2022). “Self-repelling elastic manifolds with low dimensional range”. in *J. Stoch. Anal.*: 3.2, Art. 1, 16 (backrefpage 53).
- `mueller.neuman:23:radius` — (june 2023). “The radius of a self-repelling star polymer”. in *preprint arXiv:2306.01537*: URL: <http://arXiv.org/abs/2306.01537> (backrefpage 53).
- `mueller.neuman.ea:20:improved` Mueller, Carl, Eyal Neuman and others (2020). “An improved uniqueness result for a system of SDE related to the stochastic wave equation”. in *J. Stoch. Anal.*: 1.2, Art. 1, 7. DOI: [10.31390/josa.1.2.01](https://doi.org/10.31390/josa.1.2.01). URL: <https://doi.org/10.31390/josa.1.2.01> (backrefpage 53).
- `mueller.nualart:08:regularity` Mueller, Carl and David Nualart (2008). “Regularity of the density for the stochastic heat equation”. in *Electron. J. Probab.*: 13, no. 74, 2248–2258. DOI: [10.1214/EJP.v13-589](https://doi.org/10.1214/EJP.v13-589). URL: <https://doi.org/10.1214/EJP.v13-589> (backrefpage 53).
- `mueller.perkins:92:compact` Mueller, Carl and Edwin A. Perkins (1992). “The compact support property for solutions to the heat equation with noise”. in *Probab. Theory Related Fields*: 93.3, pages 325–358. ISSN: 0178-8051. DOI: [10.1007/BF01193055](https://doi.org/10.1007/BF01193055). URL: <https://doi.org/10.1007/BF01193055> (backrefpage 53).
- `mueller.rudin:91:proper` Mueller, Carl and Walter Rudin (1991). “Proper holomorphic self-maps of plane regions”. in *Complex Variables Theory Appl.*: 17.1-2, pages 113–121. ISSN: 0278-1077. DOI: [10.1080/17476939108814502](https://doi.org/10.1080/17476939108814502). URL: <https://doi.org/10.1080/17476939108814502> (backrefpage 53).
- `mueller.sowers:93:blowup` Mueller, Carl and Richard Sowers (1993). “Blowup for the heat equation with a noise term”. in *Probab. Theory Related Fields*: 97.3, pages 287–320. ISSN: 0178-8051. DOI: [10.1007/BF01195068](https://doi.org/10.1007/BF01195068). URL: <https://doi.org/10.1007/BF01195068> (backrefpage 53).
- `mueller.sowers:95:random` Mueller, Carl and Richard B. Sowers (1995). “Random travelling waves for the KPP equation with noise”. in *J. Funct. Anal.*: 128.2, pages 439–498. ISSN: 0022-1236. DOI: [10.1006/jfan.1995.1038](https://doi.org/10.1006/jfan.1995.1038). URL: <https://doi.org/10.1006/jfan.1995.1038> (backrefpage 53).
- `mueller.starr:13:length` Mueller, Carl and Shannon Starr (2013). “The length of the longest increasing subsequence of a random Mallows permutation”. in *J. Theoret. Probab.*: 26.2, pages 514–540. ISSN: 0894-9840. DOI: [10.1007/s10959-011-0364-5](https://doi.org/10.1007/s10959-011-0364-5). URL: <https://doi.org/10.1007/s10959-011-0364-5> (backrefpage 53).
- `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, pages 131–156. ISSN: 0178-8051. DOI: [10.1007/BF01199262](https://doi.org/10.1007/BF01199262). URL: <https://doi.org/10.1007/BF01199262> (backrefpage 53).

- 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) (backrefpage 53). URL: <https://doi.org/10.1214/EJP.v9-189>
- mueller.tribe:11:phase — (2011). “A phase diagram for a stochastic reaction diffusion system”. in *Probab. Theory Related Fields*: 149.3-4, pages 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> (backrefpage 53).
- mueller.truong:20:uniqueness Mueller, Carl and Giang Truong (2020). “Uniqueness of a three-dimensional stochastic differential equation”. in *Involve*: 13.3, pages 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> (backrefpage 53).
- 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, pages 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> (backrefpage 53).
- 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> (backrefpage 53).
- 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, pages 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) (backrefpage 53).
- mueller.weissler:85:single — (1985). “Single point blow-up for a general semilinear heat equation”. in *Indiana Univ. Math. J.*: 34.4, pages 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> (backrefpage 53).
- 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> (backrefpage 54).
- mukherjee.varadhan:16:brownian Mukherjee, Chiranjib and S. R. S. Varadhan (2016). “Brownian occupation measures, compactness and large deviations”. in *Ann. Probab.*: 44.6, pages 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> (backrefpage 54).
- 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, pages 519–545. ISSN: 0178-8051. DOI: [10.1007/BF01198848](https://doi.org/10.1007/BF01198848). URL: <https://doi.org/10.1007/BF01198848> (backrefpage 54).
- mytnik.villa:07:self-intersection Mytnik, L. and J. Villa (2007). “Self-intersection local time of (α, d, β) -superprocess”. in *Ann. Inst. H. Poincaré Probab. Statist.*: 43.4, pages 481–507. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2006.07.005](https://doi.org/10.1016/j.anihpb.2006.07.005). URL: <https://doi.org/10.1016/j.anihpb.2006.07.005> (backrefpage 54).
- mytnik.xiang:04:tanaka Mytnik, L. and K.-N. Xiang (2004). “Tanaka formulae for (α, d, β) -superprocesses”. in *J. Theoret. Probab.*: 17.2, pages 483–502. ISSN: 0894-9840. DOI: [10.1023/B:JOTP.0000020704.68569.25](https://doi.org/10.1023/B:JOTP.0000020704.68569.25). URL:

	https://doi.org/10.1023/B:JOTP.0000020704.68569.25 (backrefpage 54).
mytnik:96:superprocesses	Mytnik, Leonid (1996). “Superprocesses in random environments”. in <i>Ann. Probab.</i> : 24.4, pages 1953–1978. ISSN: 0091-1798. DOI: 10.1214/aop/1041903212 . URL: https://doi.org/10.1214/aop/1041903212 (backrefpage 54).
mytnik:98:collision	— (1998a). “Collision measure and collision local time for (α, d, β) superprocesses”. in <i>J. Theoret. Probab.</i> : 11.3, pages 733–763. ISSN: 0894-9840. DOI: 10.1023/A:1022606715641 . URL: https://doi.org/10.1023/A:1022606715641 (backrefpage 54).
mytnik:98:uniqueness	— (1998b). “Uniqueness for a mutually catalytic branching model”. in <i>Probab. Theory Related Fields</i> : 112.2, pages 245–253. ISSN: 0178-8051. DOI: 10.1007/s004400050189 . URL: https://doi.org/10.1007/s004400050189 (backrefpage 54).
mytnik:98:weak	— (1998c). “Weak uniqueness for the heat equation with noise”. in <i>Ann. Probab.</i> : 26.3, pages 968–984. ISSN: 0091-1798. DOI: 10.1214/aop/1022855740 . URL: https://doi.org/10.1214/aop/1022855740 (backrefpage 54).
mytnik:99:uniqueness	— (1999). “Uniqueness for a competing species model”. in <i>Canad. J. Math.</i> : 51.2, pages 372–448. ISSN: 0008-414X. DOI: 10.4153/CJM-1999-019-x . URL: https://doi.org/10.4153/CJM-1999-019-x (backrefpage 54).
mytnik:02:stochastic	— (2002). “Stochastic partial differential equation driven by stable noise”. in <i>Probab. Theory Related Fields</i> : 123.2, pages 157–201. ISSN: 0178-8051. DOI: 10.1007/s004400100180 . URL: https://doi.org/10.1007/s004400100180 (backrefpage 54).
mytnik.adler:95:bisexual	Mytnik, Leonid and Robert J. Adler (1995). “Bisexual branching diffusions”. in <i>Adv. in Appl. Probab.</i> : 27.4, pages 980–1018. ISSN: 0001-8678. DOI: 10.2307/1427932 . URL: https://doi.org/10.2307/1427932 (backrefpage 54).
mytnik.neuman:12:sample	Mytnik, Leonid and Eyal Neuman (2012). “Sample path properties of Volterra processes”. in <i>Commun. Stoch. Anal.</i> : 6.3, pages 359–377 (backrefpage 54).
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, pages 3355–3372. ISSN: 0304-4149. DOI: 10.1016/j.spa.2015.04.009 . URL: https://doi.org/10.1016/j.spa.2015.04.009 (backrefpage 54).
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, pages 1413–1440. ISSN: 0091-1798. DOI: 10.1214/aop/1055425785 . URL: https://doi.org/10.1214/aop/1055425785 (backrefpage 54).
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, pages 1–96. ISSN: 0178-8051. DOI: 10.1007/s00440-009-0241-7 . URL: https://doi.org/10.1007/s00440-009-0241-7 (backrefpage 54).
mytnik.perkins:19:dimension	Mytnik, Leonid and Edwin Perkins (2019). “The dimension of the boundary of super-Brownian motion”. in <i>Probab. Theory Related Fields</i> : 174.3-4, pages 821–885. ISSN: 0178-8051. DOI: 10.1007/s00440-018-018-0

- 0866-5. URL: <https://doi.org/10.1007/s00440-018-0866-5> (backrefpage 54).
- 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, pages 1910–1959. ISSN: 0091-1798. DOI: 10.1214/009117906000000331. URL: <https://doi.org/10.1214/009117906000000331> (backrefpage 54).
- nik.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. URL: <https://doi.org/10.1016/j.aim.2021.108106> (backrefpage 54).
- 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, pages 17–33. DOI: 10.30757/alea.v18-02. URL: <https://doi.org/10.30757/alea.v18-02> (backrefpage 54).
- 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, pages 2763–2809. ISSN: 0091-1798. DOI: 10.1214/14-AOP951. URL: <https://doi.org/10.1214/14-AOP951> (backrefpage 54).
- 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. URL: <https://doi.org/10.1214/EJP.v12-457> (backrefpage 54).
- mytnik.xiong:15:well-posedness — (2015). “Well-posedness of the martingale problem for superprocess with interaction”. in *Illinois J. Math.*: 59.2, pages 485–497. ISSN: 0019-2082. URL: <http://projecteuclid.org/euclid.ijm/1462450710> (backrefpage 54).
- 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, pages 335–378 (backrefpage 54).
- 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, pages 55–84. ISSN: 0010-3616. DOI: 10.1007/BF02509796. URL: <https://doi.org/10.1007/BF02509796> (backrefpage 54).
- nahmod.oh.ea:12:invariant Nahmod, Andrea R. and others (2012). “Invariant weighted Wiener measures and almost sure global well-posedness for the periodic derivative NLS”. in *J. Eur. Math. Soc. (JEMS)*: 14.4, pages 1275–1330. ISSN: 1435-9855. DOI: 10.4171/JEMS/333. URL: <https://doi.org/10.4171/JEMS/333> (backrefpage 54).
- 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. URL: <https://doi.org/10.1214/22-ejp885> (backrefpage 54).
- nakayama:04:liouville Nakayama, Yu (2004). “Liouville field theory: a decade after the revolution”. in *Internat. J. Modern Phys. A*: 19.17-18, pages 2771–2930. ISSN: 0217-751X. DOI: 10.1142/S0217751X04019500. URL: <https://doi.org/10.1142/S0217751X04019500> (backrefpage 54).
- nane:06:iterated Nane, Erkan (2006a). “Iterated Brownian motion in bounded domains in \mathbb{R}^n ”. in *Stochastic Process. Appl.*: 116.6, pages 905–916. ISSN: 0304-

4149. DOI: [10.1016/j.spa.2005.10.007](https://doi.org/10.1016/j.spa.2005.10.007). URL: <https://doi.org/10.1016/j.spa.2005.10.007> (backrefpage 54).
- `nane:06:iterated*1` — (2006b). “Iterated Brownian motion in parabola-shaped domains”. in *Potential Anal.*: 24.2, pages 105–123. ISSN: 0926-2601. DOI: [10.1007/s11118-005-2611-9](https://doi.org/10.1007/s11118-005-2611-9). URL: <https://doi.org/10.1007/s11118-005-2611-9> (backrefpage 54).
- `nane:06:laws` — (2006d). “Laws of the iterated logarithm for α -time Brownian motion”. in *Electron. J. Probab.*: 11, no. 18, 434–459. ISSN: 1083-6489. DOI: [10.1214/EJP.v11-327](https://doi.org/10.1214/EJP.v11-327). URL: <https://doi.org/10.1214/EJP.v11-327> (backrefpage 54).
- `nane:07:lifetime` — (2007). “Lifetime asymptotics of iterated Brownian motion in \mathbb{R}^n ”. in *ESAIM Probab. Stat.*: 11, pages 147–160. ISSN: 1292-8100. DOI: [10.1051/ps:2007012](https://doi.org/10.1051/ps:2007012). URL: <https://doi.org/10.1051/ps:2007012> (backrefpage 54).
- `nane:08:higher` — (2008a). “Higher order PDE’s and iterated processes”. in *Trans. Amer. Math. Soc.*: 360.5, pages 2681–2692. ISSN: 0002-9947. DOI: [10.1090/S0002-9947-07-04437-6](https://doi.org/10.1090/S0002-9947-07-04437-6). URL: <https://doi.org/10.1090/S0002-9947-07-04437-6> (backrefpage 54).
- `nane:08:isoperimetric-type` — (2008b). “Isoperimetric-type inequalities for iterated Brownian motion in \mathbb{R}^n ”. in *Statist. Probab. Lett.*: 78.1, pages 90–95. ISSN: 0167-7152. DOI: [10.1016/j.spl.2007.05.007](https://doi.org/10.1016/j.spl.2007.05.007). URL: <https://doi.org/10.1016/j.spl.2007.05.007> (backrefpage 54).
- `nane:08:symmetric` — (2008c). “Symmetric α -stable subordinators and Cauchy problems”. in *Int. J. Pure Appl. Math.*: 42.2, pages 217–225. ISSN: 1311-8080 (backrefpage 54).
- `nane:09:laws` — (2009). “Laws of the iterated logarithm for a class of iterated processes”. in *Statist. Probab. Lett.*: 79.16, pages 1744–1751. ISSN: 0167-7152. DOI: [10.1016/j.spl.2009.04.013](https://doi.org/10.1016/j.spl.2009.04.013). URL: <https://doi.org/10.1016/j.spl.2009.04.013> (backrefpage 54).
- `nane:10:stochastic` — (2010). “Stochastic solutions of a class of higher order Cauchy problems in \mathbb{R}^d ”. in *Stoch. Dyn.*: 10.3, pages 341–366. ISSN: 0219-4937. DOI: [10.1142/S021949371000298X](https://doi.org/10.1142/S021949371000298X). URL: <https://doi.org/10.1142/S021949371000298X> (backrefpage 54).
- `nane.ni:16:stochastic` — Nane, Erkan and Yinan Ni (2016). “Stochastic solution of fractional Fokker-Planck equations with space-time-dependent coefficients”. in *J. Math. Anal. Appl.*: 442.1, pages 103–116. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2016.03.033](https://doi.org/10.1016/j.jmaa.2016.03.033). URL: <https://doi.org/10.1016/j.jmaa.2016.03.033> (backrefpage 54).
- `nane.ni:17:stability` — (2017). “Stability of the solution of stochastic differential equation driven by time-changed Lévy noise”. in *Proc. Amer. Math. Soc.*: 145.7, pages 3085–3104. ISSN: 0002-9939. DOI: [10.1090/proc/13447](https://doi.org/10.1090/proc/13447). URL: <https://doi.org/10.1090/proc/13447> (backrefpage 54).
- `nane.ni:18:path` — (2018). “Path stability of stochastic differential equations driven by time-changed Lévy noises”. in *ALEA Lat. Am. J. Probab. Math. Stat.*: 15.1, pages 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> (backrefpage 54).
- `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, pages 108792, 10. ISSN: 0167-7152. DOI: [10.1016/](https://doi.org/10.1016/)

j.spl.2020.108792. URL: <https://doi.org/10.1016/j.spl.2020.108792> (backrefpage 54).

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, pages 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> (backrefpage 54).

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, pages 302–338. DOI: [10.1137/17M1111139](https://doi.org/10.1137/17M1111139). URL: <https://doi.org/10.1137/17M1111139> (backrefpage 54).

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, pages 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> (backrefpage 54).

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, pages 697–711. ISSN: 0001-6969 (backrefpage 54).

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, pages 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> (backrefpage 55).

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, pages 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) (backrefpage 55).

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, pages 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) (backrefpage 55).

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, pages 389–403. ISSN: 0037-1912. DOI: [10.1007/s002339900058](https://doi.org/10.1007/s002339900058). URL: <https://doi.org/10.1007/s002339900058> (backrefpage 55).

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, pages 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> (backrefpage 55).

neuenkirch.nourdin.ea:09:trees

Neuenkirch, A., I. Nourdin, A. Rössler and others (2009). “Trees and asymptotic expansions for fractional stochastic differential equations”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 45.1, pages 157–174. ISSN: 0246-0203. DOI: [10.1214/07-AIHP159](https://doi.org/10.1214/07-AIHP159). URL: <https://doi.org/10.1214/07-AIHP159> (backrefpage 55).

neuenkirch.nourdin.ea:08:delay

Neuenkirch, A., I. Nourdin and S. Tindel (2008). “Delay equations driven by rough paths”. in *Electron. J. Probab.*: 13, no. 67, 2031–2068. DOI:

- 10.1214/EJP.v13-575. URL: <https://doi.org/10.1214/EJP.v13-575> (backrefpage 55).
- neuenkirch.tindel.ea:10:discretizing Neuenkirch, A., S. Tindel and J. Unterberger (2010). “Discretizing the fractional Lévy area”. in *Stochastic Process. Appl.*: 120.2, pages 223–254. ISSN: 0304-4149. DOI: 10.1016/j.spa.2009.10.007. URL: <https://doi.org/10.1016/j.spa.2009.10.007> (backrefpage 55).
- 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 *J. Theoret. Probab.*: 20.4, pages 871–899. ISSN: 0894-9840. DOI: 10.1007/s10959-007-0083-0. URL: <https://doi.org/10.1007/s10959-007-0083-0> (backrefpage 55).
- 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 *Stat. Inference Stoch. Process.*: 17.1, pages 99–120. ISSN: 1387-0874. DOI: 10.1007/s11203-013-9084-z. URL: <https://doi.org/10.1007/s11203-013-9084-z> (backrefpage 55).
- newman.piza:95:divergence Newman, Charles M. and Marcelo S. T. Piza (1995). “Divergence of shape fluctuations in two dimensions”. in *Ann. Probab.*: 23.3, pages 977–1005. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199507\)23:3%3C977:DOSFIT%3E2.0.CO;2-V&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199507)23:3%3C977:DOSFIT%3E2.0.CO;2-V&origin=MSN) (backrefpage 55).
- nguetseng:89:general Nguetseng, Gabriel (1989). “A general convergence result for a functional related to the theory of homogenization”. in *SIAM J. Math. Anal.*: 20.3, pages 608–623. ISSN: 0036-1410. DOI: 10.1137/0520043. URL: <https://doi.org/10.1137/0520043> (backrefpage 55).
- 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 *J. Differential Equations*: 54.1, pages 97–120. ISSN: 0022-0396. DOI: 10.1016/0022-0396(84)90145-1. URL: [https://doi.org/10.1016/0022-0396\(84\)90145-1](https://doi.org/10.1016/0022-0396(84)90145-1) (backrefpage 55).
- 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 *Forum Math. Sigma*: 8, Paper No. e63, 16. DOI: 10.1017/fms.2020.56. URL: <https://doi.org/10.1017/fms.2020.56> (backrefpage 55).
- nica.quastel.ea:20:solution — (2020b). “Solution of the Kolmogorov equation for TASEP”. in *Ann. Probab.*: 48.5, pages 2344–2358. ISSN: 0091-1798. DOI: 10.1214/20-AOP1425. URL: <https://doi.org/10.1214/20-AOP1425> (backrefpage 55).
- 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. URL: <https://doi.org/10.1155/2014/630671> (backrefpage 55).
- noble:97:evolution Noble, J. M. (1997). “Evolution equation with Gaussian potential”. in *Nonlinear Anal.*: 28.1, pages 103–135. ISSN: 0362-546X. DOI: 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) (backrefpage 55).
- 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, pages 1008–1017. ISSN: 0047-259X. DOI: 10.1016/j.jmva.2011.02.001. URL: <https://doi.org/10.1016/j.jmva.2011.02.001> (backrefpage 55).

- 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, **pages** 571–587. ISSN: 1350-7265. DOI: [10.2307/3318691](https://doi.org/10.2307/3318691). URL: <https://doi.org/10.2307/3318691> (backrefpage 55).
- nourdin:08:asymptotic
- Nourdin, Ivan (2008b). “Asymptotic behavior of weighted quadratic and cubic variations of fractional Brownian motion”. in *Ann. Probab.*: 36.6, **pages** 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> (backrefpage 55).
- nourdin:09:change
- (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, **pages** 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> (backrefpage 55).
- nourdin:11:yet
- (2011). “Yet another proof of the Nualart-Peccati criterion”. in *Electron. Commun. Probab.*: 16, **pages** 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> (backrefpage 55).
- nourdin.nualart:10:central
- Nourdin, Ivan **and** David Nualart (2010). “Central limit theorems for multiple Skorokhod integrals”. in *J. Theoret. Probab.*: 23.1, **pages** 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> (backrefpage 55).
- nourdin.nualart:16:fisher
- (2016). “Fisher information and the fourth moment theorem”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 52.2, **pages** 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> (backrefpage 55).
- nourdin.nualart:20:functional
- (2020). “The functional Breuer-Major theorem”. in *Probab. Theory Related Fields*: 176.1-2, **pages** 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> (backrefpage 55).
- 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, **pages** 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> (backrefpage 55).
- nourdin.nualart.ea:16:strong
- (2016b). “Strong asymptotic independence on Wiener chaos”. in *Proc. Amer. Math. Soc.*: 144.2, **pages** 875–886. ISSN: 0002-9939. DOI: [10.1090/proc12769](https://doi.org/10.1090/proc12769). URL: <https://doi.org/10.1090/proc12769> (backrefpage 55).
- nourdin.nualart.ea:21:breuer-major
- (2021). “The Breuer-Major theorem in total variation: improved rates under minimal regularity”. in *Stochastic Process. Appl.*: 131, **pages** 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> (backrefpage 55).
- nourdin.nualart.ea:13:absolute
- 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> (backrefpage 55).
- nourdin.nualart.ea:10:central
- 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, **pages** 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> (backrefpage 55).

nourdin.nualart.ea:16:multivariate	Nourdin, Ivan, David Nualart and Rola Zintout (2016). “Multivariate central limit theorems for averages of fractional Volterra processes and applications to parameter estimation”. in <i>Stat. Inference Stoch. Process.</i> : 19.2, pages 219–234. ISSN: 1387-0874. DOI: 10.1007/s11203-015-9125-x . URL: https://doi.org/10.1007/s11203-015-9125-x (backrefpage 55).
nourdin.peccati:08:weighted	Nourdin, Ivan and Giovanni Peccati (2008). “Weighted power variations of iterated Brownian motion”. in <i>Electron. J. Probab.</i> : 13, no. 43, 1229–1256. DOI: 10.1214/EJP.v13-534 . URL: https://doi.org/10.1214/EJP.v13-534 (backrefpage 55).
nourdin.peccati:09:noncentral	— (2009a). “Noncentral convergence of multiple integrals”. in <i>Ann. Probab.</i> : 37.4, pages 1412–1426. ISSN: 0091-1798. DOI: 10.1214/08-AOP435 . URL: https://doi.org/10.1214/08-AOP435 (backrefpage 55).
nourdin.peccati:09:steins*1	— (2009b). “Stein’s method and exact Berry-Esseen asymptotics for functionals of Gaussian fields”. in <i>Ann. Probab.</i> : 37.6, pages 2231–2261. ISSN: 0091-1798. DOI: 10.1214/09-AOP461 . URL: https://doi.org/10.1214/09-AOP461 (backrefpage 55).
nourdin.peccati:09:steins	— (2009c). “Stein’s method on Wiener chaos”. in <i>Probab. Theory Related Fields</i> : 145.1-2, pages 75–118. ISSN: 0178-8051. DOI: 10.1007/s00440-008-0162-x . URL: https://doi.org/10.1007/s00440-008-0162-x (backrefpage 55).
nourdin.peccati:10:cumulants	— (2010a). “Cumulants on the Wiener space”. in <i>J. Funct. Anal.</i> : 258.11, pages 3775–3791. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2009.10.024 . URL: https://doi.org/10.1016/j.jfa.2009.10.024 (backrefpage 55).
nourdin.peccati:10:universal	— (2010c). “Universal Gaussian fluctuations of non-Hermitian matrix ensembles: from weak convergence to almost sure CLTs”. in <i>ALEA Lat. Am. J. Probab. Math. Stat.</i> : 7, pages 341–375 (backrefpage 55).
nourdin.peccati:13:poisson	— (2013). “Poisson approximations on the free Wigner chaos”. in <i>Ann. Probab.</i> : 41.4, pages 2709–2723. ISSN: 0091-1798. DOI: 10.1214/12-AOP815 . URL: https://doi.org/10.1214/12-AOP815 (backrefpage 55).
nourdin.peccati:15:optimal	— (2015). “The optimal fourth moment theorem”. in <i>Proc. Amer. Math. Soc.</i> : 143.7, pages 3123–3133. ISSN: 0002-9939. DOI: 10.1090/S0002-9939-2015-12417-3 . URL: https://doi.org/10.1090/S0002-9939-2015-12417-3 (backrefpage 56).
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, pages 793–812. ISSN: 0304-4149. DOI: 10.1016/j.spa.2010.12.006 . URL: https://doi.org/10.1016/j.spa.2010.12.006 (backrefpage 56).
nourdin.peccati.ea:16:classical	Nourdin, Ivan, Giovanni Peccati, Guillaume Poly and others (2016a). “Classical and free fourth moment theorems: universality and thresholds”. in <i>J. Theoret. Probab.</i> : 29.2, pages 653–680. ISSN: 0894-9840. DOI: 10.1007/s10959-014-0590-8 . URL: https://doi.org/10.1007/s10959-014-0590-8 (backrefpage 56).
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, pages 293–308. ISSN: 1292-8100. DOI: 10.1051/ps/2016014 . URL: https://doi.org/10.1051/ps/2016014 (backrefpage 56).
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, pages 593–609. ISSN: 0022-1236. DOI: 10.1016/j.jfa .

- 2008.12.017. URL: <https://doi.org/10.1016/j.jfa.2008.12.017> (backrefpage 56).
- nourdin.peccati.ea:10:invariance — (2010a). “Invariance principles for homogeneous sums: universality of Gaussian Wiener chaos”. in *Ann. Probab.*: 38.5, pages 1947–1985. ISSN: 0091-1798. DOI: [10.1214/10-AOP531](https://doi.org/10.1214/10-AOP531). URL: <https://doi.org/10.1214/10-AOP531> (backrefpage 56).
- nourdin.peccati.ea:10:steins — (2010b). “Stein’s method and stochastic analysis of Rademacher functionals”. in *Electron. J. Probab.*: 15, no. 55, 1703–1742. DOI: [10.1214/EJP.v15-843](https://doi.org/10.1214/EJP.v15-843). URL: <https://doi.org/10.1214/EJP.v15-843> (backrefpage 56).
- nourdin.peccati.ea:10:multivariate Nourdin, Ivan, Giovanni Peccati and Anthony Réveillac (2010). “Multivariate normal approximation using Stein’s method and Malliavin calculus”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 46.1, pages 45–58. ISSN: 0246-0203. DOI: [10.1214/08-AIHP308](https://doi.org/10.1214/08-AIHP308). URL: <https://doi.org/10.1214/08-AIHP308> (backrefpage 56).
- nourdin.peccati.ea:19:nodal Nourdin, Ivan, Giovanni Peccati and Maurizia Rossi (2019). “Nodal statistics of planar random waves”. in *Comm. Math. Phys.*: 369.1, pages 99–151. ISSN: 0010-3616. DOI: [10.1007/s00220-019-03432-5](https://doi.org/10.1007/s00220-019-03432-5). URL: <https://doi.org/10.1007/s00220-019-03432-5> (backrefpage 56).
- nourdin.peccati.ea:20:sojourn Nourdin, Ivan, Giovanni Peccati and Stéphane Seuret (2020). “Sojourn time dimensions of fractional Brownian motion”. in *Bernoulli*: 26.3, pages 1619–1634. ISSN: 1350-7265. DOI: [10.3150/19-BEJ1105](https://doi.org/10.3150/19-BEJ1105). URL: <https://doi.org/10.3150/19-BEJ1105> (backrefpage 56).
- nourdin.peccati.ea:14:entropy Nourdin, Ivan, Giovanni Peccati and Yvik Swan (2014). “Entropy and the fourth moment phenomenon”. in *J. Funct. Anal.*: 266.5, pages 3170–3207. ISSN: 0022-1236. DOI: [10.1016/j.jfa.2013.09.017](https://doi.org/10.1016/j.jfa.2013.09.017). URL: <https://doi.org/10.1016/j.jfa.2013.09.017> (backrefpage 56).
- nourdin.peccati.ea:14:comparison Nourdin, Ivan, Giovanni Peccati and Frederi G. Viens (2014). “Comparison inequalities on Wiener space”. in *Stochastic Process. Appl.*: 124.4, pages 1566–1581. ISSN: 0304-4149. DOI: [10.1016/j.spa.2013.12.001](https://doi.org/10.1016/j.spa.2013.12.001). URL: <https://doi.org/10.1016/j.spa.2013.12.001> (backrefpage 56).
- 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 *Electron. Commun. Probab.*: 24, Paper No. 34, 12. DOI: [10.1214/19-ECP241](https://doi.org/10.1214/19-ECP241). URL: <https://doi.org/10.1214/19-ECP241> (backrefpage 56).
- nourdin.peccati.ea:20:restricted — (2020). “Restricted hypercontractivity on the Poisson space”. in *Proc. Amer. Math. Soc.*: 148.8, pages 3617–3632. ISSN: 0002-9939. DOI: [10.1090/proc/14964](https://doi.org/10.1090/proc/14964). URL: <https://doi.org/10.1090/proc/14964> (backrefpage 56).
- nourdin.poly:12:convergence Nourdin, Ivan and Guillaume Poly (2012a). “Convergence in law in the second Wiener/Wigner chaos”. in *Electron. Commun. Probab.*: 17, no. 36, 12. DOI: [10.1214/ecp.v17-2023](https://doi.org/10.1214/ecp.v17-2023). URL: <https://doi.org/10.1214/ecp.v17-2023> (backrefpage 56).
- nourdin.poly:12:erratum — (2012b). “Erratum: Convergence in law in the second Wiener/Wigner chaos [MR2970700]”. in *Electron. Commun. Probab.*: 17, no. 54, 3. DOI: [10.1214/ecp.v17-2383](https://doi.org/10.1214/ecp.v17-2383). URL: <https://doi.org/10.1214/ecp.v17-2383> (backrefpage 56).
- nourdin.poly:13:convergence Nourdin, Ivan and Guillaume Poly (2013). “Convergence in total variation on Wiener chaos”. in *Stochastic Process. Appl.*: 123.2, pages 651–674. ISSN: 0304-4149. DOI: [10.1016/j.spa.2012.10.004](https://doi.org/10.1016/j.spa.2012.10.004). URL: <https://doi.org/10.1016/j.spa.2012.10.004> (backrefpage 56).

nourdin.poly:15:invariance

— (2015). “An invariance principle under the total variation distance”. *in Stochastic Process. Appl.*: 125.6, **pages** 2190–2205. ISSN: 0304-4149. DOI: [10.1016/j.spa.2014.12.010](https://doi.org/10.1016/j.spa.2014.12.010). URL: <https://doi.org/10.1016/j.spa.2014.12.010> (backrefpage 56).

nourdin.pu:22:gaussian

Nourdin, Ivan **and** Fei Pu (2022). “Gaussian fluctuation for Gaussian Wishart matrices of overall correlation”. *in Statist. Probab. Lett.*: 181, Paper No. 109269, 11. ISSN: 0167-7152. DOI: [10.1016/j.spl.2021.109269](https://doi.org/10.1016/j.spl.2021.109269). URL: <https://doi.org/10.1016/j.spl.2021.109269> (backrefpage 56).

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 Ann. Probab.*: 37.6, **pages** 2200–2230. ISSN: 0091-1798. DOI: [10.1214/09-AOP473](https://doi.org/10.1214/09-AOP473). URL: <https://doi.org/10.1214/09-AOP473> (backrefpage 56).

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 Electron. J. Probab.*: 15, no. 70, 2117–2162. DOI: [10.1214/EJP.v15-843](https://doi.org/10.1214/EJP.v15-843). URL: <https://doi.org/10.1214/EJP.v15-843> (backrefpage 56).

nourdin.rosinski:14:asymptotic

Nourdin, Ivan **and** Jan Rosinski (2014). “Asymptotic independence of multiple Wiener-Itô integrals and the resulting limit laws”. *in Ann. Probab.*: 42.2, **pages** 497–526. ISSN: 0091-1798. DOI: [10.1214/12-AOP826](https://doi.org/10.1214/12-AOP826). URL: <https://doi.org/10.1214/12-AOP826> (backrefpage 56).

nourdin.simon:06:on

Nourdin, Ivan **and** Thomas Simon (2006a). “On the absolute continuity of Lévy processes with drift”. *in Ann. Probab.*: 34.3, **pages** 1035–1051. ISSN: 0091-1798. DOI: [10.1214/009117905000000620](https://doi.org/10.1214/009117905000000620). URL: <https://doi.org/10.1214/009117905000000620> (backrefpage 56).

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, **pages** 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> (backrefpage 56).

nourdin.simon:07:correcting

— (2007). “Correcting Newton-Côtes integrals by Lévy areas”. *in Bernoulli*: 13.3, **pages** 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> (backrefpage 56).

nourdin.taqu:14:central

Nourdin, Ivan **and** Murad S. Taqu (2014). “Central and non-central limit theorems in a free probability setting”. *in J. Theoret. Probab.*: 27.1, **pages** 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> (backrefpage 56).

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, **pages** 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> (backrefpage 56).

nourdin.tudor:06:some

Nourdin, Ivan **and** Ciprian A. Tudor (2006). “Some linear fractional stochastic equations”. *in Stochastics*: 78.2, **pages** 51–65. ISSN: 1744-2508. DOI: [10.1080/17442500600688997](https://doi.org/10.1080/17442500600688997). URL: <https://doi.org/10.1080/17442500600688997> (backrefpage 56).

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> (backrefpage 56).
- nourdin.zeineddine:14:ito-type Nourdin, Ivan and Raghid 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> (backrefpage 56).
- 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, pages 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> (backrefpage 56).
- nualart:81:decomposition Nualart, D. (1981a). “Decomposition of two-parameter martingales”. in *Stochastica*: 5.3, pages 133–150. ISSN: 0210-7821 (backrefpage 56).
- nualart:82:martingales — (1982). “Martingales non fortes à variation indépendante du chemin”. in *Ann. Sci. Univ. Clermont-Ferrand II Math.*: 20, pages 112–114. ISSN: 0249-7042 (backrefpage 56).
- nualart:83:two-parameter — (1983b). “Two-parameter diffusion processes and martingales”. in *Stochastic Process. Appl.*: 15.1, pages 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) (backrefpage 56).
- nualart:84:on — (1984). “On the quadratic variation of two-parameter continuous martingales”. in *Ann. Probab.*: 12.2, pages 445–457. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198405\)12:2%3C445:OTQVOT%3E2.0.CO;2-L&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198405)12:2%3C445:OTQVOT%3E2.0.CO;2-L&origin=MSN) (backrefpage 56).
- nualart:93:anticipating — (1993). “Anticipating stochastic differential equations”. in *Bull. Sci. Math.*: 117.1, pages 49–62. ISSN: 0007-4497 (backrefpage 56).
- ortiz-latorre:08:ito-stratonovich Nualart, D. and S. Ortiz-Latorre (2008a). “An Itô-Stratonovich formula for Gaussian processes: a Riemann sums approach”. in *Stochastic Process. Appl.*: 118.10, pages 1803–1819. ISSN: 0304-4149. DOI: [10.1016/j.spa.2007.11.002](https://doi.org/10.1016/j.spa.2007.11.002). URL: <https://doi.org/10.1016/j.spa.2007.11.002> (backrefpage 56).
- nualart.ortiz-latorre:08:central — (2008b). “Central limit theorems for multiple stochastic integrals and Malliavin calculus”. in *Stochastic Process. Appl.*: 118.4, pages 614–628. ISSN: 0304-4149. DOI: [10.1016/j.spa.2007.05.004](https://doi.org/10.1016/j.spa.2007.05.004). URL: <https://doi.org/10.1016/j.spa.2007.05.004> (backrefpage 56).
- nualart.pardoux:88:stochastic Nualart, D. and É. Pardoux (1988). “Stochastic calculus with anticipating integrands”. in *Probab. Theory Related Fields*: 78.4, pages 535–581. ISSN: 0178-8051. DOI: [10.1007/BF00353876](https://doi.org/10.1007/BF00353876). URL: <https://doi.org/10.1007/BF00353876> (backrefpage 56).
- nualart.pardoux:91:boundary — (1991). “Boundary value problems for stochastic differential equations”. in *Ann. Probab.*: 19.3, pages 1118–1144. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199107\)19:3%3C1118:BVPFSD%3E2.0.CO;2-B&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199107)19:3%3C1118:BVPFSD%3E2.0.CO;2-B&origin=MSN) (backrefpage 56).
- nualart.pardoux:92:white — (1992). “White noise driven quasilinear SPDEs with reflection”. in *Probab. Theory Related Fields*: 93.1, pages 77–89. ISSN: 0178-8051. DOI: [10.1007/BF01195389](https://doi.org/10.1007/BF01195389). URL: <https://doi.org/10.1007/BF01195389> (backrefpage 56).
- nualart.pardoux:94:markov Nualart, D. and E. Pardoux (1994). “Markov field properties of solutions of white noise driven quasi-linear parabolic PDEs”. in *Stochastics Stochastics Rep.*: 48.1-2, pages 17–44. ISSN: 1045-1129. DOI: [10.1080/17442509408833896](https://doi.org/10.1080/17442509408833896). URL: <https://doi.org/10.1080/17442509408833896> (backrefpage 56).

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, pages 213–218. ISSN: 1578-7303 (backrefpage 57).
nualart.sanz:79:markov	Nualart, D. and M. Sanz (1979). “A Markov property for two-parameter Gaussian processes”. in <i>Stochastica</i> : 3.1, pages 1–16. ISSN: 0210-7821 (backrefpage 57).
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, pages 147–163. ISSN: 0020-2347 (backrefpage 57).
nualart.sanz:85:malliavin	— (1985a). “Malliavin calculus for two-parameter processes”. in <i>Ann. Sci. Univ. Clermont-Ferrand II Probab. Appl.</i> : 3, pages 73–86. ISSN: 0246-1501 (backrefpage 57).
nualart.sanz:85:malliavin*1	— (1985b). “Malliavin calculus for two-parameter Wiener functionals”. in <i>Z. Wahrsch. Verw. Gebiete</i> : 70.4, pages 573–590. ISSN: 0044-3719. DOI: 10.1007/BF00531868 . URL: https://doi.org/10.1007/BF00531868 (backrefpage 57).
nualart.sanz:89:stochastic	— (1989). “Stochastic differential equations on the plane: smoothness of the solution”. in <i>J. Multivariate Anal.</i> : 31.1, pages 1–29. ISSN: 0047-259X. DOI: 10.1016/0047-259X(89)90046-8 . URL: https://doi.org/10.1016/0047-259X(89)90046-8 (backrefpage 57).
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, pages 99–119. ISSN: 0304-4149. DOI: 10.1016/0304-4149(90)90058-Z . URL: https://doi.org/10.1016/0304-4149(90)90058-Z (backrefpage 57).
lart.steblovskaya:99:asymptotics	Nualart, D. and V. Steblovskaya (1999). “Asymptotics of oscillatory integrals with quadratic phase function on Wiener space”. in <i>Stochastics Stochastics Rep.</i> : 66.3-4, pages 293–309. ISSN: 1045-1129. DOI: 10.1080/17442509908834198 . URL: https://doi.org/10.1080/17442509908834198 (backrefpage 57).
nualart.ustunel:91:geometric	Nualart, D. and A. S. Üstünel (1991). “Geometric analysis of conditional independence on Wiener space”. in <i>Probab. Theory Related Fields</i> : 89.4, pages 407–422. ISSN: 0178-8051. DOI: 10.1007/BF01199786 . URL: https://doi.org/10.1007/BF01199786 (backrefpage 57).
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 <i>Stochastics</i> : 25.4, pages 233–240. ISSN: 0090-9491. DOI: 10.1080/17442508808833542 . URL: https://doi.org/10.1080/17442508808833542 (backrefpage 57).
nualart.ustunel.ea:90:some	— (1990a). “Some relations among classes of σ -fields on Wiener space”. in <i>Probab. Theory Related Fields</i> : 85.1, pages 119–129. ISSN: 0178-8051. DOI: 10.1007/BF01377633 . URL: https://doi.org/10.1007/BF01377633 (backrefpage 57).
nualart.vives:92:smoothness	Nualart, D. and J. Vives (1992). “Smoothness of Brownian local times and related functionals”. in <i>Potential Anal.</i> : 1.3, pages 257–263. ISSN: 0926-2601. DOI: 10.1007/BF00269510 . URL: https://doi.org/10.1007/BF00269510 (backrefpage 57).
nualart.yeh:89:dependence	Nualart, D. and J. Yeh (1989a). “Dependence on the boundary condition for linear stochastic differential equations in the plane”. in <i>Stochastic Process. Appl.</i> : 33.1, pages 45–61. ISSN: 0304-4149. DOI: 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) (backrefpage 57).
- 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, pages 149–171. ISSN: 0047-259X. DOI: 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) (backrefpage 57).
- nualart.zakai:89:on Nualart, D. and M. Zakai (1989b). “On the relation between the Stratonovich and Ogawa integrals”. in *Ann. Probab.*: 17.4, pages 1536–1540. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198910\)17:4%3C1536:OTRBT%3E2.0.CO;2-#&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198910)17:4%3C1536:OTRBT%3E2.0.CO;2-#&origin=MSN) (backrefpage 57).
- nualart:81:weak Nualart, David (1981). “Weak convergence to the law of two-parameter continuous processes”. in *Z. Wahrsch. Verw. Gebiete*: 55.3, pages 255–259. ISSN: 0044-3719. DOI: 10.1007/BF00532118. URL: <https://doi.org/10.1007/BF00532118> (backrefpage 57).
- nualart:83:on — (1983). “On the distribution of a double stochastic integral”. in *Z. Wahrsch. Verw. Gebiete*: 65.1, pages 49–60. ISSN: 0044-3719. DOI: 10.1007/BF00534993. URL: <https://doi.org/10.1007/BF00534993> (backrefpage 57).
- 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, pages 251–275. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1984__20_3_251_0 (backrefpage 57).
- nualart:85:variations — (1985). “Variations quadratiques et inégalités pour les martingales à deux indices”. in *Stochastics*: 15.1, pages 51–63. ISSN: 0090-9491. DOI: 10.1080/17442508508833348. URL: <https://doi.org/10.1080/17442508508833348> (backrefpage 57).
- nualart:87:some — (1987). “Some remarks on a linear stochastic differential equation”. in *Statist. Probab. Lett.*: 5.3, pages 231–234. ISSN: 0167-7152. DOI: 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) (backrefpage 57).
- nualart:89:martingales — (1989a). “Martingales and their applications: a historical perspective”. in *Butl. Soc. Catalana Mat.*: 4, pages 33–46. ISSN: 0214-316X (backrefpage 57).
- nualart:92:geometric — (1992a). “Geometric characterization of independence in a Gaussian space”. in *Rev. Real Acad. Cienc. Exact. Fís. Natur. Madrid*: 86.2, pages 237–250. ISSN: 0034-0596 (backrefpage 57).
- nualart:92:randomized — (1992b). “Randomized stopping points and optimal stopping on the plane”. in *Ann. Probab.*: 20.2, pages 883–900. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199204\)20:2%3C883:RSPAOS%3E2.0.CO;2-7&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199204)20:2%3C883:RSPAOS%3E2.0.CO;2-7&origin=MSN) (backrefpage 57).
- nualart:06:stochastic — (2006b). “Stochastic calculus with respect to fractional Brownian motion”. in *Ann. Fac. Sci. Toulouse Math. (6)*: 15.1, pages 63–78. ISSN: 0240-2963. URL: http://afst.cedram.org/item?id=AFST_2006_6_15_1_63_0 (backrefpage 57).
- nualart:11:discussion Nualart, David (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, pages 46–49. ISSN: 0976-836X. DOI: 10.1007/s13171-011-0007-z. URL: <https://doi.org/10.1007/s13171-011-0007-z> (backrefpage 57).

- imations-with-malliavin-calculus — (2014a). “it Normal approximations with Malliavin calculus [book review of MR2962301]”. in *Bull. Amer. Math. Soc. (N.S.)*: 51.3, **pages** 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> (backrefpage 58).
- 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, **pages** 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> (backrefpage 58).
- nualart.ouknine:02:regularization Nualart, David and Youssef Ouknine (2002). “Regularization of differential equations by fractional noise”. in *Stochastic Process. Appl.*: 102.1, **pages** 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) (backrefpage 58).
- 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, **pages** 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> (backrefpage 58).
- nualart.ouknine:04:regularization — (2004). “Regularization of quasilinear heat equations by a fractional noise”. in *Stoch. Dyn.*: 4.2, **pages** 201–221. ISSN: 0219-4937. DOI: [10.1142/S0219493704001012](https://doi.org/10.1142/S0219493704001012). URL: <https://doi.org/10.1142/S0219493704001012> (backrefpage 58).
- 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, **pages** 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) (backrefpage 58).
- nualart.peccati:05:central Nualart, David and Giovanni Peccati (2005). “Central limit theorems for sequences of multiple stochastic integrals”. in *Ann. Probab.*: 33.1, **pages** 177–193. ISSN: 0091-1798. DOI: [10.1214/009117904000000621](https://doi.org/10.1214/009117904000000621). URL: <https://doi.org/10.1214/009117904000000621> (backrefpage 58).
- 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, **pages** 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> (backrefpage 58).
- 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, **pages** 1029–1037. ISSN: 0894-9840. DOI: [10.1007/BF02214263](https://doi.org/10.1007/BF02214263). URL: <https://doi.org/10.1007/BF02214263> (backrefpage 58).
- 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, **pages** 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> (backrefpage 58).
- art.quer-sardanyons:09:gaussian Nualart, David and Lluís Quer-Sardanyons (2009). “Gaussian density estimates for solutions to quasi-linear stochastic partial differential equations”. in *Stochastic Process. Appl.*: 119.11, **pages** 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> (backrefpage 58).

- alart.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, **pages** 25–34. ISSN: 0219-0257. DOI: [10.1142/S0219025711004286](https://doi.org/10.1142/S0219025711004286). URL: <https://doi.org/10.1142/S0219025711004286> (**backrefpage 58**).
- nualart.rovira:00:large Nualart, David **and** Carles Rovira (2000). “Large deviations for stochastic Volterra equations”. in *Bernoulli*: 6.2, **pages** 339–355. ISSN: 1350-7265. DOI: [10.2307/3318580](https://doi.org/10.2307/3318580). URL: <https://doi.org/10.2307/3318580> (**backrefpage 58**).
- alart.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, **pages** 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> (**backrefpage 58**).
- 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, **pages** 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> (**backrefpage 58**).
- alart.ruascanu.ea:02:differential Nualart, David, Aurel Ruacanu **and** Aurel Ruacanu (2002). “Differential equations driven by fractional Brownian motion”. in *Collect. Math.*: 53.1, **pages** 55–81. ISSN: 0010-0757 (**backrefpage 58**).
- nualart.sanz:79:caracterisation Nualart, David **and** Marta Sanz (1979). “Caractérisation des martingales à deux paramètres indépendantes du chemin”. in *Ann. Sci. Univ. Clermont Math.*: 17. 8e École d’Été de Calcul des Probabilités de Saint-Flour (Saint-Flour, 1978), **pages** 96–104 (**backrefpage 58**).
- nualart.sanz:82:singular — (1982). “A singular stochastic integral equation”. in *Proc. Amer. Math. Soc.*: 86.1, **pages** 139–142. ISSN: 0002-9939. DOI: [10.2307/2044413](https://doi.org/10.2307/2044413). URL: <https://doi.org/10.2307/2044413> (**backrefpage 58**).
- nualart.saussereau:09:malliavin Nualart, David **and** Bruno Saussereau (2009). “Malliavin calculus for stochastic differential equations driven by a fractional Brownian motion”. in *Stochastic Process. Appl.*: 119.2, **pages** 391–409. ISSN: 0304-4149. DOI: [10.1016/j.spa.2008.02.016](https://doi.org/10.1016/j.spa.2008.02.016). URL: <https://doi.org/10.1016/j.spa.2008.02.016> (**backrefpage 58**).
- nualart.schoutens:00:chaotic Nualart, David **and** Wim Schoutens (2000). “Chaotic and predictable representations for Lévy processes”. in *Stochastic Process. Appl.*: 90.1, **pages** 109–122. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(00\)00035-1](https://doi.org/10.1016/S0304-4149(00)00035-1). URL: [https://doi.org/10.1016/S0304-4149\(00\)00035-1](https://doi.org/10.1016/S0304-4149(00)00035-1) (**backrefpage 58**).
- nualart.schoutens:01:backward — (2001). “Backward stochastic differential equations and Feynman-Kac formula for Lévy processes, with applications in finance”. in *Bernoulli*: 7.5, **pages** 761–776. ISSN: 1350-7265. DOI: [10.2307/3318541](https://doi.org/10.2307/3318541). URL: <https://doi.org/10.2307/3318541> (**backrefpage 58**).
- nualart.song.ea:21:spatial Nualart, David, Xiaoming Song **and** Guangqu Zheng (2021). “Spatial averages for the parabolic Anderson model driven by rough noise”. in *ALEA Lat. Am. J. Probab. Math. Stat.*: 18.1, **pages** 907–943. DOI: [10.30757/alea.v18-33](https://doi.org/10.30757/alea.v18-33). URL: <https://doi.org/10.30757/alea.v18-33> (**backrefpage 58**).
- nualart.swanson:13:joint Nualart, David **and** Jason Swanson (2013). “Joint convergence along different subsequences of the signed cubic variation of fractional Brownian motion II”. in *Electron. Commun. Probab.*: 18, no. 81, 11. DOI: [10.1214/13-ECP81](https://doi.org/10.1214/13-ECP81).

	1214/ECP.v18-2840. URL: https://doi.org/10.1214/ECP.v18-2840 (backrefpage 58).
nualart.taquu:06:wick-ito	Nualart, David and Murad S. Taquu (2006). “Wick-Itô formula for Gaussian processes”. in <i>Stoch. Anal. Appl.</i> : 24.3, pages 599–614. ISSN: 0736-2994. DOI: 10.1080/07362990600629348. URL: https://doi.org/10.1080/07362990600629348 (backrefpage 58).
nualart.taquu:08:wick-ito	— (2008). “Wick-Itô formula for regular processes and applications to the Black and Scholes formula”. in <i>Stochastics</i> : 80.5, pages 477–487. ISSN: 1744-2508. DOI: 10.1080/17442500801928788. URL: https://doi.org/10.1080/17442500801928788 (backrefpage 58).
nualart.thieullen:94:skorohod	Nualart, David and Michèle Thieullen (1994). “Skorohod stochastic differential equations on random intervals”. in <i>Stochastics Stochastics Rep.</i> : 49.3-4, pages 149–167. ISSN: 1045-1129. DOI: 10.1080/17442509408833917. URL: https://doi.org/10.1080/17442509408833917 (backrefpage 58).
nualart.tilva:20:continuous	Nualart, David and Abhishek Tilva (2020). “Continuous Breuer-Major theorem for vector valued fields”. in <i>Stoch. Anal. Appl.</i> : 38.4, pages 668–685. ISSN: 0736-2994. DOI: 10.1080/07362994.2019.1711118. URL: https://doi.org/10.1080/07362994.2019.1711118 (backrefpage 58).
nualart.tindel:95:quasilinear	Nualart, David and Samy Tindel (1995). “Quasilinear stochastic elliptic equations with reflection”. in <i>Stochastic Process. Appl.</i> : 57.1, pages 73–82. ISSN: 0304-4149. DOI: 10.1016/0304-4149(95)00006-S. URL: https://doi.org/10.1016/0304-4149(95)00006-S (backrefpage 58).
nualart.tindel:97:quasilinear	— (1997). “Quasilinear stochastic hyperbolic differential equations with nondecreasing coefficient”. in <i>Potential Anal.</i> : 7.3, pages 661–680. ISSN: 0926-2601. DOI: 10.1023/A:1008644503806. URL: https://doi.org/10.1023/A:1008644503806 (backrefpage 58).
nualart.tindel:98:on	— (1998). “On two-parameter non-degenerate Brownian martingales”. in <i>Bull. Sci. Math.</i> : 122.4, pages 317–335. ISSN: 0007-4497. DOI: 10.1016/S0007-4497(98)80173-5. URL: https://doi.org/10.1016/S0007-4497(98)80173-5 (backrefpage 58).
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, pages 1061–1096. ISSN: 0091-1798. DOI: 10.1214/10-AOP578. URL: https://doi.org/10.1214/10-AOP578 (backrefpage 58).
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, pages 518–534. ISSN: 0091-1798. DOI: 10.1214/15-AOP1015. URL: https://doi.org/10.1214/15-AOP1015 (backrefpage 58).
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, pages 383–386. ISSN: 0764-4442 (backrefpage 58).
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, pages 31–49. ISSN: 0304-4149. DOI: 10.1016/0304-4149(87)90026-3. URL: https://doi.org/10.1016/0304-4149(87)90026-3 (backrefpage 58).
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, pages 36–73. ISSN: 0091-1798. DOI: 10.1214/aop/1019160111. URL: https://doi.org/10.1214/aop/1019160111 (backrefpage 58).

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, pages 349–354. ISSN: 0249-6291 (backrefpage 58).
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_362B92_07 . URL: https://doi.org/10.5565/PUBLMAT_362B92_07 (backrefpage 58).
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, pages 281–286. ISSN: 1631-073X. DOI: 10.1016/j.crma.2005.01.006 . URL: https://doi.org/10.1016/j.crma.2005.01.006 (backrefpage 58).
nualart.vuillermot:06:variational	— (2006). “Variational solutions for partial differential equations driven by a fractional noise”. in <i>J. Funct. Anal.</i> : 232.2, pages 390–454. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2005.06.015 . URL: https://doi.org/10.1016/j.jfa.2005.06.015 (backrefpage 58).
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, pages 83–109. ISSN: 0178-8051. DOI: 10.1007/BF01321135 . URL: https://doi.org/10.1007/BF01321135 (backrefpage 58).
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, pages 545–587. DOI: 10.30757/alea.v17-22 . URL: https://doi.org/10.30757/alea.v17-22 (backrefpage 58).
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 (backrefpage 59).
nualart.xu:14:second	— (2014a). “A second order limit law for occupation times of the Cauchy process”. in <i>Stochastics</i> : 86.6, pages 967–974. ISSN: 1744-2508. DOI: 10.1080/17442508.2014.895360 . URL: https://doi.org/10.1080/17442508.2014.895360 (backrefpage 59).
nualart.xu:14:central	— (2014b). “Central limit theorem for functionals of two independent fractional Brownian motions”. in <i>Stochastic Process. Appl.</i> : 124.11, pages 3782–3806. ISSN: 0304-4149. DOI: 10.1016/j.spa.2014.07.002 . URL: https://doi.org/10.1016/j.spa.2014.07.002 (backrefpage 59).
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, pages 3981–4008. ISSN: 0304-4149. DOI: 10.1016/j.spa.2018.11.009 . URL: https://doi.org/10.1016/j.spa.2018.11.009 (backrefpage 59).
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 (backrefpage 59).
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, pages 255–280. ISSN: 0178-8051. DOI: 10.1007/BF00339940 . URL: https://doi.org/10.1007/BF00339940 (backrefpage 59).

- nualart.zakai:88:generalized — (1988). “Generalized multiple stochastic integrals and the representation of Wiener functionals”. in *Stochastics*: 23.3, pages 311–330. ISSN: 0090-9491. DOI: [10.1080/17442508808833496](https://doi.org/10.1080/17442508808833496). URL: <https://doi.org/10.1080/17442508808833496> (backrefpage 59).
- nualart.zakai:89:generalized — (1989a). “Generalized Brownian functionals and the solution to a stochastic partial differential equation”. in *J. Funct. Anal.*: 84.2, pages 279–296. ISSN: 0022-1236. DOI: [10.1016/0022-1236\(89\)90098-0](https://doi.org/10.1016/0022-1236(89)90098-0). URL: [https://doi.org/10.1016/0022-1236\(89\)90098-0](https://doi.org/10.1016/0022-1236(89)90098-0) (backrefpage 59).
- nualart.zakai:90:multiple — (1990). “Multiple Wiener-Itô integrals possessing a continuous extension”. in *Probab. Theory Related Fields*: 85.1, pages 131–145. ISSN: 0178-8051. DOI: [10.1007/BF01377634](https://doi.org/10.1007/BF01377634). URL: <https://doi.org/10.1007/BF01377634> (backrefpage 59).
- nualart.zeineddine:18:symmetric Nualart, David and Raghid Zeineddine (2018). “Symmetric weighted odd-power variations of fractional Brownian motion and applications”. in *Commun. Stoch. Anal.*: 12.1, Art. 4, 37–58. DOI: [10.31390/cosa.12.1.04](https://doi.org/10.31390/cosa.12.1.04). URL: <https://doi.org/10.31390/cosa.12.1.04> (backrefpage 59).
- 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> (backrefpage 59).
- nualart.zheng:20:oscillatory — (2020b). “Oscillatory Breuer-Major theorem with application to the random corrector problem”. in *Asymptot. Anal.*: 119.3-4, pages 281–300. ISSN: 0921-7134 (backrefpage 59).
- 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> (backrefpage 59).
- 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, pages 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> (backrefpage 59).
- nualart:11:applicability Nualart, Eulàlia (2011). “Applicability of the integration-by-parts formula in a Gaussian space”. in *Butl. Soc. Catalana Mat.*: 26.2, pages 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> (backrefpage 59).
- nualart:04:exponential Nualart, Eulalia (2004). “Exponential divergence estimates and heat kernel tail”. in *C. R. Math. Acad. Sci. Paris*: 338.1, pages 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> (backrefpage 59).
- nualart:13:on — (2013). “On the density of systems of non-linear spatially homogeneous SPDEs”. in *Stochastics*: 85.1, pages 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> (backrefpage 59).
- nualart:18:moment Nualart, Eulalia (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> (backrefpage 59).
- lart.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, pages 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> (backrefpage 59).
- `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, pages 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> (backrefpage 59).
- `nualart-i-rodon:03:brownian` Nualart I Rodón, David (2003). “Brownian motion and financial markets”. in *Mem. Real Acad. Cienc. Artes Barcelona*: 60.9, pages 311–339. ISSN: 0368-8283 (backrefpage 59).
- `rt-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), pages 89–99 (backrefpage 59).
- `nualart-rodon:75:contribution` Nualart Rodón, David (1975/76). “Contribution to the study of the stochastic integral”. in *Stochastica*: 1.2, pages 21–34. ISSN: 0210-7821 (backrefpage 59).
- `don.aguilar-martin:77:estimation` Nualart Rodón, David and Joseph Aguilar-Martin (1977). “Estimation optimale en puissances de degré N ”. in *C. R. Acad. Sci. Paris Sér. A-B*: 284.1, A81–A83. ISSN: 0151-0509 (backrefpage 59).
- `oconnell:12:directed` O’Connell, Neil (2012). “Directed polymers and the quantum Toda lattice”. in *Ann. Probab.*: 40.2, pages 437–458. ISSN: 0091-1798. DOI: [10.1214/10-AOP632](https://doi.org/10.1214/10-AOP632). URL: <https://doi.org/10.1214/10-AOP632> (backrefpage 59).
- `nell.seppalainen.ea:14:geometric` O’Connell, Neil, Timo Seppäläinen and Nikos Zygouras (2014). “Geometric RSK correspondence, Whittaker functions and symmetrized random polymers”. in *Invent. Math.*: 197.2, pages 361–416. ISSN: 0020-9910. DOI: [10.1007/s00222-013-0485-9](https://doi.org/10.1007/s00222-013-0485-9). URL: <https://doi.org/10.1007/s00222-013-0485-9> (backrefpage 59).
- `oconnell.yor:01:brownian` O’Connell, Neil and Marc Yor (2001). “Brownian analogues of Burke’s theorem”. in *Stochastic Process. Appl.*: 96.2, pages 285–304. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(01\)00119-3](https://doi.org/10.1016/S0304-4149(01)00119-3). URL: [https://doi.org/10.1016/S0304-4149\(01\)00119-3](https://doi.org/10.1016/S0304-4149(01)00119-3) (backrefpage 59).
- `ocone:84:malliavins` Ocone, Daniel (1984). “Malliavin’s calculus and stochastic integral representations of functionals of diffusion processes”. in *Stochastics*: 12.3-4, pages 161–185. ISSN: 0090-9491. DOI: [10.1080/17442508408833299](https://doi.org/10.1080/17442508408833299). URL: <https://doi.org/10.1080/17442508408833299> (backrefpage 59).
- `oh.quastel:13:on` Oh, Tadahiro and Jeremy Quastel (2013). “On invariant Gibbs measures conditioned on mass and momentum”. in *J. Math. Soc. Japan*: 65.1, pages 13–35. ISSN: 0025-5645. DOI: [10.2969/jmsj/06510013](https://doi.org/10.2969/jmsj/06510013). URL: <https://doi.org/10.2969/jmsj/06510013> (backrefpage 59).
- `oh.quastel:16:on` — (2016). “On the Cameron-Martin theorem and almost-sure global existence”. in *Proc. Edinb. Math. Soc. (2)*: 59.2, pages 483–501. ISSN: 0013-0915. DOI: [10.1017/S0013091515000218](https://doi.org/10.1017/S0013091515000218). URL: <https://doi.org/10.1017/S0013091515000218> (backrefpage 59).
- `oh.quastel.ea:12:interpolation` Oh, Tadahiro, Jeremy Quastel and Benedek Valkó (2012). “Interpolation of Gibbs measures with white noise for Hamiltonian PDE”. in *J. Math. Pures Appl. (9)*: 97.4, pages 391–410. ISSN: 0021-7824. DOI: [10.1016/j.matpur.2011.11.003](https://doi.org/10.1016/j.matpur.2011.11.003). URL: <https://doi.org/10.1016/j.matpur.2011.11.003> (backrefpage 59).
- `oh.robert.ea:21:on` Oh, Tadahiro, Tristan Robert and others (2021). “On the two-dimensional hyperbolic stochastic sine-Gordon equation”. in *Stoch. Partial Differ.*

- Equ. Anal. Comput.*: 9.1, **pages** 1–32. ISSN: 2194-0401. DOI: [10.1007/s40072-020-00165-8](https://doi.org/10.1007/s40072-020-00165-8). URL: <https://doi.org/10.1007/s40072-020-00165-8> (**backrefpage 59**).
- 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 *Stoch. Partial Differ. Equ. Anal. Comput.*: 6.3, **pages** 397–445. ISSN: 2194-0401. DOI: [10.1007/s40072-018-0112-2](https://doi.org/10.1007/s40072-018-0112-2). URL: <https://doi.org/10.1007/s40072-018-0112-2> (**backrefpage 59**).
- ohta:97:blowup Ohta, Masahito (1997). “Blowup of solutions of dissipative nonlinear wave equations”. in *Hokkaido Math. J.*: 26.1, **pages** 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> (**backrefpage 59**).
- okounkov:02:generating Okounkov, Andrei (2002). “Generating functions for intersection numbers on moduli spaces of curves”. in *Int. Math. Res. Not.*: 18, **pages** 933–957. ISSN: 1073-7928. DOI: [10.1155/S1073792802110099](https://doi.org/10.1155/S1073792802110099). URL: <https://doi.org/10.1155/S1073792802110099> (**backrefpage 59**).
- 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, **pages** 381–399. ISSN: 1744-2508. DOI: [10.1080/17442500500213797](https://doi.org/10.1080/17442500500213797). URL: <https://doi.org/10.1080/17442500500213797> (**backrefpage 59**).
- 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, **pages** 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> (**backrefpage 59**).
- oksendal.sulem.ea:14:singular — (2014). “Singular control and optimal stopping of SPDEs, and backward SPDEs with reflection”. in *Math. Oper. Res.*: 39.2, **pages** 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> (**backrefpage 59**).
- 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, **pages** 207–230. ISSN: 0030-6126. URL: <http://projecteuclid.org/euclid.ojm/1174324333> (**backrefpage 59**).
- 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> (**backrefpage 59**).
- 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, **pages** 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> (**backrefpage 59**).
- 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, **pages** 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> (**backrefpage 60**).
- 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> (backrefpage 60).

ondrejat:04:uniqueness

Ondrejat, Martin (2004). “Uniqueness for stochastic evolution equations in Banach spaces”. in *Dissertationes Math. (Rozprawy Mat.)*: 426, page 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> (backrefpage 60).

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> (backrefpage 60).

ondrejat:10:stochastic*1

— (2010b). “Stochastic wave equation with critical nonlinearities: temporal regularity and uniqueness”. in *J. Differential Equations*: 248.7, pages 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> (backrefpage 60).

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, pages 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> (backrefpage 60).

orsingher:82:randomly

Orsingher, Enzo (1982). “Randomly forced vibrations of a string”. in *Ann. Inst. H. Poincaré Sect. B (N.S.)*: 18.4, pages 367–394. ISSN: 0020-2347 (backrefpage 60).

orsingher.beghin:09:fractional

Orsingher, Enzo and Luisa Beghin (2009). “Fractional diffusion equations and processes with randomly varying time”. in *Ann. Probab.*: 37.1, pages 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> (backrefpage 60).

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, pages 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> (backrefpage 60).

ortmann.quastel.ea:17:pfaffian

— (2017). “A Pfaffian representation for flat ASEP”. in *Comm. Pure Appl. Math.*: 70.1, pages 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> (backrefpage 60).

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, pages 331–345. ISSN: 1812-8076. DOI: [10.1007/BF01707876](https://doi.org/10.1007/BF01707876). URL: <https://doi.org/10.1007/BF01707876> (backrefpage 60).

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, pages 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> (backrefpage 60).

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, pages 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> (backrefpage 60).

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, pages 195–208.

- DOI: [10.1007/BF00534964](https://doi.org/10.1007/BF00534964). URL: <https://doi.org/10.1007/BF00534964> (backrefpage 60).
- 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, pages 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> (backrefpage 60).
- g.roberston-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> (backrefpage 60).
- 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, pages 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> (backrefpage 60).
- 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, pages 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> (backrefpage 60).
- 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, pages 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> (backrefpage 60).
- pal:12:concentration Pal, Soumik (2012). “Concentration for multidimensional diffusions and their boundary local times”. in *Probab. Theory Related Fields*: 154.1-2, pages 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> (backrefpage 60).
- 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, pages 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> (backrefpage 60).
- palais:88:blowup Palais, Bob (1988). “Blowup for nonlinear equations using a comparison principle in Fourier space”. in *Comm. Pure Appl. Math.*: 41.2, pages 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> (backrefpage 60).
- 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, pages 75–95. ISSN: 0208-4147 (backrefpage 60).
- 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, pages 97–173. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104271037> (backrefpage 60).
- 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, pages 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) (backrefpage 60).
- palmer.tracy:83:two-dimensional — (1983). “Two-dimensional Ising correlations: the SMJ analysis”. in *Adv. in Appl. Math.*: 4.1, **pages** 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) (backrefpage 60).
- panchenko:05:question Panchenko, Dmitry (2005). “A question about the Parisi functional”. in *Electron. Comm. Probab.*: 10, **pages** 155–166. ISSN: 1083-589X. DOI: [10.1214/ECP.v10-1145](https://doi.org/10.1214/ECP.v10-1145). URL: <https://doi.org/10.1214/ECP.v10-1145> (backrefpage 60).
- panchenko:10:connection — (2010a). “A connection between the Ghirlanda-Guerra identities and ultrametricity”. in *Ann. Probab.*: 38.1, **pages** 327–347. ISSN: 0091-1798. DOI: [10.1214/09-AOP484](https://doi.org/10.1214/09-AOP484). URL: <https://doi.org/10.1214/09-AOP484> (backrefpage 60).
- panchenko:10:on — (2010b). “On the Dobrushin-Sudakov representation result”. in *Electron. Commun. Probab.*: 15, **pages** 330–338. DOI: [10.1214/ECP.v15-1562](https://doi.org/10.1214/ECP.v15-1562). URL: <https://doi.org/10.1214/ECP.v15-1562> (backrefpage 60).
- panchenko:10:ghirlanda-guerra — (2010c). “The Ghirlanda-Guerra identities for mixed p -spin model”. in *C. R. Math. Acad. Sci. Paris*: 348.3-4, **pages** 189–192. ISSN: 1631-073X. DOI: [10.1016/j.crma.2010.02.004](https://doi.org/10.1016/j.crma.2010.02.004). URL: <https://doi.org/10.1016/j.crma.2010.02.004> (backrefpage 60).
- panchenko:11:ghirlanda-guerra — (2011). “Ghirlanda-Guerra identities and ultrametricity: an elementary proof in the discrete case”. in *C. R. Math. Acad. Sci. Paris*: 349.13-14, **pages** 813–816. ISSN: 1631-073X. DOI: [10.1016/j.crma.2011.06.021](https://doi.org/10.1016/j.crma.2011.06.021). URL: <https://doi.org/10.1016/j.crma.2011.06.021> (backrefpage 60).
- panchenko:12:unified — (2012a). “A unified stability property in spin glasses”. in *Comm. Math. Phys.*: 313.3, **pages** 781–790. ISSN: 0010-3616. DOI: [10.1007/s00220-012-1458-3](https://doi.org/10.1007/s00220-012-1458-3). URL: <https://doi.org/10.1007/s00220-012-1458-3> (backrefpage 60).
- panchenko:12:sherrington-kirkpatrick — (2012b). “The Sherrington-Kirkpatrick model: an overview”. in *J. Stat. Phys.*: 149.2, **pages** 362–383. ISSN: 0022-4715. DOI: [10.1007/s10955-012-0586-7](https://doi.org/10.1007/s10955-012-0586-7). URL: <https://doi.org/10.1007/s10955-012-0586-7> (backrefpage 60).
- panchenko:13:parisi — (2013a). “The Parisi ultrametricity conjecture”. in *Ann. of Math. (2)*: 177.1, **pages** 383–393. ISSN: 0003-486X. DOI: [10.4007/annals.2013.177.1.8](https://doi.org/10.4007/annals.2013.177.1.8). URL: <https://doi.org/10.4007/annals.2013.177.1.8> (backrefpage 60).
- panchenko:14:parisi — (2014). “The Parisi formula for mixed p -spin models”. in *Ann. Probab.*: 42.3, **pages** 946–958. ISSN: 0091-1798. DOI: [10.1214/12-AOP800](https://doi.org/10.1214/12-AOP800). URL: <https://doi.org/10.1214/12-AOP800> (backrefpage 60).
- 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 *SIAM J. Control Optim.*: 51.1, **pages** 629–659. ISSN: 0363-0129. DOI: [10.1137/110846294](https://doi.org/10.1137/110846294). URL: <https://doi.org/10.1137/110846294> (backrefpage 60).
- 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 *Electron. J. Stat.*: 14.1, **pages** 1075–1136. DOI: [10.1214/20-EJS1685](https://doi.org/10.1214/20-EJS1685). URL: <https://doi.org/10.1214/20-EJS1685> (backrefpage 60).

<code>pardoux:93:stochastic</code>	Pardoux, É. (1993). “Stochastic partial differential equations, a review”. <i>in</i> <i>Bull. Sci. Math.</i> : 117.1, pages 29–47. ISSN: 0007-4497 (backrefpage 60).
<code>pardoux.peng:94:backward</code>	Pardoux, Étienne and Shi Ge Peng (1994). “Backward doubly stochastic differential equations and systems of quasilinear SPDEs”. <i>in</i> <i>Probab. Theory Related Fields</i> : 98.2, pages 209–227. ISSN: 0178-8051. DOI: 10.1007/BF01192514 . URL: https://doi.org/10.1007/BF01192514 (backrefpage 61).
<code>pardoux.piatnitski:12:homogenization</code>	Pardoux, Étienne and Andrey Piatnitski (2012). “Homogenization of a singular random one-dimensional PDE with time-varying coefficients”. <i>in</i> <i>Ann. Probab.</i> : 40.3, pages 1316–1356. ISSN: 0091-1798. DOI: 10.1214/11-AOP650 . URL: https://doi.org/10.1214/11-AOP650 (backrefpage 61).
<code>pardoux.protter:90:stochastic</code>	Pardoux, Étienne and Philip Protter (1990). “Stochastic Volterra equations with anticipating coefficients”. <i>in</i> <i>Ann. Probab.</i> : 18.4, pages 1635–1655. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(199010)18:4%3C1635:SVEWAC%3E2.0.CO;2-9&origin=MSN (backrefpage 61).
<code>pardoux.zhang:93:absolute</code>	Pardoux, Étienne and Tu Sheng Zhang (1993). “Absolute continuity of the law of the solution of a parabolic SPDE”. <i>in</i> <i>J. Funct. Anal.</i> : 112.2, pages 447–458. ISSN: 0022-1236. DOI: 10.1006/jfan.1993.1040 . URL: https://doi.org/10.1006/jfan.1993.1040 (backrefpage 61).
<code>parisi.wu:81:perturbation</code>	Parisi, G. and Yong Shi Wu (1981). “Perturbation theory without gauge fixing”. <i>in</i> <i>Sci. Sinica</i> : 24.4, pages 483–496. ISSN: 0582-236x (backrefpage 61).
<code>parisi:83:order</code>	Parisi, Giorgio (1983). “Order parameter for spin-glasses”. <i>in</i> <i>Phys. Rev. Lett.</i> : 50.24, pages 1946–1948. ISSN: 0031-9007. DOI: 10.1103/PhysRevLett.50.1946 . URL: https://doi.org/10.1103/PhysRevLett.50.1946 (backrefpage 61).
<code>parisi:90:on</code>	— (1990). “On the one-dimensional discretized string”. <i>in</i> <i>Phys. Lett. B</i> : 238.2-4, pages 209–212. ISSN: 0370-2693. DOI: 10.1016/0370-2693(90)91722-N . URL: https://doi.org/10.1016/0370-2693(90)91722-N (backrefpage 61).
<code>parisi.zhang:85:field</code>	Parisi, Giorgio and Yi Cheng Zhang (1985). “Field theories and growth models”. <i>in</i> <i>J. Statist. Phys.</i> : 41.1-2, pages 1–16. ISSN: 0022-4715. DOI: 10.1007/BF01020601 . URL: https://doi.org/10.1007/BF01020601 (backrefpage 61).
<code>park:77:convergence</code>	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”. <i>in</i> <i>J. Mathematical Phys.</i> : 18.3, pages 354–366. ISSN: 0022-2488. DOI: 10.1063/1.523277 . URL: https://doi.org/10.1063/1.523277 (backrefpage 61).
<code>pastur.shcherbina:91:absence</code>	Pastur, L. A. and M. V. Shcherbina (1991). “Absence of self-averaging of the order parameter in the Sherrington-Kirkpatrick model”. <i>in</i> <i>J. Statist. Phys.</i> : 62.1-2, pages 1–19. ISSN: 0022-4715. DOI: 10.1007/BF01020856 . URL: https://doi.org/10.1007/BF01020856 (backrefpage 61).
<code>paulin:15:concentration</code>	Paulin, Daniel (2015). “Concentration inequalities for Markov chains by Marton couplings and spectral methods”. <i>in</i> <i>Electron. J. Probab.</i> : 20, no. 79, 32. DOI: 10.1214/EJP.v20-4039 . URL: https://doi.org/10.1214/EJP.v20-4039 (backrefpage 61).
<code>pei.xi.ea:21:active</code>	Pei, Wenyi and others (2021). “Active disturbance rejection control approach to output-feedback stabilization of nonlinear system with Lévy noises”. <i>in</i> <i>Systems Control Lett.</i> : 150, Paper No. 104898, 7. ISSN: 0167-6911.

- DOI: [10.1016/j.sysconle.2021.104898](https://doi.org/10.1016/j.sysconle.2021.104898). URL: <https://doi.org/10.1016/j.sysconle.2021.104898> (backrefpage 61).
- pelissetto.vicari:02:critical Pelissetto, Andrea and Ettore Vicari (2002). “Critical phenomena and renormalization-group theory”. in *Phys. Rep.*: 368.6, pages 549–727. ISSN: 0370-1573. DOI: [10.1016/S0370-1573\(02\)00219-3](https://doi.org/10.1016/S0370-1573(02)00219-3). URL: [https://doi.org/10.1016/S0370-1573\(02\)00219-3](https://doi.org/10.1016/S0370-1573(02)00219-3) (backrefpage 61).
- 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 *Arch. Rational Mech. Anal.*: 129.3, pages 201–224. ISSN: 0003-9527. DOI: [10.1007/BF00383673](https://doi.org/10.1007/BF00383673). URL: <https://doi.org/10.1007/BF00383673> (backrefpage 61).
- peres.zeitouni:08:central Peres, Yuval and Ofer Zeitouni (2008). “A central limit theorem for biased random walks on Galton-Watson trees”. in *Probab. Theory Related Fields*: 140.3-4, pages 595–629. ISSN: 0178-8051. DOI: [10.1007/s00440-007-0077-y](https://doi.org/10.1007/s00440-007-0077-y). URL: <https://doi.org/10.1007/s00440-007-0077-y> (backrefpage 61).
- perkins:82:local Perkins, Edwin (1982b). “Local time is a semimartingale”. in *Z. Wahrsch. Verw. Gebiete*: 60.1, pages 79–117. ISSN: 0044-3719. DOI: [10.1007/BF01957098](https://doi.org/10.1007/BF01957098). URL: <https://doi.org/10.1007/BF01957098> (backrefpage 61).
- peszat.zabczyk:13:time Peszat, S. and J. Zabczyk (2013). “Time regularity of solutions to linear equations with Lévy noise in infinite dimensions”. in *Stochastic Process. Appl.*: 123.3, pages 719–751. ISSN: 0304-4149. DOI: [10.1016/j.spa.2012.10.012](https://doi.org/10.1016/j.spa.2012.10.012). URL: <https://doi.org/10.1016/j.spa.2012.10.012> (backrefpage 61).
- peszat.zabczyk:14:time — (2014). “Time regularity for stochastic Volterra equations by the dilation theorem”. in *J. Math. Anal. Appl.*: 409.2, pages 676–683. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2013.07.055](https://doi.org/10.1016/j.jmaa.2013.07.055). URL: <https://doi.org/10.1016/j.jmaa.2013.07.055> (backrefpage 61).
- peszat:94:large Peszat, Szymon (1994). “Large deviation principle for stochastic evolution equations”. in *Probab. Theory Related Fields*: 98.1, pages 113–136. ISSN: 0178-8051. DOI: [10.1007/BF01311351](https://doi.org/10.1007/BF01311351). URL: <https://doi.org/10.1007/BF01311351> (backrefpage 61).
- peszat:02:cauchy — (2002). “The Cauchy problem for a nonlinear stochastic wave equation in any dimension”. in *J. Evol. Equ.*: 2.3, pages 383–394. ISSN: 1424-3199. DOI: [10.1007/PL00013197](https://doi.org/10.1007/PL00013197). URL: <https://doi.org/10.1007/PL00013197> (backrefpage 61).
- 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, pages 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> (backrefpage 61).
- peszat.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 (backrefpage 61).
- 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, pages 157–172. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199501\)23:1%3C157:SFPAIF%3E2.0.CO;2-Q&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199501)23:1%3C157:SFPAIF%3E2.0.CO;2-Q&origin=MSN) (backrefpage 61).
- peszat.zabczyk:97:stochastic Peszat, Szymon and Jerzy Zabczyk (1997). “Stochastic evolution equations with a spatially homogeneous Wiener process”. in *Stochastic Process. Appl.*: 72.2, pages 187–204. ISSN: 0304-4149. DOI: [10.1016/S0304-4149\(97\)00013-1](https://doi.org/10.1016/S0304-4149(97)00013-1).

- peszat.zabczyk:00:nonlinear — (1997). “Nonlinear stochastic wave and heat equations”. in *Probab. Theory Related Fields*: 116.3, **pages** 421–443. ISSN: 0178-8051. 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) (**backrefpage 61**).
- petermann:00:superdiffusivity — (2000). “Superdiffusivity of directed polymers in random environment”. in *Ph. D. Thesis Univ. Zurich*: (**backrefpage 61**).
- peterson.seppalainen:10:current — (2010). “Current fluctuations of a system of one-dimensional random walks in random environment”. in *Ann. Probab.*: 38.6, **pages** 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> (**backrefpage 61**).
- pfaffelhuber.popovic:15:scaling — (2015). “Scaling limits of spatial compartment models for chemical reaction networks”. in *Ann. Appl. Probab.*: 25.6, **pages** 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> (**backrefpage 61**).
- phillips:87:existence — (1987). “Existence of solutions of quenching problems”. in *Appl. Anal.*: 24.4, **pages** 253–264. ISSN: 0003-6811. DOI: [10.1080/00036818708839668](https://doi.org/10.1080/00036818708839668). URL: <https://doi.org/10.1080/00036818708839668> (**backrefpage 61**).
- pinelis:94:optimum — (1994). “Optimum bounds for the distributions of martingales in Banach spaces”. in *Ann. Probab.*: 22.4, **pages** 1679–1706. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199410\)22:4%3C1679:OBFTD0%3E2.0.CO;2-2&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199410)22:4%3C1679:OBFTD0%3E2.0.CO;2-2&origin=MSN) (**backrefpage 61**).
- pinsky.stanton.ea:93:fourier — (1993). “Fourier series of radial functions in several variables”. in *J. Funct. Anal.*: 116.1, **pages** 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> (**backrefpage 61**).
- pipiras.taquu:00:integration — (2000). “Integration questions related to fractional Brownian motion”. in *Probab. Theory Related Fields*: 118.2, **pages** 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> (**backrefpage 61**).
- pipiras.taquu:01:are — (2001). “Are classes of deterministic integrands for fractional Brownian motion on an interval complete?” in *Bernoulli*: 7.6, **pages** 873–897. ISSN: 1350-7265. DOI: [10.2307/3318624](https://doi.org/10.2307/3318624). URL: <https://doi.org/10.2307/3318624> (**backrefpage 61**).
- piterbarg:86:structure — (1986). “The structure of the infinitesimal σ -algebra of Gaussian processes and fields”. in *Teor. Veroyatnost. i Primenen.*: 31.3, **pages** 550–559. ISSN: 0040-361X (**backrefpage 61**).
- pitt:71:markov — (1971). “A Markov property for Gaussian processes with a multidimensional parameter”. in *Arch. Rational Mech. Anal.*: 43, **pages** 367–391. ISSN: 0003-9527. DOI: [10.1007/BF00252003](https://doi.org/10.1007/BF00252003). URL: <https://doi.org/10.1007/BF00252003> (**backrefpage 61**).
- pitt:73:some — (1973). “Some problems in the spectral theory of stationary processes on R^d ”. in *Indiana Univ. Math. J.*: 23, **pages** 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> (**backrefpage 61**).

- pitt.75:stationary — (1975). “Stationary Gaussian Markov fields on R^d with a deterministic component”. in *J. Multivariate Anal.*: 5.3, **pages** 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) (backrefpage 62).
- 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, **pages** 171–197. ISSN: 1050-5164. URL: [http://links.jstor.org/sici?sici=1050-5164\(199502\)5:1%3C171:AEAFNT%3E2.0.CO;2-3&origin=MSN](http://links.jstor.org/sici?sici=1050-5164(199502)5:1%3C171:AEAFNT%3E2.0.CO;2-3&origin=MSN) (backrefpage 62).
- pitt.tran:79:local Pitt, Loren D. and Lanh Tat Tran (1979). “Local sample path properties of Gaussian fields”. in *Ann. Probab.*: 7.3, **pages** 477–493. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(197906\)7:3%3C477:LSPPOG%3E2.0.CO;2-P&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(197906)7:3%3C477:LSPPOG%3E2.0.CO;2-P&origin=MSN) (backrefpage 62).
- 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, **pages** 581–603. ISSN: 0022-4715. DOI: [10.1007/BF02765537](https://doi.org/10.1007/BF02765537). URL: <https://doi.org/10.1007/BF02765537> (backrefpage 62).
- polchinski:04:monopoles Polchinski, Joe (2004). “Monopoles, duality, and string theory”. in *Internat. J. Modern Phys. A*: 19.February, suppl. **pages** 145–154. ISSN: 0217-751X. DOI: [10.1142/S0217751X0401866X](https://doi.org/10.1142/S0217751X0401866X). URL: <https://doi.org/10.1142/S0217751X0401866X> (backrefpage 62).
- polchinski:90:critical Polchinski, Joseph (1990). “Critical behavior of random surfaces in one dimension”. in *Nuclear Phys. B*: 346.2-3, **pages** 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) (backrefpage 62).
- popovic.veber:20:spatial Popovic, Lea and Amandine Veber (august 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> (backrefpage 62).
- 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, **pages** 593–611. ISSN: 0736-2994. DOI: [10.1080/07362990701282849](https://doi.org/10.1080/07362990701282849). URL: <https://doi.org/10.1080/07362990701282849> (backrefpage 62).
- priola.shirikyan.ea:12:exponential Priola, Enrico, Armen Shirikyan and others (2012). “Exponential ergodicity and regularity for equations with Lévy noise”. in *Stochastic Process. Appl.*: 122.1, **pages** 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> (backrefpage 62).
- 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, **pages** 521–534. ISSN: 0219-4937. DOI: [10.1142/S0219493711003425](https://doi.org/10.1142/S0219493711003425). URL: <https://doi.org/10.1142/S0219493711003425> (backrefpage 62).
- priola.zabczyk:03:null Priola, Enrico and Jerzy Zabczyk (2003). “Null controllability with vanishing energy”. in *SIAM J. Control Optim.*: 42.3, **pages** 1013–1032. ISSN: 0363-0129. DOI: [10.1137/S0363012902409970](https://doi.org/10.1137/S0363012902409970). URL: <https://doi.org/10.1137/S0363012902409970> (backrefpage 62).
- priola.zabczyk:04:liouville Priola, Enrico and Jerzy Zabczyk (2004). “Liouville theorems for non-local operators”. in *J. Funct. Anal.*: 216.2, **pages** 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> (backrefpage 62).

- priola.zabczyk:06:on — (2006b). “On bounded solutions to convolution equations”. in *Proc. Amer. Math. Soc.*: 134.11, **pages** 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> (backrefpage 62).
- priola.zabczyk:09:densities — (2009). “Densities for Ornstein-Uhlenbeck processes with jumps”. in *Bull. Lond. Math. Soc.*: 41.1, **pages** 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> (backrefpage 62).
- priola.zabczyk:11:structural — (2011). “Structural properties of semilinear SPDEs driven by cylindrical stable processes”. in *Probab. Theory Related Fields*: 149.1-2, **pages** 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> (backrefpage 62).
- protter:85:volterra Protter, Philip (1985). “Volterra equations driven by semimartingales”. in *Ann. Probab.*: 13.2, **pages** 519–530. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198505\)13:2%3C519:VEDBS%3E2.0.CO;2-3&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198505)13:2%3C519:VEDBS%3E2.0.CO;2-3&origin=MSN) (backrefpage 62).
- 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, **pages** 141–182. ISSN: 1607-0046. DOI: [10.1070/IM2009v073n02ABEH002450](https://doi.org/10.1070/IM2009v073n02ABEH002450). URL: <https://doi.org/10.1070/IM2009v073n02ABEH002450> (backrefpage 62).
- 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> (backrefpage 62).
- 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, **pages** 1–84. ISSN: 0178-8051. DOI: [10.1007/s004400050202](https://doi.org/10.1007/s004400050202). URL: <https://doi.org/10.1007/s004400050202> (backrefpage 62).
- 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, **pages** 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) (backrefpage 62).
- 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, **pages** 51–108. ISSN: 0003-486X. DOI: [10.2307/120992](https://doi.org/10.2307/120992). URL: <https://doi.org/10.2307/120992> (backrefpage 62).
- quastel:92:diffusion Quastel, Jeremy (1992). “Diffusion of color in the simple exclusion process”. in *Comm. Pure Appl. Math.*: 45.6, **pages** 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> (backrefpage 62).
- quastel:95:large — (1995). “Large deviations from a hydrodynamic scaling limit for a nongradient system”. in *Ann. Probab.*: 23.2, **pages** 724–742. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C724:LDFAH%3E2.0.CO;2-7&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199504)23:2%3C724:LDFAH%3E2.0.CO;2-7&origin=MSN) (backrefpage 62).
- quastel:06:bulk Quastel, Jeremy (2006). “Bulk diffusion in a system with site disorder”. in *Ann. Probab.*: 34.5, **pages** 1990–2036. ISSN: 0091-1798. DOI: [10.1214/009117906000000322](https://doi.org/10.1214/009117906000000322). URL: <https://doi.org/10.1214/009117906000000322> (backrefpage 62).

quastel.rahman:20:tasep	Quastel, Jeremy and Mustazee Rahman (2020). “TASEP fluctuations with soft-shock initial data”. in <i>Ann. H. Lebesgue</i> : 3, pages 999–1021. DOI: 10.5802/ahl.52 . URL: https://doi.org/10.5802/ahl.52 (backrefpage 62).
quastel.remenik:11:local	Quastel, Jeremy and Daniel Remenik (2011). “Local Brownian property of the narrow wedge solution of the KPZ equation”. in <i>Electron. Commun. Probab.</i> : 16, pages 712–719. DOI: 10.1214/ECP.v16-1678 . URL: https://doi.org/10.1214/ECP.v16-1678 (backrefpage 62).
quastel.remenik:13:local	— (2013a). “Local behavior and hitting probabilities of the Airy ₁ process”. in <i>Probab. Theory Related Fields</i> : 157.3-4, pages 605–634. ISSN: 0178-8051. DOI: 10.1007/s00440-012-0466-8 . URL: https://doi.org/10.1007/s00440-012-0466-8 (backrefpage 62).
quastel.remenik:13:supremum	— (2013b). “Supremum of the Airy ₂ process minus a parabola on a half line”. in <i>J. Stat. Phys.</i> : 150.3, pages 442–456. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0633-4 . URL: https://doi.org/10.1007/s10955-012-0633-4 (backrefpage 62).
quastel.remenik:15:tails	— (2015). “Tails of the endpoint distribution of directed polymers”. in <i>Ann. Inst. Henri Poincaré Probab. Stat.</i> : 51.1, pages 1–17. ISSN: 0246-0203. DOI: 10.1214/12-AIHP525 . URL: https://doi.org/10.1214/12-AIHP525 (backrefpage 63).
quastel.remenik:19:how	— (2019). “How flat is flat in random interface growth?” in <i>Trans. Amer. Math. Soc.</i> : 371.9, pages 6047–6085. ISSN: 0002-9947. DOI: 10.1090/tran/7338 . URL: https://doi.org/10.1090/tran/7338 (backrefpage 63).
quastel.sarkar:23:convergence	Quastel, Jeremy and Sourav Sarkar (2023). “Convergence of exclusion processes and the KPZ equation to the KPZ fixed point”. in <i>J. Amer. Math. Soc.</i> : 36.1, pages 251–289. ISSN: 0894-0347. DOI: 10.1090/jams/999 . URL: https://doi.org/10.1090/jams/999 (backrefpage 63).
quastel.spohn:15:one-dimensional	Quastel, Jeremy and Herbert Spohn (2015). “The one-dimensional KPZ equation and its universality class”. in <i>J. Stat. Phys.</i> : 160.4, pages 965–984. ISSN: 0022-4715. DOI: 10.1007/s10955-015-1250-9 . URL: https://doi.org/10.1007/s10955-015-1250-9 (backrefpage 63).
quastel.valko:07:t13	Quastel, Jeremy and Benedek Valko (2007). “ $t^{1/3}$ Superdiffusivity of finite-range asymmetric exclusion processes on \mathbb{Z} ”. in <i>Comm. Math. Phys.</i> : 273.2, pages 379–394. ISSN: 0010-3616. DOI: 10.1007/s00220-007-0242-2 . URL: https://doi.org/10.1007/s00220-007-0242-2 (backrefpage 63).
quastel.valko:08:kdv	Quastel, Jeremy and Benedek Valkó (2008b). “KdV preserves white noise”. in <i>Comm. Math. Phys.</i> : 277.3, pages 707–714. ISSN: 0010-3616. DOI: 10.1007/s00220-007-0372-6 . URL: https://doi.org/10.1007/s00220-007-0372-6 (backrefpage 63).
quastel.valko:13:diffusivity	— (2013). “Diffusivity of lattice gases”. in <i>Arch. Ration. Mech. Anal.</i> : 210.1, pages 269–320. ISSN: 0003-9527. DOI: 10.1007/s00205-013-0651-7 . URL: https://doi.org/10.1007/s00205-013-0651-7 (backrefpage 63).
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 <i>J. Funct. Anal.</i> : 206.1, pages 1–32. ISSN: 0022-1236. DOI: 10.1016/S0022-1236(03)00065-X . URL: https://doi.org/10.1016/S0022-1236(03)00065-X (backrefpage 63).
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”.

- rdanyons.sanz-sole:04:stochastic
- er-sardanyons.sanz-sole:06:space
- quer-sardanyons.tindel:07:1-d
- er-sardanyons.tindel:12:pathwise
- quiros.rossi:01:blow-up
- gracian.vazquez:95:self-similar
- rajput.rosinski:89:spectral
- rakos.schutz:05:current
- ran.zhang:10:existence
- ssoul-agma.seppalainen:08:almost
- ssoul-agma.seppalainen:05:almost
- in *RACSAM. Rev. R. Acad. Cienc. Exactas Fís. Nat. Ser. A Mat.*: 97.1, **pages** 63–68. ISSN: 1578-7303 (**backrefpage** 63).
- (2004). “A stochastic wave equation in dimension 3: smoothness of the law”. in *Bernoulli*: 10.1, **pages** 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> (**backrefpage** 63).
- (2006). “Space semi-discretisations for a stochastic wave equation”. in *Potential Anal.*: 24.4, **pages** 303–332. ISSN: 0926-2601. DOI: [10.1007/s11118-005-9002-0](https://doi.org/10.1007/s11118-005-9002-0). URL: <https://doi.org/10.1007/s11118-005-9002-0> (**backrefpage** 63).
- 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, **pages** 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> (**backrefpage** 63).
- (2012). “Pathwise definition of second-order SDEs”. in *Stochastic Process. Appl.*: 122.2, **pages** 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> (**backrefpage** 63).
- 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, **pages** 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> (**backrefpage** 63).
- Quirós Gracián, Fernando and Juan L. Vázquez (1995). “Self-similar turbulent bursts: existence and analytic dependence”. in *Differential Integral Equations*: 8.7, **pages** 1677–1708. ISSN: 0893-4983 (**backrefpage** 63).
- Rajput, Balram S. and Jan Rosinski (1989). “Spectral representations of infinitely divisible processes”. in *Probab. Theory Related Fields*: 82.3, **pages** 451–487. ISSN: 0178-8051. DOI: [10.1007/BF00339998](https://doi.org/10.1007/BF00339998). URL: <https://doi.org/10.1007/BF00339998> (**backrefpage** 63).
- 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, **pages** 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> (**backrefpage** 63).
- Ran, Qikang and Tusheng Zhang (2010). “Existence and uniqueness of bounded weak solutions of a semilinear parabolic PDE”. in *J. Theoret. Probab.*: 23.4, **pages** 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> (**backrefpage** 63).
- Rassoul-Agha, F. and T. Seppäläinen (2008). “An almost sure invariance principle for additive functionals of Markov chains”. in *Statist. Probab. Lett.*: 78.7, **pages** 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> (**backrefpage** 63).
- 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, **pages** 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> (**backrefpage** 63).

- ul-agma.seppalainen:06:ballistic — (2006). “Ballistic random walk in a random environment with a forbidden direction”. in *ALEA Lat. Am. J. Probab. Math. Stat.*: 1, **pages** 111–147 (**backrefpage** 63).
- oul-agma.seppalainen:07:quenched — (2007). “Quenched invariance principle for multidimensional ballistic random walk in a random environment with a forbidden direction”. in *Ann. Probab.*: 35.1, **pages** 1–31. ISSN: 0091-1798. DOI: [10.1214/009117906000000610](https://doi.org/10.1214/009117906000000610). URL: <https://doi.org/10.1214/009117906000000610> (**backrefpage** 63).
- ssoul-agma.seppalainen:09:almost — (2009). “Almost sure functional central limit theorem for ballistic random walk in random environment”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 45.2, **pages** 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> (**backrefpage** 63).
- gha.seppalainen:11:process-level — (2011). “Process-level quenched large deviations for random walk in random environment”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 47.1, **pages** 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> (**backrefpage** 63).
- oul-agma.seppalainen:14:quenched — (2014). “Quenched point-to-point free energy for random walks in random potentials”. in *Probab. Theory Related Fields*: 158.3-4, **pages** 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> (**backrefpage** 63).
- agma.seppalainen.ea:13:quenched 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, **pages** 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> (**backrefpage** 63).
- agma.seppalainen.ea:17:averaged — (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> (**backrefpage** 63).
- ha.seppalainen.ea:17:variational — (2017b). “Variational formulas and disorder regimes of random walks in random potentials”. in *Bernoulli*: 23.1, **pages** 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> (**backrefpage** 63).
- reimers:89:one-dimensional Reimers, Mark (1989). “One-dimensional stochastic partial differential equations and the branching measure diffusion”. in *Probab. Theory Related Fields*: 81.3, **pages** 319–340. ISSN: 0178-8051. DOI: [10.1007/BF00340057](https://doi.org/10.1007/BF00340057). URL: <https://doi.org/10.1007/BF00340057> (**backrefpage** 63).
- rempa-a.zabczyk:88:on Rempaa, R. and J. Zabczyk (1988). “On the maximum principle for deterministic impulse control problems”. in *J. Optim. Theory Appl.*: 59.2, **pages** 281–288. ISSN: 0022-3239. DOI: [10.1007/BF00938313](https://doi.org/10.1007/BF00938313). URL: <https://doi.org/10.1007/BF00938313> (**backrefpage** 63).
- ren.zhang:05:freidlin-wentzells Ren, Jiagang and Xicheng Zhang (2005). “Freidlin-Wentzell’s large deviations for homeomorphism flows of non-Lipschitz SDEs”. in *Bull. Sci. Math.*: 129.8, **pages** 643–655. ISSN: 0007-4497. DOI: [10.1016/j.bulsci.2004.12.005](https://doi.org/10.1016/j.bulsci.2004.12.005). URL: <https://doi.org/10.1016/j.bulsci.2004.12.005> (**backrefpage** 63).
- ren.zhang:08:freidlin-wentzells Ren, Jiagang and Xicheng Zhang (2008). “Freidlin-Wentzell’s large deviations for stochastic evolution equations”. in *J. Funct. Anal.*: 254.12, **pages** 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> (**backrefpage** 63).

ren.zhang:05:schilder	Ren, Jiangang and Xicheng Zhang (2005). “Schilder theorem for the Brownian motion on the diffeomorphism group of the circle”. in <i>J. Funct. Anal.</i> : 224.1, pages 107–133. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2004.08.006 . URL: https://doi.org/10.1016/j.jfa.2004.08.006 (backrefpage 63).
ren.liang:01:on	Ren, Yao-Feng and Han-Ying Liang (2001). “On the best constant in Marcinkiewicz-Zygmund inequality”. in <i>Statist. Probab. Lett.</i> : 53.3, pages 227–233. ISSN: 0167-7152. DOI: 10.1016/S0167-7152(01)00015-3 . URL: https://doi.org/10.1016/S0167-7152(01)00015-3 (backrefpage 63).
rhodes.sohier.ea:14:levy	Rhodes, Rémi, Julien Sohier and Vincent Vargas (2014). “Levy multiplicative chaos and star scale invariant random measures”. in <i>Ann. Probab.</i> : 42.2, pages 689–724. ISSN: 0091-1798. DOI: 10.1214/12-AOP810 . URL: https://doi.org/10.1214/12-AOP810 (backrefpage 64).
rhodes.vargas:10:multidimensional	Rhodes, Rémi and Vincent Vargas (2010). “Multidimensional multifractal random measures”. in <i>Electron. J. Probab.</i> : 15, no. 9, 241–258. DOI: 10.1214/EJP.v15-746 . URL: https://doi.org/10.1214/EJP.v15-746 (backrefpage 64).
rhodes.vargas:11:kpz	— (2011). “KPZ formula for log-infinitely divisible multifractal random measures”. in <i>ESAIM Probab. Stat.</i> : 15, pages 358–371. ISSN: 1292-8100. DOI: 10.1051/ps/2010007 . URL: https://doi.org/10.1051/ps/2010007 (backrefpage 64).
rhodes.vargas:16:lecture	Rhodes, Rémi and Vincent vargas (february 2016). “Lecture notes on Gaussian multiplicative chaos and Liouville Quantum Gravity”. in <i>Preprint arXiv:1602.07323</i> : URL: https://www.arxiv.org/abs/1602.07323 (backrefpage 64).
riahi:13:estimates	Riahi, Lotfi (2013). “Estimates for Dirichlet heat kernels, intrinsic ultracontractivity and expected exit time on Lipschitz domains”. in <i>Commun. Math. Anal.</i> : 15.1, pages 115–130 (backrefpage 64).
richey.tracy:86:zn	Richey, Matthew P. and Craig A. Tracy (1986). “ Z_n Baxter model: symmetries and the Belavin parametrization”. in <i>J. Statist. Phys.</i> : 42.3-4, pages 311–348. ISSN: 0022-4715. DOI: 10.1007/BF01127715 . URL: https://doi.org/10.1007/BF01127715 (backrefpage 64).
richey.tracy:87:equation	— (1987a). “Equation of state and isothermal compressibility for the hard hexagon model in the disordered regime”. in <i>J. Phys. A</i> : 20.16, pages L1121–L1126. ISSN: 0305-4470. URL: http://stacks.iop.org/0305-4470/20/L1121 (backrefpage 64).
richey.tracy:87:symmetry	— (1987b). “Symmetry group for a completely symmetric vertex model”. in <i>J. Phys. A</i> : 20.10, pages 2667–2677. ISSN: 0305-4470. URL: http://stacks.iop.org/0305-4470/20/2667 (backrefpage 64).
richey.tracy:90:algorithms	— (1990). “Algorithms for the computation of polynomial relationships for the hard hexagon model”. in <i>Nuclear Phys. B</i> : 330.2-3, pages 681–704. ISSN: 0550-3213. DOI: 10.1016/0550-3213(90)90127-Y . URL: https://doi.org/10.1016/0550-3213(90)90127-Y (backrefpage 64).
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 <i>Pliska Stud. Math. Bulgar.</i> : 16, pages 183–205. ISSN: 0204-9805 (backrefpage 64).
rockner.wang.ea:13:stochastic	Röckner, Michael, Feng-Yu Wang and Tusheng Zhang (2013). “Stochastic generalized porous media equations with reflection”. in <i>Stochastic Process. Appl.</i> : 123.11, pages 3943–3962. ISSN: 0304-4149. DOI: 10.1016/j.spa.2013.07.001 .

- spa.2013.06.003. URL: <https://doi.org/10.1016/j.spa.2013.06.003> (backrefpage 64).
- rockner.zhang:92:uniqueness Röckner, Michael and Tu Sheng Zhang (1992). “Uniqueness of generalized Schrödinger operators and applications”. in *J. Funct. Anal.*: 105.1, pages 187–231. ISSN: 0022-1236. DOI: 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) (backrefpage 64).
- 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, pages 255–279. ISSN: 0926-2601. DOI: 10.1007/s11118-006-9035-z. URL: <https://doi.org/10.1007/s11118-006-9035-z> (backrefpage 64).
- rockner.zhang:12:stochastic — (2012). “Stochastic 3D tamed Navier-Stokes equations: existence, uniqueness and small time large deviation principles”. in *J. Differential Equations*: 252.1, pages 716–744. ISSN: 0022-0396. DOI: 10.1016/j.jde.2011.09.030. URL: <https://doi.org/10.1016/j.jde.2011.09.030> (backrefpage 64).
- 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, pages 267–285. ISSN: 0095-4616. DOI: 10.1007/s00245-009-9089-6. URL: <https://doi.org/10.1007/s00245-009-9089-6> (backrefpage 64).
- 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. URL: <https://doi.org/10.1214/18-EJP242> (backrefpage 64).
- rosen:87:intersection Rosen, Jay (1987). “The intersection local time of fractional Brownian motion in the plane”. in *J. Multivariate Anal.*: 23.1, pages 37–46. ISSN: 0047-259X. DOI: 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) (backrefpage 64).
- rosen:90:random — (1990). “Random walks and intersection local time”. in *Ann. Probab.*: 18.3, pages 959–977. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199007\)18:3%3C959:RWAILT%3E2.0.CO;2-G&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199007)18:3%3C959:RWAILT%3E2.0.CO;2-G&origin=MSN) (backrefpage 64).
- 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, pages 179–190. ISSN: 0893-4983 (backrefpage 64).
- 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, pages 983–1004. ISSN: 0736-2994. DOI: 10.1081/SAP-120000757. URL: <https://doi.org/10.1081/SAP-120000757> (backrefpage 64).
- 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, pages 863–901. ISSN: 0894-9840. DOI: 10.1007/BF02214255. URL: <https://doi.org/10.1007/BF02214255> (backrefpage 64).
- rovira.sanz-sole:97:anticipating — (1997). “Anticipating stochastic differential equations: regularity of the law”. in *J. Funct. Anal.*: 143.1, pages 157–179. ISSN: 0022-1236. DOI: 10.1006/jfan.1996.2972. URL: <https://doi.org/10.1006/jfan.1996.2972> (backrefpage 64).
- rovira.sanz-sole:00:large Rovira, Carles and Marta Sanz-Solé (2000). “Large deviations for stochastic Volterra equations in the plane”. in *Potential Anal.*: 12.4, pages 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> (backrefpage 64).

rovira.tindel:00:sharp

Rovira, Carles **and** Samy Tindel (2000a). “Sharp Laplace asymptotics for a parabolic SPDE”. in *Stochastics Stochastics Rep.*: 69.1-2, **pages** 11–30. ISSN: 1045-1129. DOI: [10.1080/17442500008834230](https://doi.org/10.1080/17442500008834230). URL: <https://doi.org/10.1080/17442500008834230> (backrefpage 64).

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, **pages** 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) (backrefpage 64).

rovira.tindel:01:sharp*1

— (2001). “Sharp large deviation estimates for the stochastic heat equation”. in *Potential Anal.*: 14.4, **pages** 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> (backrefpage 64).

rovira.tindel:05:on

— (2005). “On the Brownian-directed polymer in a Gaussian random environment”. in *J. Funct. Anal.*: 222.1, **pages** 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> (backrefpage 64).

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 (backrefpage 64).

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, **pages** 139–145. ISSN: 0972-0863 (backrefpage 64).

ruelle:87:mathematical

Ruelle, David (1987). “A mathematical reformulation of Derrida’s REM and GREM”. in *Comm. Math. Phys.*: 108.2, **pages** 225–239. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104116461> (backrefpage 64).

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, **pages** 2213–2262. ISSN: 0091-1798. DOI: [10.1214/009117906000001178](https://doi.org/10.1214/009117906000001178). URL: <https://doi.org/10.1214/009117906000001178> (backrefpage 64).

russo.vallois:93:forward

Russo, Francesco **and** Pierre Vallois (1993). “Forward, backward and symmetric stochastic integration”. in *Probab. Theory Related Fields*: 97.3, **pages** 403–421. ISSN: 0178-8051. DOI: [10.1007/BF01195073](https://doi.org/10.1007/BF01195073). URL: <https://doi.org/10.1007/BF01195073> (backrefpage 64).

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, **pages** 237–257. ISSN: 0024-6107. DOI: [10.1112/S0024610799007723](https://doi.org/10.1112/S0024610799007723). URL: <https://doi.org/10.1112/S0024610799007723> (backrefpage 65).

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, **page** 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> (backrefpage 65).

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, **pages** 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> (backrefpage 65).

salins:21:systems	Salins, M. (2021b). “Systems of small-noise stochastic reaction-diffusion equations satisfy a large deviations principle that is uniform over all initial data”. <i>in Stochastic Process. Appl.</i> : 142, pages 159–194. ISSN: 0304-4149. DOI: 10.1016/j.spa.2021.08.010 . URL: https://doi.org/10.1016/j.spa.2021.08.010 (backrefpage 65).
salins:19:equivalences	Salins, Michael (2019a). “Equivalences and counterexamples between several definitions of the uniform large deviations principle”. <i>in Probab. Surv.</i> : 16, pages 99–142. DOI: 10.1214/18-PS309 . URL: https://doi.org/10.1214/18-PS309 (backrefpage 65).
salins:19:smoluchowski-kramers	— (2019b). “Smoluchowski-Kramers approximation for the damped stochastic wave equation with multiplicative noise in any spatial dimension”. <i>in Stoch. Partial Differ. Equ. Anal. Comput.</i> : 7.1, pages 86–122. ISSN: 2194-0401. DOI: 10.1007/s40072-018-0123-z . URL: https://doi.org/10.1007/s40072-018-0123-z (backrefpage 65).
salins:21:global	— (october 2021). “Global solutions to the stochastic heat equation with superlinear accretive reaction term and superlinear multiplicative noise term on a bounded spatial domain”. <i>in preprint arXiv:2110.10130</i> : URL: https://www.arxiv.org/abs/2110.10130 (backrefpage 65).
salins:22:existence	— (2022a). “Existence and uniqueness of global solutions to the stochastic heat equation with superlinear drift on an unbounded spatial domain”. <i>in Stoch. Dyn.</i> : 22.5, Paper No. 2250014, 30. ISSN: 0219-4937. DOI: 10.1142/S0219493722500149 . URL: https://doi.org/10.1142/S0219493722500149 (backrefpage 65).
salins:22:global	— (2022b). “Global solutions for the stochastic reaction-diffusion equation with super-linear multiplicative noise and strong dissipativity”. <i>in Electron. J. Probab.</i> : 27, Paper No. 12, 17. DOI: 10.1214/22-ejp740 . URL: https://doi.org/10.1214/22-ejp740 (backrefpage 65).
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”. <i>in Trans. Amer. Math. Soc.</i> : 375.11, pages 8083–8099. ISSN: 0002-9947. DOI: 10.1090/tran/8763 . URL: https://doi.org/10.1090/tran/8763 (backrefpage 65).
salins.budhiraja.ea:19:uniform	Salins, Michael, Amarjit Budhiraja and Paul Dupuis (2019). “Uniform large deviation principles for Banach space valued stochastic evolution equations”. <i>in Trans. Amer. Math. Soc.</i> : 372.12, pages 8363–8421. ISSN: 0002-9947. DOI: 10.1090/tran/7872 . URL: https://doi.org/10.1090/tran/7872 (backrefpage 65).
salins.spiliopoulos:17:markov	Salins, Michael and Konstantinos Spiliopoulos (2017a). “Markov processes with spatial delay: path space characterization, occupation time and properties”. <i>in Stoch. Dyn.</i> : 17.6, pages 1750042, 21. ISSN: 0219-4937. DOI: 10.1142/S0219493717500423 . URL: https://doi.org/10.1142/S0219493717500423 (backrefpage 65).
salins.spiliopoulos:17:rare	— (2017b). “Rare event simulation via importance sampling for linear SPDE’s”. <i>in Stoch. Partial Differ. Equ. Anal. Comput.</i> : 5.4, pages 652–690. ISSN: 2194-0401. DOI: 10.1007/s40072-017-0100-y . URL: https://doi.org/10.1007/s40072-017-0100-y (backrefpage 65).
ns.spiliopoulos:21:metastability	— (2021). “Metastability and exit problems for systems of stochastic reaction-diffusion equations”. <i>in Ann. Probab.</i> : 49.5, pages 2317–2370. ISSN: 0091-1798. DOI: 10.1214/21-aop1509 . URL: https://doi.org/10.1214/21-aop1509 (backrefpage 65).

saloff-coste:92:note	Saloff-Coste, Laurent (1992). “A note on Poincaré, Sobolev, and Harnack inequalities”. in <i>Internat. Math. Res. Notices</i> : 2, pages 27–38. ISSN: 1073-7928. DOI: 10.1155/S1073792892000047 . URL: https://doi.org/10.1155/S1073792892000047 (backrefpage 65).
samarskiui.sobol:63:examples	Samarskiui, A. A. and I. M. Sobol' (1963). “Examples of numerical calculation of temperature waves”. in <i>Vyisl. Mat i Mat. Fiz.</i> : 3, pages 702–719. ISSN: 0044-4669 (backrefpage 65).
samson:00:concentration	Samson, Paul-Marie (2000). “Concentration of measure inequalities for Markov chains and Φ -mixing processes”. in <i>Ann. Probab.</i> : 28.1, pages 416–461. ISSN: 0091-1798. DOI: 10.1214/aop/1019160125 . URL: https://doi.org/10.1214/aop/1019160125 (backrefpage 65).
sanz:88:local	Sanz, Marta (1988). “Local time for two-parameter continuous martingales with respect to the quadratic variation”. in <i>Ann. Probab.</i> : 16.2, pages 778–792. ISSN: 0091-1798. URL: http://links.jstor.org/sici?sici=0091-1798(198804)16:2%3C778:LTFTCM%3E2.0.CO;2-9&origin=MSN (backrefpage 65).
sanz:89:r-variations	— (1989). “ r -variations for two-parameter continuous martingales and Itô's formula”. in <i>Stochastic Process. Appl.</i> : 32.1, pages 69–92. ISSN: 0304-4149. DOI: 10.1016/0304-4149(89)90054-9 . URL: https://doi.org/10.1016/0304-4149(89)90054-9 (backrefpage 65).
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 <i>Butl. Soc. Catalana Mat.</i> : 7, pages 35–46. ISSN: 0214-316X (backrefpage 65).
sanz-sole:78:stochastic	Sanz Solé, Marta (1978). “Stochastic differential calculus for processes with n -dimensional parameter”. in <i>Stochastica</i> : 2.4, pages 51–70. ISSN: 0210-7821 (backrefpage 65).
sanz-sole:86:some	Sanz-Solé, Marta (1986). “Some remarks on stochastic differential equations in the plane with local Lipschitz coefficients”. in <i>Statist. Probab. Lett.</i> : 4.6, pages 343–348. ISSN: 0167-7152. DOI: 10.1016/0167-7152(86)90056-8 . URL: https://doi.org/10.1016/0167-7152(86)90056-8 (backrefpage 65).
sanz-sole:08:properties	— (2008). “Properties of the density for a three-dimensional stochastic wave equation”. in <i>J. Funct. Anal.</i> : 255.1, pages 255–281. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.04.004 . URL: https://doi.org/10.1016/j.jfa.2008.04.004 (backrefpage 65).
sanz-sole:10:hitting	— (2010). “Hitting the bull's eye with random paths”. in <i>Butl. Soc. Catalana Mat.</i> : 25.1, pages 81–99, 103. ISSN: 0214-316X (backrefpage 65).
sanz-sole:13:friedrich	— (2013). “Friedrich Hirzebruch, 1927–2012, first president of the European Mathematical Society”. in <i>SCM Not.</i> : 33, pages 12–13. ISSN: 1696-8247 (backrefpage 65).
sanz-sole:19:from	— (2019). “From gambling to random modelling”. in <i>Lond. Math. Soc. Newsl.</i> : 482, pages 20–24. ISSN: 2516-3841 (backrefpage 65).
sanz-sole.atiyah.ea:12:friedrich	Sanz-Solé, Marta, Michael Atiyah and others (2012). “Friedrich Hirzebruch memorial session at the 6th European Congress of Mathematics. Kraków, July 5th, 2012”. in <i>Eur. Math. Soc. Newsl.</i> : 85, pages 12–20. ISSN: 1027-488X (backrefpage 65).
sanz-sole.malliavin:08:smoothness	Sanz-Solé, Marta and Paul Malliavin (2008). “Smoothness of the functional law generated by a nonlinear SPDE”. in <i>Chin. Ann. Math. Ser. B</i> : 29.2, pages 113–120. ISSN: 0252-9599. DOI: 10.1007/s11401-007-0508-1 . URL: https://doi.org/10.1007/s11401-007-0508-1 (backrefpage 65).

sanz-sole.sarra:99:logarithmic	Sanz-Solé, Marta and Mònica Sarrà (1999). “Logarithmic estimates for the density of an anticipating stochastic differential equation”. in <i>Stochastic Process. Appl.</i> : 79.2, pages 301–321. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(98)00092-1 . URL: https://doi.org/10.1016/S0304-4149(98)00092-1 (backrefpage 65).
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 <i>Electron. J. Probab.</i> : 18, no. 64, 28. DOI: 10.1214/EJP.v18-2341 . URL: https://doi.org/10.1214/EJP.v18-2341 (backrefpage 65).
sanz-sole.su:15:absolute	— (2015). “Absolute continuity for SPDEs with irregular fundamental solution”. in <i>Electron. Commun. Probab.</i> : 20, no. 14, 11. DOI: 10.1214/ECP.v20-3831 . URL: https://doi.org/10.1214/ECP.v20-3831 (backrefpage 65).
sanz-sole.torrecilla:09:fractional	Sanz-Solé, Marta and Iván Torrecilla (2009). “A fractional Poisson equation: existence, regularity and approximations of the solution”. in <i>Stoch. Dyn.</i> : 9.4, pages 519–548. ISSN: 0219-4937. DOI: 10.1142/S0219493709002762 . URL: https://doi.org/10.1142/S0219493709002762 (backrefpage 65).
torrecilla-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, pages 365–380. ISSN: 1292-8100. DOI: 10.1051/ps:2007024 . URL: https://doi.org/10.1051/ps:2007024 (backrefpage 65).
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, pages 1857–1888. ISSN: 0304-4149. DOI: 10.1016/j.spa.2017.08.014 . URL: https://doi.org/10.1016/j.spa.2017.08.014 (backrefpage 65).
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, pages 235–265. ISSN: 1424-3199. DOI: 10.1007/s00028-009-0014-x . URL: https://doi.org/10.1007/s00028-009-0014-x (backrefpage 65).
sanz-sole.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, pages 869–874. ISSN: 1631-073X. DOI: 10.1016/S1631-073X(02)02359-2 . URL: https://doi.org/10.1016/S1631-073X(02)02359-2 (backrefpage 65).
sanz-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, pages 703–742. ISSN: 0246-0203. DOI: 10.1016/S0246-0203(03)00015-3 . URL: https://doi.org/10.1016/S0246-0203(03)00015-3 (backrefpage 65).
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 (backrefpage 65).
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, pages L549–L556. ISSN: 0305-4470. DOI: 10.1088/0305-4470/38/33/L01 . URL: https://doi.org/10.1088/0305-4470/38/33/L01 (backrefpage 65).
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](https://doi.org/10.1093/ptep/ptw002). URL: <https://doi.org/10.1093/ptep/ptw002> (backrefpage 65).
- sasamoto.spohn:09:superdiffusivity Sasamoto, Tomohiro **and** Herbert Spohn (2009). “Superdiffusivity of the 1D lattice Kardar-Parisi-Zhang equation”. in *J. Stat. Phys.*: 137.5-6, **pages** 917–935. ISSN: 0022-4715. DOI: [10.1007/s10955-009-9831-0](https://doi.org/10.1007/s10955-009-9831-0). URL: <https://doi.org/10.1007/s10955-009-9831-0> (backrefpage 66).
- sasamoto.spohn:10:exact — (2010a). “Exact height distributions for the KPZ equation with narrow wedge initial condition”. in *Nuclear Phys. B*: 834.3, **pages** 523–542. ISSN: 0550-3213. DOI: [10.1016/j.nuclphysb.2010.03.026](https://doi.org/10.1016/j.nuclphysb.2010.03.026). URL: <https://doi.org/10.1016/j.nuclphysb.2010.03.026> (backrefpage 66).
- sasamoto.spohn:10:crossover — (2010b). “The crossover regime for the weakly asymmetric simple exclusion process”. in *J. Stat. Phys.*: 140.2, **pages** 209–231. ISSN: 0022-4715. DOI: [10.1007/s10955-010-9990-z](https://doi.org/10.1007/s10955-010-9990-z). URL: <https://doi.org/10.1007/s10955-010-9990-z> (backrefpage 66).
- 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 *J. Stat. Mech. Theory Exp.*: 6, **pages** 063203, 13. DOI: [10.1088/1742-5468/aa73f8](https://doi.org/10.1088/1742-5468/aa73f8). URL: <https://doi.org/10.1088/1742-5468/aa73f8> (backrefpage 66).
- savu:06:hydrodynamic Savu, Anamaria (2006). “Hydrodynamic scaling limit of continuum solid-on-solid model”. in *J. Appl. Math.*: Art. ID 69101, 37. ISSN: 1110-757X. DOI: [10.1155/JAM/2006/69101](https://doi.org/10.1155/JAM/2006/69101). URL: <https://doi.org/10.1155/JAM/2006/69101> (backrefpage 66).
- fer.ferber.ea:92:renormalization Schäfer, Lothar **and others** (1992). “Renormalization of polymer networks and stars”. in *Nuclear Phys. B*: 374.3, **pages** 473–495. ISSN: 0550-3213. DOI: [10.1016/0550-3213\(92\)90397-T](https://doi.org/10.1016/0550-3213(92)90397-T). URL: [https://doi.org/10.1016/0550-3213\(92\)90397-T](https://doi.org/10.1016/0550-3213(92)90397-T) (backrefpage 66).
- schmidt.zabczyk:12:cdo Schmidt, Thorsten **and** Jerzy Zabczyk (2012). “CDO term structure modelling with Lévy processes and the relation to market models”. in *Int. J. Theor. Appl. Finance*: 15.1, **pages** 1250008, 19. ISSN: 0219-0249. DOI: [10.1142/S0219024911006462](https://doi.org/10.1142/S0219024911006462). URL: <https://doi.org/10.1142/S0219024911006462> (backrefpage 66).
- schneider:96:completely Schneider, W. R. (1996). “Completely monotone generalized Mittag-Leffler functions”. in *Exposition. Math.*: 14.1, **pages** 3–16. ISSN: 0723-0869 (backrefpage 66).
- schneider.wyss:89:fractional Schneider, W. R. **and** W. Wyss (1989). “Fractional diffusion and wave equations”. in *J. Math. Phys.*: 30.1, **pages** 134–144. ISSN: 0022-2488. DOI: [10.1063/1.528578](https://doi.org/10.1063/1.528578). URL: <https://doi.org/10.1063/1.528578> (backrefpage 66).
- schutz:97:exact Schütz, Gunter M. (1997). “Exact solution of the master equation for the asymmetric exclusion process”. in *J. Statist. Phys.*: 88.1-2, **pages** 427–445. ISSN: 0022-4715. DOI: [10.1007/BF02508478](https://doi.org/10.1007/BF02508478). URL: <https://doi.org/10.1007/BF02508478> (backrefpage 66).
- sebaiy.nualart.ea:10:occupation Es-Sebaiy, Khalifa, David Nualart **and others** (2010). “Occupation densities for certain processes related to fractional Brownian motion”. in *Stochastics*: 82.1-3, **pages** 133–147. ISSN: 1744-2508. DOI: [10.1080/17442500903045531](https://doi.org/10.1080/17442500903045531). URL: <https://doi.org/10.1080/17442500903045531> (backrefpage 66).
- seidler:10:exponential Seidler, Jan (2010). “Exponential estimates for stochastic convolutions in 2-smooth Banach spaces”. in *Electron. J. Probab.*: 15, no. 50, 1556–1573.

DOI: [10.1214/EJP.v15-808](https://doi.org/10.1214/EJP.v15-808). URL: <https://doi.org/10.1214/EJP.v15-808> (backrefpage 66).

seidler.sobukawa:03:exponential

Seidler, Jan and Takuya Sobukawa (2003). “Exponential integrability of stochastic convolutions”. in *J. London Math. Soc. (2)*: 67.1, pages 245–258. ISSN: 0024-6107. DOI: [10.1112/S0024610702003745](https://doi.org/10.1112/S0024610702003745). URL: <https://doi.org/10.1112/S0024610702003745> (backrefpage 66).

seppalainen:98:hydrodynamic

Seppäläinen, T. (1998b). “Hydrodynamic scaling, convex duality and asymptotic shapes of growth models”. in *Markov Process. Related Fields*: 4.1, pages 1–26. ISSN: 1024-2953 (backrefpage 66).

seppalainen:93:large*1

Seppäläinen, Timo (1993a). “Large deviations for lattice systems. I. Parametrized independent fields”. in *Probab. Theory Related Fields*: 96.2, pages 241–260. ISSN: 0178-8051. DOI: [10.1007/BF01192135](https://doi.org/10.1007/BF01192135). URL: <https://doi.org/10.1007/BF01192135> (backrefpage 66).

seppalainen:93:large

— (1993b). “Large deviations for lattice systems. II. Nonstationary independent fields”. in *Probab. Theory Related Fields*: 97.1-2, pages 103–112. ISSN: 0178-8051. DOI: [10.1007/BF01199314](https://doi.org/10.1007/BF01199314). URL: <https://doi.org/10.1007/BF01199314> (backrefpage 66).

seppalainen:94:large

— (1994). “Large deviations for Markov chains with random transitions”. in *Ann. Probab.*: 22.2, pages 713–748. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199404\)22:2%3C713:LDFMCW%3E2.0.CO;2-9&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199404)22:2%3C713:LDFMCW%3E2.0.CO;2-9&origin=MSN) (backrefpage 66).

seppalainen:95:entropy

— (1995a). “Entropy, limit theorems, and variational principles for disordered lattice systems”. in *Comm. Math. Phys.*: 171.2, pages 233–277. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104273563> (backrefpage 66).

seppalainen:95:maximum

— (1995b). “Maximum entropy principles for disordered spins”. in *Probab. Theory Related Fields*: 101.4, pages 547–576. ISSN: 0178-8051. DOI: [10.1007/BF01202784](https://doi.org/10.1007/BF01202784). URL: <https://doi.org/10.1007/BF01202784> (backrefpage 66).

seppalainen:96:microscopic

— (1996). “A microscopic model for the Burgers equation and longest increasing subsequences”. in *Electron. J. Probab.*: 1, no. 5, approx. 51 pp. ISSN: 1083-6489. DOI: [10.1214/EJP.v1-5](https://doi.org/10.1214/EJP.v1-5). URL: <https://doi.org/10.1214/EJP.v1-5> (backrefpage 66).

seppalainen:97:scaling

— (1997a). “A scaling limit for queues in series”. in *Ann. Appl. Probab.*: 7.4, pages 855–872. ISSN: 1050-5164. DOI: [10.1214/aoap/1043862414](https://doi.org/10.1214/aoap/1043862414). URL: <https://doi.org/10.1214/aoap/1043862414> (backrefpage 66).

seppalainen:97:increasing

— (1997b). “Increasing sequences of independent points on the planar lattice”. in *Ann. Appl. Probab.*: 7.4, pages 886–898. ISSN: 1050-5164. DOI: [10.1214/aoap/1043862416](https://doi.org/10.1214/aoap/1043862416). URL: <https://doi.org/10.1214/aoap/1043862416> (backrefpage 66).

seppalainen:98:entropy

— (1998a). “Entropy for translation-invariant random-cluster measures”. in *Ann. Probab.*: 26.3, pages 1139–1178. ISSN: 0091-1798. DOI: [10.1214/aop/1022855747](https://doi.org/10.1214/aop/1022855747). URL: <https://doi.org/10.1214/aop/1022855747> (backrefpage 66).

seppalainen:98:exact

— (1998b). “Exact limiting shape for a simplified model of first-passage percolation on the plane”. in *Ann. Probab.*: 26.3, pages 1232–1250. ISSN: 0091-1798. DOI: [10.1214/aop/1022855751](https://doi.org/10.1214/aop/1022855751). URL: <https://doi.org/10.1214/aop/1022855751> (backrefpage 66).

seppalainen:98:large

Seppäläinen, Timo (1998c). “Large deviations for increasing sequences on the plane”. in *Probab. Theory Related Fields*: 112.2, pages 221–244.

- ISSN: 0178-8051. DOI: [10.1007/s004400050188](https://doi.org/10.1007/s004400050188). URL: <https://doi.org/10.1007/s004400050188> (backrefpage 66).
- seppalainen:99:existence — (1999a). “Existence of hydrodynamics for the totally asymmetric simple K -exclusion process”. in *Ann. Probab.*: 27.1, pages 361–415. ISSN: 0091-1798. DOI: [10.1214/aop/1022677266](https://doi.org/10.1214/aop/1022677266). URL: <https://doi.org/10.1214/aop/1022677266> (backrefpage 66).
- seppalainen:00:strong — (2000b). “Strong law of large numbers for the interface in ballistic deposition”. in *Ann. Inst. H. Poincaré Probab. Stat.*: 36.6, pages 691–736. ISSN: 0246-0203. DOI: [10.1016/S0246-0203\(00\)00137-0](https://doi.org/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) (backrefpage 66).
- seppalainen:01:hydrodynamic — (2001a). “Hydrodynamic profiles for the totally asymmetric exclusion process with a slow bond”. in *J. Statist. Phys.*: 102.1-2, pages 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> (backrefpage 66).
- seppalainen:01:perturbation — (2001b). “Perturbation of the equilibrium for a totally asymmetric stick process in one dimension”. in *Ann. Probab.*: 29.1, pages 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> (backrefpage 66).
- 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, pages 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> (backrefpage 66).
- seppalainen:02:diffusive — (2002). “Diffusive fluctuations for one-dimensional totally asymmetric interacting random dynamics”. in *Comm. Math. Phys.*: 229.1, pages 141–182. ISSN: 0010-3616. DOI: [10.1007/s002200200660](https://doi.org/10.1007/s002200200660). URL: <https://doi.org/10.1007/s002200200660> (backrefpage 66).
- 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, pages 759–797. ISSN: 0091-1798. DOI: [10.1214/009117904000000946](https://doi.org/10.1214/009117904000000946). URL: <https://doi.org/10.1214/009117904000000946> (backrefpage 66).
- seppalainen:12:scaling — (2012). “Scaling for a one-dimensional directed polymer with boundary conditions”. in *Ann. Probab.*: 40.1, pages 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> (backrefpage 66).
- seppalainen:17:erratum — (2017). “Erratum to “Scaling for a one-dimensional directed polymer with boundary conditions” [MR2917766]”. in *Ann. Probab.*: 45.3, pages 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> (backrefpage 66).
- 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, pages 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> (backrefpage 66).
- seppalainen.krug:99:hydrodynamics — Seppäläinen, Timo and Joachim Krug (1999). “Hydrodynamics and platoon formation for a totally asymmetric exclusion model with particlewise disorder”. in *J. Statist. Phys.*: 95.3-4, pages 525–567. ISSN: 0022-4715 (backrefpage 67).
- 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, pages 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> (backrefpage 67).
- 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> (backrefpage 67).
- 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 *ALEA Lat. Am. J. Probab. Math. Stat.*: 7, pages 451–476 (backrefpage 67).
- seppalainen.yukich:01:large Seppäläinen, Timo and J. E. Yukich (2001). “Large deviation principles for Euclidean functionals and other nearly additive processes”. in *Probab. Theory Related Fields*: 120.3, pages 309–345. ISSN: 0178-8051. DOI: [10.1007/PL00008785](https://doi.org/10.1007/PL00008785). URL: <https://doi.org/10.1007/PL00008785> (backrefpage 67).
- seppalainen.zhai:17:hammersleys Seppäläinen, Timo and Yun Zhai (2017). “Hammersley’s harness process: invariant distributions and height fluctuations”. in *Ann. Inst. Henri Poincaré Probab. Stat.*: 53.1, pages 287–321. ISSN: 0246-0203. DOI: [10.1214/15-AIHP717](https://doi.org/10.1214/15-AIHP717). URL: <https://doi.org/10.1214/15-AIHP717> (backrefpage 67).
- 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 *Rev. Modern Phys.*: 61.2, pages 185–220. ISSN: 0034-6861. DOI: [10.1103/RevModPhys.61.185](https://doi.org/10.1103/RevModPhys.61.185). URL: <https://doi.org/10.1103/RevModPhys.61.185> (backrefpage 67).
- 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 *J. Math. Anal. Appl.*: 471.1-2, pages 126–146. ISSN: 0022-247X. DOI: [10.1016/j.jmaa.2018.10.068](https://doi.org/10.1016/j.jmaa.2018.10.068). URL: <https://doi.org/10.1016/j.jmaa.2018.10.068> (backrefpage 67).
- shang.zhang:19:talagrand Shang, Shijie and Tusheng Zhang (2019). “Talagrand concentration inequalities for stochastic heat-type equations under uniform distance”. in *Electron. J. Probab.*: 24, Paper No. 129, 15. DOI: [10.1214/19-ejp388](https://doi.org/10.1214/19-ejp388). URL: <https://doi.org/10.1214/19-ejp388> (backrefpage 67).
- shang.zhang:20:approximations — (2020). “Approximations of stochastic Navier-Stokes equations”. in *Stochastic Process. Appl.*: 130.4, pages 2407–2432. ISSN: 0304-4149. DOI: [10.1016/j.spa.2019.07.007](https://doi.org/10.1016/j.spa.2019.07.007). URL: <https://doi.org/10.1016/j.spa.2019.07.007> (backrefpage 67).
- 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 *preprint arXiv:2106.02879*: URL: <http://arXiv.org/abs/2106.02879> (backrefpage 67).
- shang.zhang:22:stochastic — (2022). “Stochastic heat equations with logarithmic nonlinearity”. in *J. Differential Equations*: 313, pages 85–121. ISSN: 0022-0396. DOI: [10.1016/j.jde.2021.12.033](https://doi.org/10.1016/j.jde.2021.12.033). URL: <https://doi.org/10.1016/j.jde.2021.12.033> (backrefpage 67).
- 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, pages 312–343. ISSN: 0002-9327. DOI: [10.2307/2373715](https://doi.org/10.2307/2373715). URL: <https://doi.org/10.2307/2373715> (backrefpage 67).

sheffield:05:random	Sheffield, Scott (2005). “Random surfaces”. in <i>Astérisque</i> : 304, pages vi+175. ISSN: 0303-1179 (backrefpage 67).
sheffield:07:gaussian	— (2007). “Gaussian free fields for mathematicians”. in <i>Probab. Theory Related Fields</i> : 139.3-4, pages 521–541. ISSN: 0178-8051. DOI: 10.1007/s00440-006-0050-1 . URL: https://doi.org/10.1007/s00440-006-0050-1 (backrefpage 67).
shen.tsai:19:stochastic	Shen, Hao and Li-Cheng Tsai (2019). “Stochastic telegraph equation limit for the stochastic six vertex model”. in <i>Proc. Amer. Math. Soc.</i> : 147.6, pages 2685–2705. ISSN: 0002-9939. DOI: 10.1090/proc/14415 . URL: https://doi.org/10.1090/proc/14415 (backrefpage 67).
shen:07:relationship	Shen, Zhongwei (2007). “A relationship between the Dirichlet and regularity problems for elliptic equations”. in <i>Math. Res. Lett.</i> : 14.2, pages 205–213. ISSN: 1073-2780. DOI: 10.4310/MRL.2007.v14.n2.a4 . URL: https://doi.org/10.4310/MRL.2007.v14.n2.a4 (backrefpage 67).
sherman:70:general	Sherman, B. (1970). “A general one-phase Stefan problem”. in <i>Quart. Appl. Math.</i> : 28, pages 377–382. ISSN: 0033-569X. DOI: 10.1090/qam/282082 . URL: https://doi.org/10.1090/qam/282082 (backrefpage 67).
sherrington.kirkpatrick:75:solvable	Sherrington, David and Scott Kirkpatrick (december 1975). “Solvable Model of a Spin-Glass”. in <i>Phys. Rev. Lett.</i> : 35 (26), pages 1792–1796. DOI: 10.1103/PhysRevLett.35.1792 . URL: https://link.aps.org/doi/10.1103/PhysRevLett.35.1792 (backrefpage 67).
shi:98:local	Shi, Zhan (1998). “A local time curiosity in random environment”. in <i>Stochastic Process. Appl.</i> : 76.2, pages 231–250. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(98)00036-2 . URL: https://doi.org/10.1016/S0304-4149(98)00036-2 (backrefpage 67).
shiga:92:ergodic	Shiga, Tokuzo (1992). “Ergodic theorems and exponential decay of sample paths for certain interacting diffusion systems”. in <i>Osaka J. Math.</i> : 29.4, pages 789–807. ISSN: 0030-6126. URL: http://projecteuclid.org/euclid.ojm/1200784090 (backrefpage 67).
shiga:94:two	— (1994). “Two contrasting properties of solutions for one-dimensional stochastic partial differential equations”. in <i>Canad. J. Math.</i> : 46.2, pages 415–437. ISSN: 0008-414X. DOI: 10.4153/CJM-1994-022-8 . URL: https://doi.org/10.4153/CJM-1994-022-8 (backrefpage 67).
shimizu:80:infinite-dimensional	Shiga, Tokuzo and Akinobu Shimizu (1980). “Infinite-dimensional stochastic differential equations and their applications”. in <i>J. Math. Kyoto Univ.</i> : 20.3, pages 395–416. ISSN: 0023-608X. DOI: 10.1215/kjm/1250522207 . URL: https://doi.org/10.1215/kjm/1250522207 (backrefpage 67).
shinault.tracy:11:asymptotics	Shinault, Gregory and Craig A. Tracy (2011). “Asymptotics for the covariance of the Airy ₂ process”. in <i>J. Stat. Phys.</i> : 143.1, pages 60–71. ISSN: 0022-4715. DOI: 10.1007/s10955-011-0155-5 . URL: https://doi.org/10.1007/s10955-011-0155-5 (backrefpage 67).
sierocinski.zabczyk:89:on	Sierocinski, Andrzej and Jerzy Zabczyk (1989a). “On a packing problem”. in <i>Bull. Polish Acad. Sci. Math.</i> : 37.1-6, 305–313 (1990). ISSN: 0239-7269 (backrefpage 67).
silverstein:67:new	Silverstein, M. L. (1967/1968). “A new approach to local times”. in <i>J. Math. Mech.</i> : 17, pages 1023–1054 (backrefpage 67).
simon:77:notes	Simon, Barry (1977). “Notes on infinite determinants of Hilbert space operators”. in <i>Advances in Math.</i> : 24.3, pages 244–273. ISSN: 0001-8708. DOI: 10.1016/0001-8708(77)90057-3 . URL: https://doi.org/10.1016/0001-8708(77)90057-3 (backrefpage 67).

simon:14:comparing	Simon, Thomas (2014). “Comparing Fréchet and positive stable laws”. <i>in</i> <i>Electron. J. Probab.</i> : 19, no. 16, 25. DOI: 10.1214/EJP.v19-3058 . URL: https://doi.org/10.1214/EJP.v19-3058 (backrefpage 67).
sinai:95:remark	Sinai, Yakov G. (1995). “A remark concerning random walks with random potentials”. <i>in</i> <i>Fund. Math.</i> : 147.2, pages 173–180. ISSN: 0016-2736. DOI: 10.4064/fm-147-2-173-180 . URL: https://doi.org/10.4064/fm-147-2-173-180 (backrefpage 67).
sinaui:82:limit	Sinaui, Ya. G. (1982). “The limit behavior of a one-dimensional random walk in a random environment”. <i>in</i> <i>Teor. Veroyatnost. i Primenen.</i> : 27.2, pages 247–258. ISSN: 0040-361X (backrefpage 67).
skorohod:56:limit	Skorohod, A. V. (1956). “Limit theorems for stochastic processes”. <i>in</i> <i>Teor. Veroyatnost. i Primenen.</i> : 1, pages 289–319. ISSN: 0040-361x (backrefpage 67).
skoulakis.adler:01:superprocesses	Skoulakis, Georgios and Robert J. Adler (2001). “Superprocesses over a stochastic flow”. <i>in</i> <i>Ann. Appl. Probab.</i> : 11.2, pages 488–543. ISSN: 1050-5164. DOI: 10.1214/aoap/1015345302 . URL: https://doi.org/10.1214/aoap/1015345302 (backrefpage 67).
slepian:62:one-sided	Slepian, David (1962). “The one-sided barrier problem for Gaussian noise”. <i>in</i> <i>Bell System Tech. J.</i> : 41, pages 463–501. ISSN: 0005-8580. DOI: 10.1002/j.1538-7305.1962.tb02419.x . URL: https://doi.org/10.1002/j.1538-7305.1962.tb02419.x (backrefpage 67).
soboleff:45:sur	Soboleff, S. L. (1945). “Sur la presque périodicité des solutions de l’équation des ondes. II”. <i>in</i> <i>C. R. (Doklady) Acad. Sci. URSS (N. S.)</i> : 48, pages 618–620 (backrefpage 67).
sobolevskiui:61:equations	Sobolevskiui, P. E. (1961). “Equations of parabolic type in a Banach space”. <i>in</i> <i>Trudy Moskov. Mat. Ob.</i> : 10, pages 297–350. ISSN: 0134-8663 (backrefpage 67).
sokolov.klafter:05:from	Sokolov, I. M. and J. Klafter (2005). “From diffusion to anomalous diffusion: a century after Einstein’s Brownian motion”. <i>in</i> <i>Chaos</i> : 15.2, pages 026103, 7. ISSN: 1054-1500. DOI: 10.1063/1.1860472 . URL: https://doi.org/10.1063/1.1860472 (backrefpage 67).
soner.souganidis:93:singularities	Soner, H. M. and P. E. Souganidis (1993). “Singularities and uniqueness of cylindrically symmetric surfaces moving by mean curvature”. <i>in</i> <i>Comm. Partial Differential Equations</i> : 18.5-6, pages 859–894. ISSN: 0360-5302. DOI: 10.1080/03605309308820954 . URL: https://doi.org/10.1080/03605309308820954 (backrefpage 67).
song:12:asymptotic	Song, Jian (2012). “Asymptotic behavior of the solution of heat equation driven by fractional white noise”. <i>in</i> <i>Statist. Probab. Lett.</i> : 82.3, pages 614–620. ISSN: 0167-7152. DOI: 10.1016/j.spl.2011.11.017 . URL: https://doi.org/10.1016/j.spl.2011.11.017 (backrefpage 67).
song:17:on	— (2017). “On a class of stochastic partial differential equations”. <i>in</i> <i>Stochastic Process. Appl.</i> : 127.1, pages 37–79. ISSN: 0304-4149. DOI: 10.1016/j.spa.2016.05.008 . URL: https://doi.org/10.1016/j.spa.2016.05.008 (backrefpage 67).
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”. <i>in</i> <i>Bernoulli</i> : 26.4, pages 2699–2726. ISSN: 1350-7265. DOI: 10.3150/20-BEJ1204 . URL: https://doi.org/10.3150/20-BEJ1204 (backrefpage 67).
song.vondracek:03:potential	Song, Renming and Zoran Vondracek (2003). “Potential theory of subordinate killed Brownian motion in a domain”. <i>in</i> <i>Probab. Theory Related Fields</i> : 125.4, pages 578–592. ISSN: 0178-8051. DOI: 10.1007/s00440-002-

- 0251-1. URL: <https://doi.org/10.1007/s00440-002-0251-1> (backrefpage 67).
- song.zhou:96:remark Song, Renming and Xian Yin Zhou (1996). “A remark on diffusion of directed polymers in random environments”. in *J. Statist. Phys.*: 85.1-2, pages 277–289. ISSN: 0022-4715. DOI: [10.1007/BF02175566](https://doi.org/10.1007/BF02175566). URL: <https://doi.org/10.1007/BF02175566> (backrefpage 67).
- soshnikov:00:determinantal Soshnikov, A. (2000). “Determinantal random point fields”. in *Uspekhi Mat. Nauk*: 55.5(335), pages 107–160. ISSN: 0042-1316. DOI: [10.1070/rm2000v055n05ABEH000321](https://doi.org/10.1070/rm2000v055n05ABEH000321). URL: <https://doi.org/10.1070/rm2000v055n05ABEH000321> (backrefpage 67).
- souplet:99:uniform Souplet, Philippe (1999). “Uniform blow-up profiles and boundary behavior for diffusion equations with nonlocal nonlinear source”. in *J. Differential Equations*: 153.2, pages 374–406. ISSN: 0022-0396. DOI: [10.1006/jdeq.1998.3535](https://doi.org/10.1006/jdeq.1998.3535). URL: <https://doi.org/10.1006/jdeq.1998.3535> (backrefpage 67).
- sowers:92:large Sowers, Richard B. (1992). “Large deviations for a reaction-diffusion equation with non-Gaussian perturbations”. in *Ann. Probab.*: 20.1, pages 504–537. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199201\)20:1%3C504:LDFARE%3E2.0.CO;2-W&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199201)20:1%3C504:LDFARE%3E2.0.CO;2-W&origin=MSN) (backrefpage 68).
- 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](https://doi.org/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) (backrefpage 68).
- spitzer:81:infinite — (1981). “Infinite systems with locally interacting components”. in *Ann. Probab.*: 9.3, pages 349–364. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(198106\)9:3%3C349:ISWLIC%3E2.0.CO;2-P&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(198106)9:3%3C349:ISWLIC%3E2.0.CO;2-P&origin=MSN) (backrefpage 68).
- 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, pages 71–99. ISSN: 0378-4371. DOI: [10.1016/j.physa.2006.04.006](https://doi.org/10.1016/j.physa.2006.04.006). URL: <https://doi.org/10.1016/j.physa.2006.04.006> (backrefpage 68).
- 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, pages 1636–1659. ISSN: 0304-4149. DOI: [10.1016/j.spa.2006.04.001](https://doi.org/10.1016/j.spa.2006.04.001). URL: <https://doi.org/10.1016/j.spa.2006.04.001> (backrefpage 68).
- 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, pages 529–545. ISSN: 0022-1120. DOI: [10.1017/S0022112071001733](https://doi.org/10.1017/S0022112071001733). URL: <https://doi.org/10.1017/S0022112071001733> (backrefpage 68).
- stocke:84:differentiability Stocke, Britt-Marie (1984). “Differentiability properties of Bessel potentials and Besov functions”. in *Ark. Mat.*: 22.2, pages 269–286. ISSN: 0004-2080. DOI: [10.1007/BF02384383](https://doi.org/10.1007/BF02384383). URL: <https://doi.org/10.1007/BF02384383> (backrefpage 68).
- strichartz:67:multipliers Strichartz, Robert S. (1967). “Multipliers on fractional Sobolev spaces”. in *J. Math. Mech.*: 16, pages 1031–1060 (backrefpage 68).
- stricker.yor:78:calcul Stricker, C. and M. Yor (1978). “Calcul stochastique dépendant d’un paramètre”. in *Z. Wahrsch. Verw. Gebiete*: 45.2, pages 109–133. ISSN:

0044-3719. DOI: [10.1007/BF00715187](https://doi.org/10.1007/BF00715187). URL: <https://doi.org/10.1007/BF00715187> (backrefpage 68).

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](https://doi.org/10.1214/EJP.v8-129). URL: <https://doi.org/10.1214/EJP.v8-129> (backrefpage 68).

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, pages 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> (backrefpage 68).

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, pages 14–24, 165 (backrefpage 68).

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, pages 3149–3162. ISSN: 0217-7323. DOI: [10.1142/S0217732394002975](https://doi.org/10.1142/S0217732394002975). URL: <https://doi.org/10.1142/S0217732394002975> (backrefpage 68).

sugitani:89:some

Sugitani, Sadao (1989). “Some properties for the measure-valued branching diffusion processes”. in *J. Math. Soc. Japan*: 41.3, pages 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> (backrefpage 68).

swi-ech.zabczyk:13:uniqueness

Więch, Andrzej and Jerzy Zabczyk (2013). “Uniqueness for integro-PDE in Hilbert spaces”. in *Potential Anal.*: 38.1, pages 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> (backrefpage 68).

swi-ech.zabczyk:16:integro-pde

— (2016). “Integro-PDE in Hilbert spaces: existence of viscosity solutions”. in *Potential Anal.*: 45.4, pages 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> (backrefpage 68).

swiech.zabczyk:11:large

Więch, Andrzej and Jerzy Zabczyk (2011). “Large deviations for stochastic PDE with Lévy noise”. in *J. Funct. Anal.*: 260.3, pages 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> (backrefpage 68).

sznitman:93:brownian

Sznitman, Alain-Sol (1993a). “Brownian asymptotics in a Poissonian environment”. in *Probab. Theory Related Fields*: 95.2, pages 155–174. ISSN: 0178-8051. DOI: [10.1007/BF01192268](https://doi.org/10.1007/BF01192268). URL: <https://doi.org/10.1007/BF01192268> (backrefpage 68).

sznitman:93:brownian*1

— (1993b). “Brownian survival among Gibbsian traps”. in *Ann. Probab.*: 21.1, pages 490–508. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199301\)21:1%3C490:BSAGT%3E2.0.CO;2-9&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199301)21:1%3C490:BSAGT%3E2.0.CO;2-9&origin=MSN) (backrefpage 68).

takeuchi.sano.ea:11:growing

Takeuchi, Kazumasa A and others (2011). “Growing interfaces uncover universal fluctuations behind scale invariance”. in *Scientific reports*: 1.1, pages 1–5 (backrefpage 68).

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), page 230601. DOI: [10.1103/PhysRevLett.104](https://doi.org/10.1103/PhysRevLett.104).

230601. URL: <https://link.aps.org/doi/10.1103/PhysRevLett.104.230601> (backrefpage 68).
- talagrand:94:sharper Talagrand, M. (1994). “Sharper bounds for Gaussian and empirical processes”. in *Ann. Probab.*: 22.1, pages 28–76. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199401\)22:1%3C28:SBFGAE%3E2.0.CO;2-W&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199401)22:1%3C28:SBFGAE%3E2.0.CO;2-W&origin=MSN) (backrefpage 68).
- talagrand:96:transportation — (1996). “Transportation cost for Gaussian and other product measures”. in *Geom. Funct. Anal.*: 6.3, pages 587–600. ISSN: 1016-443X. DOI: 10.1007/BF02249265. URL: <https://doi.org/10.1007/BF02249265> (backrefpage 68).
- talagrand:94:small Talagrand, Michel (1994). “The small ball problem for the Brownian sheet”. in *Ann. Probab.*: 22.3, pages 1331–1354. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199407\)22:3%3C1331:TSBPFT%3E2.0.CO;2-4&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199407)22:3%3C1331:TSBPFT%3E2.0.CO;2-4&origin=MSN) (backrefpage 68).
- talagrand:95:concentration — (1995a). “Concentration of measure and isoperimetric inequalities in product spaces”. in *Inst. Hautes Études Sci. Publ. Math.*: 81, pages 73–205. ISSN: 0073-8301. URL: http://www.numdam.org/item?id=PMIHES_1995__81__73_0 (backrefpage 68).
- talagrand:95:hausdorff — (1995b). “Hausdorff measure of trajectories of multiparameter fractional Brownian motion”. in *Ann. Probab.*: 23.2, pages 767–775. ISSN: 0091-1798. URL: [http://links.jstor.org/sici?sici=0091-1798\(199504\)23:2%3C767:HMOTOM%3E2.0.CO;2-P&origin=MSN](http://links.jstor.org/sici?sici=0091-1798(199504)23:2%3C767:HMOTOM%3E2.0.CO;2-P&origin=MSN) (backrefpage 68).
- talagrand:96:new — (1996). “New concentration inequalities in product spaces”. in *Invent. Math.*: 126.3, pages 505–563. ISSN: 0020-9910. DOI: 10.1007/s002220050108. URL: <https://doi.org/10.1007/s002220050108> (backrefpage 68).
- grand:98:sherrington-kirkpatrick — (1998). “The Sherrington-Kirkpatrick model: a challenge for mathematicians”. in *Probab. Theory Related Fields*: 110.2, pages 109–176. ISSN: 0178-8051. DOI: 10.1007/s004400050147. URL: <https://doi.org/10.1007/s004400050147> (backrefpage 68).
- talagrand:03:on — (2003a). “On Guerra’s broken replica-symmetry bound”. in *C. R. Math. Acad. Sci. Paris*: 337.7, pages 477–480. ISSN: 1631-073X. DOI: 10.1016/j.crma.2003.09.001. URL: <https://doi.org/10.1016/j.crma.2003.09.001> (backrefpage 68).
- talagrand:06:parisi — (2006a). “Parisi measures”. in *J. Funct. Anal.*: 231.2, pages 269–286. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2005.03.001. URL: <https://doi.org/10.1016/j.jfa.2005.03.001> (backrefpage 68).
- talagrand:06:parisi*1 — (2006b). “The Parisi formula”. in *Ann. of Math. (2)*: 163.1, pages 221–263. ISSN: 0003-486X. DOI: 10.4007/annals.2006.163.221. URL: <https://doi.org/10.4007/annals.2006.163.221> (backrefpage 69).
- talagrand:10:construction — (2010). “Construction of pure states in mean field models for spin glasses”. in *Probab. Theory Related Fields*: 148.3-4, pages 601–643. ISSN: 0178-8051. DOI: 10.1007/s00440-009-0242-6. URL: <https://doi.org/10.1007/s00440-009-0242-6> (backrefpage 69).
- talenti:65:sopra Talenti, Giorgio (1965). “Sopra una classe di equazioni ellittiche a coefficienti misurabili”. in *Ann. Mat. Pura Appl. (4)*: 69, pages 285–304. ISSN: 0003-4622. DOI: 10.1007/BF02414375. URL: <https://doi.org/10.1007/BF02414375> (backrefpage 69).
- 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, pages 1597–1650. ISSN: 0091-1798. DOI: 10.1214/17-AOP1211. URL: <https://doi.org/10.1214/17-AOP1211> (backrefpage 69).

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, **pages** 447–459. ISSN: 0033-5614. DOI: [10.1093/qjmam/38.3.447](https://doi.org/10.1093/qjmam/38.3.447). URL: <https://doi.org/10.1093/qjmam/38.3.447> (**backrefpage 69**).

tartar:72:interpolation

Tartar, L. (1972). “Interpolation non linéaire et régularité”. in *J. Functional Analysis*: 9, **pages** 469–489. DOI: [10.1016/0022-1236\(72\)90022-5](https://doi.org/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) (**backrefpage 69**).

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, **pages** 1445–1462. ISSN: 0360-5302. DOI: [10.1080/03605300500299547](https://doi.org/10.1080/03605300500299547). URL: <https://doi.org/10.1080/03605300500299547> (**backrefpage 69**).

taylor:61:on

Taylor, S. J. (1961). “On the connexion between Hausdorff measures and generalized capacity”. in *Proc. Cambridge Philos. Soc.*: 57, **pages** 524–531. ISSN: 0008-1981. DOI: [10.1017/s0305004100035581](https://doi.org/10.1017/s0305004100035581). URL: <https://doi.org/10.1017/s0305004100035581> (**backrefpage 69**).

teichmann:11:another

Teichmann, Josef (2011). “Another approach to some rough and stochastic partial differential equations”. in *Stoch. Dyn.*: 11.2-3, **pages** 535–550. ISSN: 0219-4937. DOI: [10.1142/S0219493711003437](https://doi.org/10.1142/S0219493711003437). URL: <https://doi.org/10.1142/S0219493711003437> (**backrefpage 69**).

temple.tracy:92:from

Temple, Blake **and** Craig A. Tracy (1992). “From Newton to Einstein”. in *Amer. Math. Monthly*: 99.6, **pages** 507–521. ISSN: 0002-9890. DOI: [10.2307/2324058](https://doi.org/10.2307/2324058). URL: <https://doi.org/10.2307/2324058> (**backrefpage 69**).

tessitore.zabczyk:01:trotters

Tessitore, G. **and** J. Zabczyk (2001). “Trotter’s formula for transition semigroups”. in *Semigroup Forum*: 63.2, **pages** 114–126. ISSN: 0037-1912. DOI: [10.1007/s002330010047](https://doi.org/10.1007/s002330010047). URL: <https://doi.org/10.1007/s002330010047> (**backrefpage 69**).

tessitore.zabczyk:96:pricing

Tessitore, Gianmario **and** Jerzy Zabczyk (1996). “Pricing options for multinomial models”. in *Bull. Polish Acad. Sci. Math.*: 44.3, **pages** 363–380. ISSN: 0239-7269 (**backrefpage 69**).

tessitore.zabczyk:98:invariant

— (1998a). “Invariant measures for stochastic heat equations”. in *Probab. Math. Statist.*: 18.2, Acta Univ. Wratislav. No. 2111, **pages** 271–287. ISSN: 0208-4147 (**backrefpage 69**).

tessitore.zabczyk:98:strict

— (1998b). “Strict positivity for stochastic heat equations”. in *Stochastic Process. Appl.*: 77.1, **pages** 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) (**backrefpage 69**).

tessitore.zabczyk:06:wong-zakai

— (2006). “Wong-Zakai approximations of stochastic evolution equations”. in *J. Evol. Equ.*: 6.4, **pages** 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> (**backrefpage 69**).

thouless:10:anderson

Thouless, David (2010). “Anderson localization in the seventies and beyond”. in *International Journal of Modern Physics B*: 24.12n13, **pages** 1507–1525 (**backrefpage 69**).

tindel:00:spdes

Tindel, S. (2000). “SPDEs with pseudodifferential generators: the existence of a density”. in *Appl. Math. (Warsaw)*: 27.3, **pages** 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> (**backrefpage 69**).

tindel.tudor.ea:03:stochastic	Tindel, S., C. A. Tudor and F. Viens (2003). “Stochastic evolution equations with fractional Brownian motion”. in <i>Probab. Theory Related Fields</i> : 127.2, pages 186–204. ISSN: 0178-8051. DOI: 10.1007/s00440-003-0282-2 . URL: https://doi.org/10.1007/s00440-003-0282-2 (backrefpage 69).
tindel.tudor.ea:04:sharp	— (2004). “Sharp Gaussian regularity on the circle, and applications to the fractional stochastic heat equation”. in <i>J. Funct. Anal.</i> : 217.2, pages 280–313. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2003.12.002 . URL: https://doi.org/10.1016/j.jfa.2003.12.002 (backrefpage 69).
tindel:97:stochastic	Tindel, Samy (1997). “Stochastic parabolic equations with anticipative initial condition”. in <i>Stochastics Stochastics Rep.</i> : 62.1-2, pages 1–20. ISSN: 1045-1129. DOI: 10.1080/17442509708834125 . URL: https://doi.org/10.1080/17442509708834125 (backrefpage 69).
tindel:98:quasilinear	— (1998). “Quasilinear stochastic elliptic equations with reflection: the existence of a density”. in <i>Bernoulli</i> : 4.4, pages 445–459. ISSN: 1350-7265. DOI: 10.2307/3318660 . URL: https://doi.org/10.2307/3318660 (backrefpage 69).
tindel:02:on	— (2002). “On forward stochastic integrals over the loop space”. in <i>Stochastic Anal. Appl.</i> : 20.1, pages 221–241. ISSN: 0736-2994. DOI: 10.1081/SAP-120002429 . URL: https://doi.org/10.1081/SAP-120002429 (backrefpage 69).
tindel:03:quenched	— (2003). “Quenched large deviation principle for the overlap of a p -spins system”. in <i>J. Statist. Phys.</i> : 110.1-2, pages 51–72. ISSN: 0022-4715. DOI: 10.1023/A:1021062510565 . URL: https://doi.org/10.1023/A:1021062510565 (backrefpage 69).
tindel:05:on	— (2005). “On the stochastic calculus method for spins systems”. in <i>Ann. Probab.</i> : 33.2, pages 561–581. ISSN: 0091-1798. DOI: 10.1214/009117904000000919 . URL: https://doi.org/10.1214/009117904000000919 (backrefpage 69).
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 (backrefpage 69).
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, pages 399–423. ISSN: 0095-4616. DOI: 10.1007/s00245-019-09649-z . URL: https://doi.org/10.1007/s00245-019-09649-z (backrefpage 69).
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, pages 197–223. ISSN: 0010-0757. DOI: 10.1007/s13348-010-0021-9 . URL: https://doi.org/10.1007/s13348-010-0021-9 (backrefpage 69).
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, pages 559–603. ISSN: 0022-1236. DOI: 10.1006/jfan.1999.3486 . URL: https://doi.org/10.1006/jfan.1999.3486 (backrefpage 69).
tindel.viens:02:almost	— (2002). “Almost sure exponential behaviour for a parabolic SPDE on a manifold”. in <i>Stochastic Process. Appl.</i> : 100, pages 53–74. ISSN: 0304-4149. DOI: 10.1016/S0304-4149(02)00102-3 . URL: https://doi.org/10.1016/S0304-4149(02)00102-3 (backrefpage 69).

tindel.viens:04:convergence

Tindel, Samy **and** Frederi Viens (2004). “Convergence of a branching and interacting particle system to the solution of a nonlinear stochastic PDE”. in *Random Oper. Stochastic Equations*: 12.2, **pages** 129–144. ISSN: 0926-6364. DOI: [10.1163/156939704323074692](https://doi.org/10.1163/156939704323074692). URL: <https://doi.org/10.1163/156939704323074692> (backrefpage 69).

tindel.viens:05:relating

— (2005). “Relating the almost-sure Lyapunov exponent of a parabolic SPDE and its coefficients’ spatial regularity”. in *Potential Anal.*: 22.2, **pages** 101–125. ISSN: 0926-2601. DOI: [10.1007/s11118-004-0576-8](https://doi.org/10.1007/s11118-004-0576-8). URL: <https://doi.org/10.1007/s11118-004-0576-8> (backrefpage 69).

toninelli:08:replica-coupling

Toninelli, Fabio Lucio (2008). “A replica-coupling approach to disordered pinning models”. in *Comm. Math. Phys.*: 280.2, **pages** 389–401. ISSN: 0010-3616. DOI: [10.1007/s00220-008-0469-6](https://doi.org/10.1007/s00220-008-0469-6). URL: <https://doi.org/10.1007/s00220-008-0469-6> (backrefpage 69).

tracy.widom:96:proofs

Tracy, C. A. **and** H. Widom (1996). “Proofs of two conjectures related to the thermodynamic Bethe ansatz”. in *Comm. Math. Phys.*: 179.3, **pages** 667–680. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104287120> (backrefpage 70).

tracy:85:complete

Tracy, Craig A. (1985a). “Complete integrability in statistical mechanics and the Yang-Baxter equations”. in *Phys. D*: 14.2, **pages** 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) (backrefpage 70).

tracy:85:embedded

— (1985b). “Embedded elliptic curves and the Yang-Baxter equations”. in *Phys. D*: 16.2, **pages** 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) (backrefpage 70).

tracy:86:zn

— (1986). “ Z_n Baxter model: critical behavior”. in *J. Statist. Phys.*: 44.1-2, **pages** 183–191. ISSN: 0022-4715. DOI: [10.1007/BF01010910](https://doi.org/10.1007/BF01010910). URL: <https://doi.org/10.1007/BF01010910> (backrefpage 70).

tracy:87:emerging

— (1987). “The emerging role of number theory in exactly solvable models in lattice statistical mechanics”. in *Phys. D*: 25.1-3, **pages** 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) (backrefpage 70).

tracy:88:universality

— (1988a). “Universality class of a Fibonacci Ising model”. in *J. Statist. Phys.*: 51.3-4, **pages** 481–490. ISSN: 0022-4715. DOI: [10.1007/BF01028467](https://doi.org/10.1007/BF01028467). URL: <https://doi.org/10.1007/BF01028467> (backrefpage 70).

tracy:88:universality*1

— (1988b). “Universality classes of some aperiodic Ising models”. in *J. Phys. A*: 21.11, **pages** L603–L605. ISSN: 0305-4470. URL: <http://stacks.iop.org/0305-4470/21/L603> (backrefpage 70).

tracy:89:monodromy

— (1989b). “Monodromy preserving deformation theory of the Klein-Gordon equation in the hyperbolic plane”. in *Phys. D*: 34.3, **pages** 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) (backrefpage 70).

tracy:91:asymptotics

— (1991). “Asymptotics of a τ -function arising in the two-dimensional Ising model”. in *Comm. Math. Phys.*: 142.2, **pages** 297–311. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1104248587> (backrefpage 70).

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, **pages** 477–502. ISSN: 0022-4715. DOI: [10.1007/BF01019683](https://doi.org/10.1007/BF01019683). URL: <https://doi.org/10.1007/BF01019683> (backrefpage 70).

tracy.widom:93:level-spacing	Tracy, Craig A. and Harold Widom (1993b). “Level-spacing distributions and the Airy kernel”. in <i>Phys. Lett. B</i> : 305.1-2, pages 115–118. ISSN: 0370-2693. DOI: 10.1016/0370-2693(93)91114-3 . URL: https://doi.org/10.1016/0370-2693(93)91114-3 (backrefpage 70).
tracy.widom:94:fredholm	— (1994a). “Fredholm determinants, differential equations and matrix models”. in <i>Comm. Math. Phys.</i> : 163.1, pages 33–72. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104270379 (backrefpage 70).
tracy.widom:94:level	— (1994b). “Level spacing distributions and the Bessel kernel”. in <i>Comm. Math. Phys.</i> : 161.2, pages 289–309. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104269903 (backrefpage 70).
tracy.widom:94:level-spacing	— (1994c). “Level-spacing distributions and the Airy kernel”. in <i>Comm. Math. Phys.</i> : 159.1, pages 151–174. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104254495 (backrefpage 70).
tracy.widom:96:fredholm	— (1996a). “Fredholm determinants and the mKdV/sinh-Gordon hierarchies”. in <i>Comm. Math. Phys.</i> : 179.1, pages 1–9. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104286868 (backrefpage 70).
tracy.widom:96:on	— (1996b). “On orthogonal and symplectic matrix ensembles”. in <i>Comm. Math. Phys.</i> : 177.3, pages 727–754. ISSN: 0010-3616. URL: http://projecteuclid.org/euclid.cmp/1104286442 (backrefpage 70).
tracy.widom:97:on	— (1997a). “On exact solutions to the cylindrical Poisson-Boltzmann equation with applications to polyelectrolytes”. in <i>Phys. A</i> : 244.1-4, pages 402–413. ISSN: 0378-4371. DOI: 10.1016/S0378-4371(97)00229-X . URL: https://doi.org/10.1016/S0378-4371(97)00229-X (backrefpage 70).
tracy.widom:98:asymptotics	— (1998a). “Asymptotics of a class of solutions to the cylindrical Toda equations”. in <i>Comm. Math. Phys.</i> : 190.3, pages 697–721. ISSN: 0010-3616. DOI: 10.1007/s002200050257 . URL: https://doi.org/10.1007/s002200050257 (backrefpage 70).
tracy.widom:98:correlation	— (1998b). “Correlation functions, cluster functions, and spacing distributions for random matrices”. in <i>J. Statist. Phys.</i> : 92.5-6, pages 809–835. ISSN: 0022-4715. DOI: 10.1023/A:1023084324803 . URL: https://doi.org/10.1023/A:1023084324803 (backrefpage 70).
tracy.widom:99:random	— (1999b). “Random unitary matrices, permutations and Painlevé”. in <i>Comm. Math. Phys.</i> : 207.3, pages 665–685. ISSN: 0010-3616. DOI: 10.1007/s002200050741 . URL: https://doi.org/10.1007/s002200050741 (backrefpage 70).
tracy.widom:01:on	— (2001). “On the distributions of the lengths of the longest monotone subsequences in random words”. in <i>Probab. Theory Related Fields</i> : 119.3, pages 350–380. ISSN: 0178-8051. DOI: 10.1007/PL00008763 . URL: https://doi.org/10.1007/PL00008763 (backrefpage 70).
tracy.widom:02:on*1	— (2002d). “On the limit of some Toeplitz-like determinants”. in <i>SIAM J. Matrix Anal. Appl.</i> : 23.4, pages 1194–1196. ISSN: 0895-4798. DOI: 10.1137/S0895479801395367 . URL: https://doi.org/10.1137/S0895479801395367 (backrefpage 70).
tracy.widom:03:system	— (2003). “A system of differential equations for the Airy process”. in <i>Electron. Comm. Probab.</i> : 8, pages 93–98. ISSN: 1083-589X. DOI: 10.1214/ECP.v8-1074 . URL: https://doi.org/10.1214/ECP.v8-1074 (backrefpage 70).
tracy.widom:04:limit	— (2004a). “A limit theorem for shifted Schur measures”. in <i>Duke Math. J.</i> : 123.1, pages 171–208. ISSN: 0012-7094. DOI: 10.1215/S0012-

7094-04-12316-4. URL: <https://doi.org/10.1215/S0012-7094-04-12316-4> (backrefpage 70).

tracy.widom:04:differential

Tracy, Craig A. and Harold Widom (2004b). “Differential equations for Dyson processes”. in *Comm. Math. Phys.*: 252.1-3, pages 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> (backrefpage 70).

tracy.widom:05:matrix

— (2005). “Matrix kernels for the Gaussian orthogonal and symplectic ensembles”. in *Ann. Inst. Fourier (Grenoble)*: 55.6, pages 2197–2207. ISSN: 0373-0956. URL: http://aif.cedram.org/item?id=AIF_2005__55_6_2197_0 (backrefpage 70).

tracy.widom:06:pearcey

— (2006). “The Pearcey process”. in *Comm. Math. Phys.*: 263.2, pages 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> (backrefpage 70).

tracy.widom:07:nonintersecting

— (2007). “Nonintersecting Brownian excursions”. in *Ann. Appl. Probab.*: 17.3, pages 953–979. ISSN: 1050-5164. DOI: [10.1214/105051607000000041](https://doi.org/10.1214/105051607000000041). URL: <https://doi.org/10.1214/105051607000000041> (backrefpage 70).

tracy.widom:08:fredholm

— (2008a). “A Fredholm determinant representation in ASEP”. in *J. Stat. Phys.*: 132.2, pages 291–300. ISSN: 0022-4715. DOI: [10.1007/s10955-008-9562-7](https://doi.org/10.1007/s10955-008-9562-7). URL: <https://doi.org/10.1007/s10955-008-9562-7> (backrefpage 70).

tracy.widom:08:integral

— (2008b). “Integral formulas for the asymmetric simple exclusion process”. in *Comm. Math. Phys.*: 279.3, pages 815–844. ISSN: 0010-3616. DOI: [10.1007/s00220-008-0443-3](https://doi.org/10.1007/s00220-008-0443-3). URL: <https://doi.org/10.1007/s00220-008-0443-3> (backrefpage 70).

tracy.widom:08:dynamics

— (2008c). “The dynamics of the one-dimensional delta-function Bose gas”. in *J. Phys. A*: 41.48, pages 485204, 6. ISSN: 1751-8113. DOI: [10.1088/1751-8113/41/48/485204](https://doi.org/10.1088/1751-8113/41/48/485204). URL: <https://doi.org/10.1088/1751-8113/41/48/485204> (backrefpage 70).

tracy.widom:09:asymptotics

— (2009a). “Asymptotics in ASEP with step initial condition”. in *Comm. Math. Phys.*: 290.1, pages 129–154. ISSN: 0010-3616. DOI: [10.1007/s00220-009-0761-0](https://doi.org/10.1007/s00220-009-0761-0). URL: <https://doi.org/10.1007/s00220-009-0761-0> (backrefpage 70).

tracy.widom:09:on*1

— (2009b). “On ASEP with step Bernoulli initial condition”. in *J. Stat. Phys.*: 137.5-6, pages 825–838. ISSN: 0022-4715. DOI: [10.1007/s10955-009-9867-1](https://doi.org/10.1007/s10955-009-9867-1). URL: <https://doi.org/10.1007/s10955-009-9867-1> (backrefpage 70).

tracy.widom:09:on

— (2009c). “On the distribution of a second-class particle in the asymmetric simple exclusion process”. in *J. Phys. A*: 42.42, pages 425002, 6. ISSN: 1751-8113. DOI: [10.1088/1751-8113/42/42/425002](https://doi.org/10.1088/1751-8113/42/42/425002). URL: <https://doi.org/10.1088/1751-8113/42/42/425002> (backrefpage 70).

tracy.widom:09:total

— (2009d). “Total current fluctuations in the asymmetric simple exclusion process”. in *J. Math. Phys.*: 50.9, pages 095204, 4. ISSN: 0022-2488. DOI: [10.1063/1.3136630](https://doi.org/10.1063/1.3136630). URL: <https://doi.org/10.1063/1.3136630> (backrefpage 70).

tracy.widom:10:formulas

— (2010a). “Formulas for ASEP with two-sided Bernoulli initial condition”. in *J. Stat. Phys.*: 140.4, pages 619–634. ISSN: 0022-4715. DOI: [10.1007/s10955-010-0013-x](https://doi.org/10.1007/s10955-010-0013-x). URL: <https://doi.org/10.1007/s10955-010-0013-x> (backrefpage 70).

tracy.widom:10:formulas*1

— (2010b). “Formulas for joint probabilities for the asymmetric simple exclusion process”. in *J. Math. Phys.*: 51.6, pages 063302, 10. ISSN:

	0022-2488. DOI: 10.1063/1.3431977 . URL: https://doi.org/10.1063/1.3431977 (backrefpage 70).
<code>tracy.widom:11:erratum</code>	Tracy, Craig A. and Harold Widom (2011a). “Erratum to: Integral formulas for the asymmetric simple exclusion process [MR2386729]”. in <i>Comm. Math. Phys.</i> : 304.3, pages 875–878. ISSN: 0010-3616. DOI: 10.1007/s00220-011-1249-2 . URL: https://doi.org/10.1007/s00220-011-1249-2 (backrefpage 70).
<code>tracy.widom:11:formulas</code>	— (2011b). “Formulas and asymptotics for the asymmetric simple exclusion process”. in <i>Math. Phys. Anal. Geom.</i> : 14.3, pages 211–235. ISSN: 1385-0172. DOI: 10.1007/s11040-011-9095-1 . URL: https://doi.org/10.1007/s11040-011-9095-1 (backrefpage 70).
<code>tracy.widom:11:on</code>	— (2011c). “On asymmetric simple exclusion process with periodic step Bernoulli initial condition”. in <i>J. Math. Phys.</i> : 52.2, pages 023303, 6. ISSN: 0022-2488. DOI: 10.1063/1.3552139 . URL: https://doi.org/10.1063/1.3552139 (backrefpage 70).
<code>tracy.widom:11:painleve</code>	— (2011d). “Painlevé functions in statistical physics”. in <i>Publ. Res. Inst. Math. Sci.</i> : 47.1, pages 361–374. ISSN: 0034-5318. DOI: 10.2977/PRIMS/38 . URL: https://doi.org/10.2977/PRIMS/38 (backrefpage 71).
<code>tracy.widom:13:on*1</code>	— (2013a). “On the asymmetric simple exclusion process with multiple species”. in <i>J. Stat. Phys.</i> : 150.3, pages 457–470. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0531-9 . URL: https://doi.org/10.1007/s10955-012-0531-9 (backrefpage 71).
<code>tracy.widom:13:on</code>	— (2013b). “On the diagonal susceptibility of the two-dimensional Ising model”. in <i>J. Math. Phys.</i> : 54.12, pages 123302, 9. ISSN: 0022-2488. DOI: 10.1063/1.4836779 . URL: https://doi.org/10.1063/1.4836779 (backrefpage 71).
<code>tracy.widom:13:asymmetric</code>	— (2013c). “The asymmetric simple exclusion process with an open boundary”. in <i>J. Math. Phys.</i> : 54.10, pages 103301, 16. ISSN: 0022-2488. DOI: 10.1063/1.4822418 . URL: https://doi.org/10.1063/1.4822418 (backrefpage 71).
<code>tracy.widom:13:bose</code>	— (2013d). “The Bose gas and asymmetric simple exclusion process on the half-line”. in <i>J. Stat. Phys.</i> : 150.1, pages 1–12. ISSN: 0022-4715. DOI: 10.1007/s10955-012-0686-4 . URL: https://doi.org/10.1007/s10955-012-0686-4 (backrefpage 71).
<code>tracy.widom:14:on</code>	— (2014). “On the singularities in the susceptibility expansion for the two-dimensional Ising model”. in <i>J. Stat. Phys.</i> : 156.6, pages 1125–1135. ISSN: 0022-4715. DOI: 10.1007/s10955-014-1061-4 . URL: https://doi.org/10.1007/s10955-014-1061-4 (backrefpage 71).
<code>tracy.widom:16:on</code>	— (2016a). “On the ground state energy of the δ -function Bose gas”. in <i>J. Phys. A</i> : 49.29, pages 294001, 17. ISSN: 1751-8113. DOI: 10.1088/1751-8113/49/29/294001 . URL: https://doi.org/10.1088/1751-8113/49/29/294001 (backrefpage 71).
<code>tracy.widom:16:on*1</code>	— (2016b). “On the ground state energy of the delta-function Fermi gas”. in <i>J. Math. Phys.</i> : 57.10, pages 103301, 14. ISSN: 0022-2488. DOI: 10.1063/1.4964252 . URL: https://doi.org/10.1063/1.4964252 (backrefpage 71).
<code>tracy.widom:17:blocks</code>	— (2017a). “Blocks in the asymmetric simple exclusion process”. in <i>J. Math. Phys.</i> : 58.12, pages 123302, 11. ISSN: 0022-2488. DOI: 10.1063/1.4996345 . URL: https://doi.org/10.1063/1.4996345 (backrefpage 71).

- tracy.widom:18:blocks Tracy, Craig A. and Harold Widom (2018a). “Blocks and gaps in the asymmetric simple exclusion process: asymptotics”. in *J. Math. Phys.*: 59.9, pages 091401, 13. ISSN: 0022-2488. DOI: [10.1063/1.5021353](https://doi.org/10.1063/1.5021353). URL: <https://doi.org/10.1063/1.5021353> (backrefpage 71).
- tribe:96:travelling Tribe, Roger (1996). “A travelling wave solution to the Kolmogorov equation with noise”. in *Stochastics Stochastics Rep.*: 56.3-4, pages 317–340. ISSN: 1045-1129. DOI: [10.1080/17442509608834047](https://doi.org/10.1080/17442509608834047). URL: <https://doi.org/10.1080/17442509608834047> (backrefpage 71).
- triebel:02:function Triebel, Hans (2002). “Function spaces in Lipschitz domains and on Lipschitz manifolds. Characteristic functions as pointwise multipliers”. in *Rev. Mat. Complut.*: 15.2, pages 475–524. ISSN: 1139-1138. DOI: [10.5209/rev_REMA.2002.v15.n2.16910](https://doi.org/10.5209/rev_REMA.2002.v15.n2.16910). URL: https://doi.org/10.5209/rev_REMA.2002.v15.n2.16910 (backrefpage 71).
- tsai:11:viscous Tsai, Li-Cheng (2011). “Viscous shock propagation with boundary effect”. in *Bull. Inst. Math. Acad. Sin. (N.S.)*: 6.1, pages 1–25. ISSN: 2304-7909 (backrefpage 71).
- tsai:16:infinite — (2016b). “Infinite dimensional stochastic differential equations for Dyson’s model”. in *Probab. Theory Related Fields*: 166.3-4, pages 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> (backrefpage 71).
- 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> (backrefpage 71).
- tsai:22:exact — (2022). “Exact lower-tail large deviations of the KPZ equation”. in *Duke Math. J.*: 171.9, pages 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> (backrefpage 71).
- tsutsumi:72:existence Tsutsumi, Masayoshi (1972). “Existence and nonexistence of global solutions for nonlinear parabolic equations”. in *Publ. Res. Inst. Math. Sci.*: 8, pages 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> (backrefpage 71).
- 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, pages 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> (backrefpage 71).
- tuan.nane.ea:20:approximation Tuan, Nguyen Huy, Erkan Nane and others (2020). “Approximation of mild solutions of a semilinear fractional differential equation with random noise”. in *Proc. Amer. Math. Soc.*: 148.8, pages 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> (backrefpage 71).
- 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, pages 1750004, 20. ISSN: 0219-4937. DOI: [10.1142/S0219493717500046](https://doi.org/10.1142/S0219493717500046). URL: <https://doi.org/10.1142/S0219493717500046> (backrefpage 71).
- tudor:04:fractional Tudor, Constantin (2004). “Fractional bilinear stochastic equations with the drift in the first fractional chaos”. in *Stochastic Anal. Appl.*: 22.5, pages 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> (backrefpage 71).
- twardowska.zabczyk:04:note Twardowska, Krystyna and Jerzy Zabczyk (2004). “A note on stochastic Burgers’ system of equations”. in *Stochastic Anal. Appl.*: 22.6, pages 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> (backrefpage 71).
- `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, pages 81–96. ISSN: 0013-0915. DOI: [10.1017/S001309150002280X](https://doi.org/10.1017/S001309150002280X). URL: <https://doi.org/10.1017/S001309150002280X> (backrefpage 71).
- `u:60:new` U, Hou-sin' (1960). "A new class of parabolic systems of equations". in *Soviet Math. Dokl.*: 1, pages 945–948. ISSN: 0197-6788 (backrefpage 71).
- `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, pages 463–465. ISSN: 0869-5652. DOI: [10.1134/S1064562407010267](https://doi.org/10.1134/S1064562407010267). URL: <https://doi.org/10.1134/S1064562407010267> (backrefpage 71).
- `umarov:12:on` Umarov, Sabir (2012). "On fractional Duhamel's principle and its applications". in *J. Differential Equations*: 252.10, pages 5217–5234. ISSN: 0022-0396. DOI: [10.1016/j.jde.2012.01.029](https://doi.org/10.1016/j.jde.2012.01.029). URL: <https://doi.org/10.1016/j.jde.2012.01.029> (backrefpage 71).
- `umarov.saydamatov:06:fractional` Umarov, Sabir and Erkin Saydamatov (2006). "A fractional analog of the Duhamel principle". in *Fract. Calc. Appl. Anal.*: 9.1, pages 57–70. ISSN: 1311-0454 (backrefpage 71).
- `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 *Phys. Lett. A*: 68.3-4, pages 378–380. ISSN: 0375-9601. DOI: [10.1016/0375-9601\(78\)90537-6](https://doi.org/10.1016/0375-9601(78)90537-6). URL: [https://doi.org/10.1016/0375-9601\(78\)90537-6](https://doi.org/10.1016/0375-9601(78)90537-6) (backrefpage 71).
- `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 *Phys. A*: 92.1-2, pages 1–41. ISSN: 0378-4371. DOI: [10.1016/0378-4371\(78\)90019-5](https://doi.org/10.1016/0378-4371(78)90019-5). URL: [https://doi.org/10.1016/0378-4371\(78\)90019-5](https://doi.org/10.1016/0378-4371(78)90019-5) (backrefpage 71).
- `varadarajan.dalang:18:srishti` Varadarajan, V. S. and Robert C. Dalang (2018). "Srishti Dhar Chatterji (1935–2017): in memoriam". in *Expo. Math.*: 36.3-4, pages 231–252. ISSN: 0723-0869. DOI: [10.1016/j.exmath.2018.09.005](https://doi.org/10.1016/j.exmath.2018.09.005). URL: <https://doi.org/10.1016/j.exmath.2018.09.005> (backrefpage 71).
- `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 *Ann. Inst. H. Poincaré Probab. Statist.*: 31.1, pages 273–285. ISSN: 0246-0203. URL: http://www.numdam.org/item?id=AIHPB_1995__31_1_273_0 (backrefpage 71).
- `vargas:06:local` Vargas, Vincent (2006). "A local limit theorem for directed polymers in random media: the continuous and the discrete case". in *Ann. Inst. H. Poincaré Probab. Statist.*: 42.5, pages 521–534. ISSN: 0246-0203. DOI: [10.1016/j.anihpb.2005.08.002](https://doi.org/10.1016/j.anihpb.2005.08.002). URL: <https://doi.org/10.1016/j.anihpb.2005.08.002> (backrefpage 72).
- `vazquez:99:domain` Vazquez, Juan Luis (1999). "Domain of existence and blowup for the exponential reaction-diffusion equation". in *Indiana Univ. Math. J.*: 48.2, pages 677–709. ISSN: 0022-2518. DOI: [10.1512/iumj.1999.48.1581](https://doi.org/10.1512/iumj.1999.48.1581). URL: <https://doi.org/10.1512/iumj.1999.48.1581> (backrefpage 72).

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, pages 441–464. ISSN: 0002-9947. DOI: 10.2307/2154464 . URL: https://doi.org/10.2307/2154464 (backrefpage 72).
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, pages 445–476. ISSN: 0022-2518. DOI: 10.1512/iumj.1993.42.42021 . URL: https://doi.org/10.1512/iumj.1993.42.42021 (backrefpage 72).
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, pages 399–411. ISSN: 0044-4669 (backrefpage 72).
velazquez:97:cuspid	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, pages 1–21. ISSN: 0956-7925. DOI: 10.1017/S0956792596002902 . URL: https://doi.org/10.1017/S0956792596002902 (backrefpage 72).
verchota:84:layer	Verchota, Gregory (1984). “Layer potentials and regularity for the Dirichlet problem for Laplace’s equation in Lipschitz domains”. in <i>J. Funct. Anal.</i> : 59.3, pages 572–611. ISSN: 0022-1236. DOI: 10.1016/0022-1236(84)90066-1 . URL: https://doi.org/10.1016/0022-1236(84)90066-1 (backrefpage 72).
viens:09:steins	Viens, Frederi G. (2009). “Stein’s lemma, Malliavin calculus, and tail bounds, with application to polymer fluctuation exponent”. in <i>Stochastic Process. Appl.</i> : 119.10, pages 3671–3698. ISSN: 0304-4149. DOI: 10.1016/j.spa.2009.07.002 . URL: https://doi.org/10.1016/j.spa.2009.07.002 (backrefpage 72).
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 <i>J. Funct. Anal.</i> : 255.10, pages 2810–2860. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2008.06.020 . URL: https://doi.org/10.1016/j.jfa.2008.06.020 (backrefpage 72).
vinckenbosch.lacaux.ea:15:monte	Vinckenbosch, Laura and others (2015). “Monte Carlo methods for light propagation in biological tissues”. in <i>Math. Biosci.</i> : 269, pages 48–60. ISSN: 0025-5564. DOI: 10.1016/j.mbs.2015.08.017 . URL: https://doi.org/10.1016/j.mbs.2015.08.017 (backrefpage 72).
visan:07:defocusing	Visan, Monica (2007). “The defocusing energy-critical nonlinear Schrödinger equation in higher dimensions”. in <i>Duke Math. J.</i> : 138.2, pages 281–374. ISSN: 0012-7094. DOI: 10.1215/S0012-7094-07-13825-0 . URL: https://doi.org/10.1215/S0012-7094-07-13825-0 (backrefpage 72).
volkonskiui.rozanov:59:some	Volkonskiui, V. A. and Yu. A. Rozanov (1959). “Some limit theorems for random functions. I”. in <i>Theor. Probability Appl.</i> : 4, pages 178–197. ISSN: 0040-585X. DOI: 10.1137/1104015 . URL: https://doi.org/10.1137/1104015 (backrefpage 72).
wang.yang.ea:21:reflected	Wang, Chen, Saisai Yang and Tusheng Zhang (2021). “Reflected Brownian motion with singular drift”. in <i>Bernoulli</i> : 27.2, pages 866–898. ISSN: 1350-7265. DOI: 10.3150/20-bej1258 . URL: https://doi.org/10.3150/20-bej1258 (backrefpage 72).
wang.zhang:19:pathwise	Wang, Chen and Tusheng Zhang (2019). “Pathwise uniqueness and non-explosion of SDEs driven by compensated Poisson random measures”. in <i>Statist. Probab. Lett.</i> : 150, pages 61–67. ISSN: 0167-7152. DOI: 10.1016/j.spl.2019.04.002 .

1016/j.spl.2019.02.010. URL: <https://doi.org/10.1016/j.spl.2019.02.010> (backrefpage 72).

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, pages 1–11. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2009.09.008. URL: <https://doi.org/10.1016/j.jmaa.2009.09.008> (backrefpage 72).

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, pages 253–261. ISSN: 0168-9673. DOI: 10.1007/s10255-020-0926-3. URL: <https://doi.org/10.1007/s10255-020-0926-3> (backrefpage 72).

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, pages 1261–1274. ISSN: 0304-4149. DOI: 10.1016/j.spa.2013.11.002. URL: <https://doi.org/10.1016/j.spa.2013.11.002> (backrefpage 72).

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, pages 39–55. ISSN: 0178-8051. DOI: 10.1007/s004400050124. URL: <https://doi.org/10.1007/s004400050124> (backrefpage 72).

wang:98:class

— (1998). “A class of measure-valued branching diffusions in a random medium”. in *Stochastic Anal. Appl.*: 16.4, pages 753–786. ISSN: 0736-2994. DOI: 10.1080/07362999808809560. URL: <https://doi.org/10.1080/07362999808809560> (backrefpage 72).

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, pages 3363–3390. ISSN: 0022-0396. DOI: 10.1016/j.jde.2015.01.008. URL: <https://doi.org/10.1016/j.jde.2015.01.008> (backrefpage 72).

wang.zhai.ea:16:exponential

— (2016). “Exponential mixing for stochastic model of two-dimensional second grade fluids”. in *Nonlinear Anal.*: 132, pages 196–213. ISSN: 0362-546X. DOI: 10.1016/j.na.2015.11.009. URL: <https://doi.org/10.1016/j.na.2015.11.009> (backrefpage 72).

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, pages 99–113. ISSN: 0926-2601. DOI: 10.1007/s11118-014-9425-6. URL: <https://doi.org/10.1007/s11118-014-9425-6> (backrefpage 72).

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, pages 1062–1071. ISSN: 0167-7152. DOI: 10.1016/j.spl.2007.10.007. URL: <https://doi.org/10.1016/j.spl.2007.10.007> (backrefpage 72).

watanabe:89:block

Watanabe, Hiroshi (1989). “Block spin approach to ϕ_3^4 field theory”. in *J. Statist. Phys.*: 54.1-2, pages 171–190. ISSN: 0022-4715. DOI: 10.1007/BF01023477. URL: <https://doi.org/10.1007/BF01023477> (backrefpage 72).

watanabe:68:limit

Watanabe, Shinzo (1968). “A limit theorem of branching processes and continuous state branching processes”. in *J. Math. Kyoto Univ.*: 8,

- pages 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> (backrefpage 72).
- weissler:84:single** Weissler, Fred B. (1984). “Single point blow-up for a semilinear initial value problem”. in *J. Differential Equations*: 55.2, pages 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) (backrefpage 72).
- 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, pages 12–26. ISSN: 0973-1377 (backrefpage 72).
- wen.zhang:11:improved** — (2011). “Improved rectangular method on stochastic Volterra equations”. in *J. Comput. Appl. Math.*: 235.8, pages 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> (backrefpage 72).
- westwater:80:on** Westwater, M. J. (1980). “On Edwards’ model for long polymer chains”. in *Comm. Math. Phys.*: 72.2, pages 131–174. ISSN: 0010-3616. URL: <http://projecteuclid.org/euclid.cmp/1103907655> (backrefpage 72).
- whittle:54:on** Whittle, P. (1954). “On stationary processes in the plane”. in *Biometrika*: 41, pages 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> (backrefpage 72).
- wild:51:on** Wild, E. (1951). “On Boltzmann’s equation in the kinetic theory of gases”. in *Proc. Cambridge Philos. Soc.*: 47, pages 602–609. ISSN: 0008-1981. DOI: [10.1017/s0305004100026992](https://doi.org/10.1017/s0305004100026992). URL: <https://doi.org/10.1017/s0305004100026992> (backrefpage 72).
- wilson:85:on** Wilson, J. Michael (1985). “On the atomic decomposition for Hardy spaces”. in *Pacific J. Math.*: 116.1, pages 201–207. ISSN: 0030-8730. URL: <http://projecteuclid.org/euclid.pjm/1102707257> (backrefpage 72).
- winter.xu.ea:16:dynamics** Winter, Matthias and others (2016). “The dynamics of the stochastic shadow Gierer-Meinhardt system”. in *J. Differential Equations*: 260.1, pages 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> (backrefpage 72).
- wolchover:16:at** Wolchover, Natalie (2016). “At the Far Ends of a New Universal Law”. in *The Best Writing on Mathematics 2015*: 15, page 99 (backrefpage 73).
- 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, pages 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> (backrefpage 73).
- wong.zhao:02:exponential** Wong, R. and Yu-Qiu Zhao (2002). “Exponential asymptotics of the Mittag-Leffler function”. in *Constr. Approx.*: 18.3, pages 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> (backrefpage 73).
- 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, page 468. ISSN: 0025-5718. URL: [http://links.jstor.org/sici?sici=0025-5718\(196904\)23:106%3C467:TE%3E2.0.CO;2-C&origin=MSN](http://links.jstor.org/sici?sici=0025-5718(196904)23:106%3C467:TE%3E2.0.CO;2-C&origin=MSN) (backrefpage 73).
- 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, **pages** 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> (backrefpage 73).

wright:40:generalized

Wright, E. M. (1940b). “The generalized Bessel function of order greater than one”. in *Quart. J. Math. Oxford Ser.*: 11, **pages** 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> (backrefpage 73).

wright:33:on

Wright, E. Maitland (1933). “On the Coefficients of Power Series Having Exponential Singularities”. in *J. London Math. Soc.*: 8.1, **pages** 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> (backrefpage 73).

wright:35:asymptotic

— (1935). “The Asymptotic Expansion of the Generalized Bessel Function”. in *Proc. London Math. Soc. (2)*: 38, **pages** 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> (backrefpage 73).

wu.zhang:06:talagrand

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, **pages** 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> (backrefpage 73).

wuthrich:98:superdiffusive

Wüthrich, Mario V. (1998). “Superdiffusive behavior of two-dimensional Brownian motion in a Poissonian potential”. in *Ann. Probab.*: 26.3, **pages** 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> (backrefpage 73).

wyss:86:fractional

Wyss, Walter (1986). “The fractional diffusion equation”. in *J. Math. Phys.*: 27.11, **pages** 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> (backrefpage 73).

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, **pages** 605–630. ISSN: 0219-0257. DOI: [10.1142/S0219025705002177](https://doi.org/10.1142/S0219025705002177). URL: <https://doi.org/10.1142/S0219025705002177> (backrefpage 73).

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, **pages** 129–157. ISSN: 0178-8051. DOI: [10.1007/s004400050128](https://doi.org/10.1007/s004400050128). URL: <https://doi.org/10.1007/s004400050128> (backrefpage 73).

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, **pages** 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) (backrefpage 73).

xiong:04:stochastic

Xiong, Jie (2004). “A stochastic log-Laplace equation”. in *Ann. Probab.*: 32.3B, **pages** 2362–2388. ISSN: 0091-1798. DOI: [10.1214/009117904000000540](https://doi.org/10.1214/009117904000000540). URL: <https://doi.org/10.1214/009117904000000540> (backrefpage 73).

xiong:13:super-brownian

— (2013a). “Super-Brownian motion as the unique strong solution to an SPDE”. in *Ann. Probab.*: 41.2, **pages** 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> (backrefpage 73).

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, **pages** 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> (**backrefpage 73**).
- `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, **pages** 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> (**backrefpage 73**).
- `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, **pages** 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> (**backrefpage 73**).
- `xu.zhang:09:white` — (2009c). “White noise driven SPDEs with reflection: existence, uniqueness and large deviation principles”. *in Stochastic Process. Appl.*: 119.10, **pages** 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> (**backrefpage 73**).
- `xu.zhang:10:large` — (2010). “Large deviation principles for isotropic stochastic flow of homeomorphisms on S^d ”. *in Stoch. Dyn.*: 10.4, **pages** 465–495. ISSN: 0219-4937. DOI: [10.1142/S0219493710003042](https://doi.org/10.1142/S0219493710003042). URL: <https://doi.org/10.1142/S0219493710003042> (**backrefpage 73**).
- `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, **pages** 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> (**backrefpage 73**).
- `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, **pages** 9–10. ISSN: 0031-9163 (**backrefpage 73**).
- `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, **pages** 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> (**backrefpage 73**).
- `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, **pages** 101–122. ISSN: 2194-6701. DOI: [10.1007/s40304-020-00213-8](https://doi.org/10.1007/s40304-020-00213-8). URL: <https://doi.org/10.1007/s40304-020-00213-8> (**backrefpage 73**).
- `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, **pages** 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> (**backrefpage 73**).
- `yang.zhang:21:dirichlet` — (2021). “Dirichlet boundary value problems for elliptic operators with measure data”. *in J. Differential Equations*: 303, **pages** 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> (**backrefpage 73**).
- `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, **pages** 1550026, 30. ISSN: 0219-4937. DOI: [10.1142/S0219493715500264](https://doi.org/10.1142/S0219493715500264). URL: <https://doi.org/10.1142/S0219493715500264> (**backrefpage 73**).

- 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, **pages** 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> (backrefpage 73).
- yang.zhang:13:estimates Yang, Xue **and** Tusheng Zhang (2013). “Estimates of heat kernels with Neumann boundary conditions”. in *Potential Anal.*: 38.2, **pages** 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> (backrefpage 73).
- yang.zhang:14:mixed — (2014). “Mixed boundary value problems of semilinear elliptic PDEs and BSDEs with singular coefficients”. in *Stochastic Process. Appl.*: 124.7, **pages** 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> (backrefpage 73).
- 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, **pages** 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> (backrefpage 73).
- 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> (backrefpage 73).
- 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, **pages** 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> (backrefpage 73).
- 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, **pages** 71–95. ISSN: 0044-3719. DOI: [10.1007/BF00531612](https://doi.org/10.1007/BF00531612). URL: <https://doi.org/10.1007/BF00531612> (backrefpage 73).
- yor:92:on — (1992). “On some exponential functionals of Brownian motion”. in *Adv. in Appl. Probab.*: 24.3, **pages** 509–531. ISSN: 0001-8678. DOI: [10.2307/1427477](https://doi.org/10.2307/1427477). URL: <https://doi.org/10.2307/1427477> (backrefpage 73).
- young:36:inequality Young, L. C. (1936). “An inequality of the Hölder type, connected with Stieltjes integration”. in *Acta Math.*: 67.1, **pages** 251–282. ISSN: 0001-5962. DOI: [10.1007/BF02401743](https://doi.org/10.1007/BF02401743). URL: <https://doi.org/10.1007/BF02401743> (backrefpage 73).
- 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, **pages** 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> (backrefpage 73).
- 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, **pages** 1450025, 16. ISSN: 0219-0257. DOI: [10.1142/S0219025714500258](https://doi.org/10.1142/S0219025714500258). URL: <https://doi.org/10.1142/S0219025714500258> (backrefpage 73).
- 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, **pages** 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> (**backrefpage 73**).
- zabczyk:85:exit** Zabczyk, J. (1985a). “Exit problem and control theory”. in *Systems Control Lett.*: 6.3, **pages** 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) (**backrefpage 73**).
- zabczyk:87:stable** — (1987b). “Stable dynamical systems under small perturbations”. in *J. Math. Anal. Appl.*: 125.2, **pages** 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) (**backrefpage 74**).
- zabczyk:89:some*1** — (1989b). “Some comments on stabilizability”. in *Appl. Math. Optim.*: 19.1, **pages** 1–9. ISSN: 0095-4616. DOI: [10.1007/BF01448189](https://doi.org/10.1007/BF01448189). URL: <https://doi.org/10.1007/BF01448189> (**backrefpage 74**).
- zabczyk:99:infinite-dimensional** — (1999a). “Infinite-dimensional diffusions in modelling and analysis”. in *Jahresber. Deutsch. Math.-Verein.*: 101.2, **pages** 47–59. ISSN: 0012-0456 (**backrefpage 74**).
- zabczyk:01:bellmans** — (2001). “Bellman’s inclusions and excessive measures”. in *Probab. Math. Statist.*: 21.1, Acta Univ. Wratislav. No. 2298, **pages** 101–122. ISSN: 0208-4147 (**backrefpage 74**).
- zabczyk:04:more** — (2004). “More important events in the theory of stochastic processes”. in *Wiadom. Mat.*: 40, **pages** 77–95. ISSN: 0373-8302 (**backrefpage 74**).
- zabczyk:97:stopping** Zabczyk, Jerzy (1997). “Stopping problems on Polish spaces”. in *Ann. Univ. Mariae Curie-Skłodowska Sect. A*: 51.1, **pages** 181–199. ISSN: 0365-1029 (**backrefpage 74**).
- 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, **pages** 67–80. ISSN: 1120-6330 (**backrefpage 74**).
- zabczyk:07:vita** — (2007). “Vita: Professor Stefan Rolewicz”. in *Control Cybernet.*: 36.3, **pages** 873–884. ISSN: 0324-8569 (**backrefpage 74**).
- zabczyk:21:controllable** — (2021). “Controllable systems with vanishing energy”. in *Ann. Polon. Math.*: 127.1-2, **pages** 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> (**backrefpage 74**).
- 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, **pages** 273–292. ISSN: 1045-1129. DOI: [10.1080/17442509908834197](https://doi.org/10.1080/17442509908834197). URL: <https://doi.org/10.1080/17442509908834197> (**backrefpage 74**).
- zakai:69:on** Zakai, Moshe (1969). “On the optimal filtering of diffusion processes”. in *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete*: 11, **pages** 230–243. DOI: [10.1007/BF00536382](https://doi.org/10.1007/BF00536382). URL: <https://doi.org/10.1007/BF00536382> (**backrefpage 74**).
- 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, **pages** 579–600. ISSN: 0178-8051. DOI: [10.1007/s004400200203](https://doi.org/10.1007/s004400200203). URL: <https://doi.org/10.1007/s004400200203> (**backrefpage 74**).
- zambotti:03:integration** — (2003). “Integration by parts on δ -Bessel bridges, $\delta > 3$ and related SPDEs”. in *Ann. Probab.*: 31.1, **pages** 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> (**backrefpage 74**).

.molchanov.ea:87:self-excitation	Zel'dovich, Ya. B., S. A. Molchanov and others (1987). “Self-excitation of a nonlinear scalar field in a random medium”. in <i>Proc. Nat. Acad. Sci. U.S.A.</i> : 84.18, pages 6323–6325. ISSN: 0027-8424. DOI: 10.1073/pnas.84.18.6323 . URL: https://doi.org/10.1073/pnas.84.18.6323 (backrefpage 74).
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 <i>Bernoulli</i> : 21.4, pages 2351–2392. ISSN: 1350-7265. DOI: 10.3150/14-BEJ647 . URL: https://doi.org/10.3150/14-BEJ647 (backrefpage 74).
zhai.zhang:17:large	— (2017). “Large deviations for stochastic models of two-dimensional second grade fluids”. in <i>Appl. Math. Optim.</i> : 75.3, pages 471–498. ISSN: 0095-4616. DOI: 10.1007/s00245-016-9338-4 . URL: https://doi.org/10.1007/s00245-016-9338-4 (backrefpage 74).
zhai.zhang:20:2d	— (2020). “2D stochastic chemotaxis-Navier-Stokes system”. in <i>J. Math. Pures Appl. (9)</i> : 138, pages 307–355. ISSN: 0021-7824. DOI: 10.1016/j.matpur.2019.12.009 . URL: https://doi.org/10.1016/j.matpur.2019.12.009 (backrefpage 74).
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 <i>Stoch. Dyn.</i> : 18.3, pages 1850026, 46. ISSN: 0219-4937. DOI: 10.1142/S0219493718500260 . URL: https://doi.org/10.1142/S0219493718500260 (backrefpage 74).
zhai.zhang.ea:20:large	— (2020). “Large deviations for stochastic models of two-dimensional second grade fluids driven by Lévy noise”. in <i>Infin. Dimens. Anal. Quantum Probab. Relat. Top.</i> : 23.4, pages 2050026, 34. ISSN: 0219-0257. DOI: 10.1142/S0219025720500265 . URL: https://doi.org/10.1142/S0219025720500265 (backrefpage 74).
zhang.zhang.ea:92:modeling	Zhang, Jun and others (1992). “Modeling forest fire by a paper-burning experiment, a realization of the interface growth mechanism”. in <i>Physica A: Statistical Mechanics and its Applications</i> : 189.3, pages 383–389. ISSN: 0378-4371. DOI: https://doi.org/10.1016/0378-4371(92)90050-Z . URL: https://www.sciencedirect.com/science/article/pii/037843719290050Z (backrefpage 74).
zhang.zhao:07:stationary	Zhang, Qi and Huaizhong Zhao (2007). “Stationary solutions of SPDEs and infinite horizon BDSDEs”. in <i>J. Funct. Anal.</i> : 252.1, pages 171–219. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.06.019 . URL: https://doi.org/10.1016/j.jfa.2007.06.019 (backrefpage 74).
zhang.zhang:21:quadratic	Zhang, Rangrang and Tusheng Zhang (2021). “Quadratic transportation cost inequality for scalar stochastic conservation laws”. in <i>J. Math. Anal. Appl.</i> : 502.1, Paper No. 125230, 26. ISSN: 0022-247X. DOI: 10.1016/j.jmaa.2021.125230 . URL: https://doi.org/10.1016/j.jmaa.2021.125230 (backrefpage 74).
zhang:07:large	Zhang, Tusheng (2007). “Large deviations for stochastic nonlinear beam equations”. in <i>J. Funct. Anal.</i> : 248.1, pages 175–201. ISSN: 0022-1236. DOI: 10.1016/j.jfa.2007.03.029 . URL: https://doi.org/10.1016/j.jfa.2007.03.029 (backrefpage 74).
zhang:09:variational	— (2009). “Variational inequalities and optimization for Markov processes associated with semi-Dirichlet forms”. in <i>SIAM J. Control Optim.</i> : 48.3, pages 1743–1755. ISSN: 0363-0129. DOI: 10.1137/080737630 . URL: https://doi.org/10.1137/080737630 (backrefpage 74).

- zhang:10:white Zhang, Tusheng (2010). “White noise driven SPDEs with reflection: strong Feller properties and Harnack inequalities”. in *Potential Anal.*: 33.2, pages 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> (backrefpage 74).
- zhang:11:probabilistic — (2011a). “A probabilistic approach to Dirichlet problems of semilinear elliptic PDEs with singular coefficients”. in *Ann. Probab.*: 39.4, pages 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> (backrefpage 74).
- zhang:11:systems — (2011b). “Systems of stochastic partial differential equations with reflection: existence and uniqueness”. in *Stochastic Process. Appl.*: 121.6, pages 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> (backrefpage 74).
- zhang:12:large — (2012). “Large deviations for invariant measures of SPDEs with two reflecting walls”. in *Stochastic Process. Appl.*: 122.10, pages 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> (backrefpage 74).
- zhang:14:strong — (2014). “Strong convergence of Wong-Zakai approximations of reflected SDEs in a multidimensional general domain”. in *Potential Anal.*: 41.3, pages 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> (backrefpage 75).
- zhang:16:lattice — (2016). “Lattice approximations of reflected stochastic partial differential equations driven by space-time white noise”. in *Ann. Appl. Probab.*: 26.6, pages 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> (backrefpage 75).
- zhang:19:stochastic — (2019). “Stochastic Burgers type equations with reflection: existence, uniqueness”. in *J. Differential Equations*: 267.8, pages 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> (backrefpage 75).
- 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, pages 517–536. ISSN: 0219-0257. DOI: [10.1142/S0219025711004481](https://doi.org/10.1142/S0219025711004481). URL: <https://doi.org/10.1142/S0219025711004481> (backrefpage 75).
- 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, pages 647–659. ISSN: 0219-0257. DOI: [10.1142/S0219025711004523](https://doi.org/10.1142/S0219025711004523). URL: <https://doi.org/10.1142/S0219025711004523> (backrefpage 75).
- 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, pages 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> (backrefpage 75).
- zhang:07:regularities — (2007). “Regularities for semilinear stochastic partial differential equations”. in *J. Funct. Anal.*: 249.2, pages 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> (backrefpage 75).
- zhang:08:euler — (2008). “Euler schemes and large deviations for stochastic Volterra equations with singular kernels”. in *J. Differential Equations*: 244.9, pages 2226–2250. ISSN: 0022-0396. DOI: [10.1016/j.jde.2008.](https://doi.org/10.1016/j.jde.2008.)

02.019. URL: <https://doi.org/10.1016/j.jde.2008.02.019> (backrefpage 75).

zhang:09:variational*1

Zhang, Xicheng (2009). “A variational representation for random functionals on abstract Wiener spaces”. in *J. Math. Kyoto Univ.*: 49.3, **pages** 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> (backrefpage 75).

zhang:10:stochastic

— (2010). “Stochastic Volterra equations in Banach spaces and stochastic partial differential equation”. in *J. Funct. Anal.*: 258.4, **pages** 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> (backrefpage 75).

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, **pages** 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> (backrefpage 75).

4 Books

sec:Books

Books

aaronson:97:introduction

Aaronson, Jon (1997). *An introduction to infinite ergodic theory*. **volume** 50. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, **pages** 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> (backrefpage 2).

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, **pages** xii+647. ISBN: 0-521-53429-1. DOI: [10.1017/CB09780511791246](https://doi.org/10.1017/CB09780511791246). URL: <https://doi.org/10.1017/CB09780511791246> (backrefpage 2).

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., **pages** xiv+1046 (backrefpage 2).

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., **pages** xiv+1046 (backrefpage 2).

adams.hedberg:96:function

Adams, David R. and Lars Inge Hedberg (1996). *Function spaces and potential theory*. **volume** 314. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, **pages** 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> (backrefpage 2).

adams:75:sobolev

Adams, Robert A. (1975). *Sobolev spaces*. Pure and Applied Mathematics, Vol. 65. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, **pages** xviii+268 (backrefpage 2).

adams.fournier:03:sobolev

Adams, Robert A. and John J. F. Fournier (2003). *Sobolev spaces*. Second. **volume** 140. Pure and Applied Mathematics (Amsterdam). Elsevier/Academic Press, Amsterdam, **pages** xiv+305. ISBN: 0-12-044143-8 (backrefpage 2).

adler.taylor.ea:07:applications	Adler, Robert J and others (2007). <i>Applications of random fields and geometry: Foundations and case studies</i> (backrefpage 2).
adler:90:introduction	Adler, Robert J. (1990). <i>An introduction to continuity, extrema, and related topics for general Gaussian processes</i> . volume 12. Institute of Mathematical Statistics Lecture Notes—Monograph Series. Institute of Mathematical Statistics, Hayward, CA, pages x+160. ISBN: 0-940600-17-X (backrefpage 2).
adler.taylor:07:random	Adler, Robert J. and Jonathan E. Taylor (2007). <i>Random fields and geometry</i> . Springer Monographs in Mathematics. Springer, New York, pages xviii+448. ISBN: 978-0-387-48112-8 (backrefpage 2).
wal.lakshmikantham:93:uniqueness	Agarwal, R. P. and V. Lakshmikantham (1993). <i>Uniqueness and nonuniqueness criteria for ordinary differential equations</i> . volume 6. Series in Real Analysis. World Scientific Publishing Co., Inc., River Edge, NJ, pages xii+312. ISBN: 981-02-1357-3. DOI: 10.1142/1988 . URL: https://doi.org/10.1142/1988 (backrefpage 2).
agmon:65:lectures	Agmon, Shmuel (1965). <i>Lectures on elliptic boundary value problems</i> . 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, pages v+291 (backrefpage 2).
ahlfors:78:complex	Ahlfors, Lars V. (1978). <i>Complex analysis</i> . 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, pages xi+331. ISBN: 0-07-000657-1 (backrefpage 2).
aizenman.warzel:15:random	Aizenman, Michael and Simone Warzel (2015). <i>Random operators</i> . volume 168. Graduate Studies in Mathematics. Disorder effects on quantum spectra and dynamics. American Mathematical Society, Providence, RI, pages xiv+326. ISBN: 978-1-4704-1913-4. DOI: 10.1090/gsm/168 . URL: https://doi.org/10.1090/gsm/168 (backrefpage 3).
akemann.baik.ea:11:oxford	Akemann, Gernot, Jinho Baik and Philippe Di Francesco (2011). <i>The Oxford handbook of random matrix theory</i> . Oxford University Press, Oxford, pages xxxii+919. ISBN: 978-0-19-957400-1 (backrefpage 3).
albeverio.gesztesy.ea:05:solvable	Albeverio, S., F. Gesztesy and others (2005). <i>Solvable models in quantum mechanics</i> . Second. With an appendix by Pavel Exner. AMS Chelsea Publishing, Providence, RI, pages xiv+488. ISBN: 0-8218-3624-2. DOI: 10.1090/chel/350 . URL: https://doi.org/10.1090/chel/350 (backrefpage 3).
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, pages xv+429. ISBN: 978-1-108-41585-9 (backrefpage 3).
erson.guionnet.ea:10:introduction	Anderson, Greg W., Alice Guionnet and Ofer Zeitouni (2010). <i>An introduction to random matrices</i> . volume 118. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pages xiv+492. ISBN: 978-0-521-19452-5 (backrefpage 3).
apostol:76:introduction	Apostol, Tom M. (1976). <i>Introduction to analytic number theory</i> . Undergraduate Texts in Mathematics. Springer-Verlag, New York-Heidelberg, pages xii+338 (backrefpage 4).
applebaum:04:levy	Applebaum, David (2004). <i>Lévy processes and stochastic calculus</i> . volume 93. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, pages xxiv+384. ISBN: 0-521-83263-2. DOI: 10.

- 1017/CB09780511755323. URL: <https://doi.org/10.1017/CB09780511755323> (backrefpage 4).
- arendt.batty.ea:01:vector-valued Arendt, Wolfgang **and** others (2001). *Vector-valued Laplace transforms and Cauchy problems*. **volume** 96. Monographs in Mathematics. Birkhäuser Verlag, Basel, **pages** xii+523. ISBN: 3-7643-6549-8. DOI: [10.1007/978-3-0348-5075-9](https://doi.org/10.1007/978-3-0348-5075-9). URL: <https://doi.org/10.1007/978-3-0348-5075-9> (backrefpage 4).
- arnold:98:random Arnold, Ludwig (1998). *Random dynamical systems*. Springer Monographs in Mathematics. Springer-Verlag, Berlin, **pages** xvi+586. ISBN: 3-540-63758-3. DOI: [10.1007/978-3-662-12878-7](https://doi.org/10.1007/978-3-662-12878-7). URL: <https://doi.org/10.1007/978-3-662-12878-7> (backrefpage 4).
- asmussen.glynn:07:stochastic Asmussen, Søren **and** Peter W. Glynn (2007). *Stochastic simulation: algorithms and analysis*. **volume** 57. Stochastic Modelling and Applied Probability. Springer, New York, **pages** xiv+476. ISBN: 978-0-387-30679-7 (backrefpage 4).
- assing.schmidt:98:continuous Assing, Sigurd **and** Wolfgang M. Schmidt (1998). *Continuous strong Markov processes in dimension one*. **volume** 1688. Lecture Notes in Mathematics. A stochastic calculus approach. Springer-Verlag, Berlin, **pages** xii+137. ISBN: 3-540-64465-2. DOI: [10.1007/BFb0096151](https://doi.org/10.1007/BFb0096151). URL: <https://doi.org/10.1007/BFb0096151> (backrefpage 4).
- bahouri.chemin.ea:11:fourier Bahouri, Hajer, Jean-Yves Chemin **and** Raphaël Danchin (2011). *Fourier analysis and nonlinear partial differential equations*. **volume** 343. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer, Heidelberg, **pages** xvi+523. ISBN: 978-3-642-16829-1. DOI: [10.1007/978-3-642-16830-7](https://doi.org/10.1007/978-3-642-16830-7). URL: <https://doi.org/10.1007/978-3-642-16830-7> (backrefpage 5).
- bain.crisan:09:fundamentals Bain, Alan **and** Dan Crisan (2009). *Fundamentals of stochastic filtering*. **volume** 60. Stochastic Modelling and Applied Probability. Springer, New York, **pages** xiv+390. ISBN: 978-0-387-76895-3. DOI: [10.1007/978-0-387-76896-0](https://doi.org/10.1007/978-0-387-76896-0). URL: <https://doi.org/10.1007/978-0-387-76896-0> (backrefpage 5).
- balan:01:set-markov Balan, Raluca M. (2001). *Set-Markov processes*. Thesis (Ph.D.)—University of Ottawa (Canada). ProQuest LLC, Ann Arbor, MI, **page** 198. ISBN: 978-0612-66119-6. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:NQ66119 (backrefpage 5).
- barabasi.stanley:95:fractal Barabási, Albert-László **and** H. Eugene Stanley (1995). *Fractal concepts in surface growth*. Cambridge University Press, Cambridge, **pages** xx+366. ISBN: 0-521-48318-2. DOI: [10.1017/CB09780511599798](https://doi.org/10.1017/CB09780511599798). URL: <https://doi.org/10.1017/CB09780511599798> (backrefpage 6).
- barenblatt:96:scaling Barenblatt, Grigory Isaakovich (1996). *Scaling, self-similarity, and intermediate asymptotics*. **volume** 14. Cambridge Texts in Applied Mathematics. With a foreword by Ya. B. Zeldovich. Cambridge University Press, Cambridge, **pages** xxii+386. ISBN: 0-521-43516-1; 0-521-43522-6. DOI: [10.1017/CB09781107050242](https://doi.org/10.1017/CB09781107050242). URL: <https://doi.org/10.1017/CB09781107050242> (backrefpage 7).
- barlow.nualart:98:lectures Barlow, M. T. **and** D. Nualart (1998). *Lectures on probability theory and statistics*. **volume** 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, **pages** viii+227. ISBN:

- 3-540-64620-5. DOI: [10.1007/BFb0092536](https://doi.org/10.1007/BFb0092536). URL: <https://doi.org/10.1007/BFb0092536> (**backrefpage 7**).
- bass:95:probabilistic** Bass, Richard F. (1995). *Probabilistic techniques in analysis*. Probability and its Applications (New York). Springer-Verlag, New York, **pages** xii+392. ISBN: 0-387-94387-0 (**backrefpage 7**).
- bass:98:diffusions** — (1998). *Diffusions and elliptic operators*. Probability and its Applications (New York). Springer-Verlag, New York, **pages** xiv+232. ISBN: 0-387-98315-5 (**backrefpage 7**).
- bauinov.simeonov:92:integral** Bauinov, Drumi **and** Pavel Simeonov (1992). *Integral inequalities and applications*. **volume** 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, **pages** xii+245. ISBN: 0-7923-1714-9. DOI: [10.1007/978-94-015-8034-2](https://doi.org/10.1007/978-94-015-8034-2). URL: <https://doi.org/10.1007/978-94-015-8034-2> (**backrefpage 8**).
- baxter:82:exactly** Baxter, Rodney J. (1982). *Exactly solved models in statistical mechanics*. Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], London, **pages** xii+486. ISBN: 0-12-083180-5 (**backrefpage 8**).
- bebernes.eberly:89:mathematical** Bebernes, Jerrold **and** David Eberly (1989). *Mathematical problems from combustion theory*. **volume** 83. Applied Mathematical Sciences. Springer-Verlag, New York, **pages** viii+177. ISBN: 0-387-97104-1. DOI: [10.1007/978-1-4612-4546-9](https://doi.org/10.1007/978-1-4612-4546-9). URL: <https://doi.org/10.1007/978-1-4612-4546-9> (**backrefpage 8**).
- beck:09:inevitable** Beck, József (2009). *Inevitable randomness in discrete mathematics*. **volume** 49. University Lecture Series. American Mathematical Society, Providence, RI, **pages** xii+250. ISBN: 978-0-8218-4756-5. DOI: [10.1090/ulect/049](https://doi.org/10.1090/ulect/049). URL: <https://doi.org/10.1090/ulect/049> (**backrefpage 8**).
- bellman:61:brief** Bellman, Richard (1961). *A brief introduction to theta functions*. Athena Series: Selected Topics in Mathematics. Holt, Rinehart **and** Winston, New York, **pages** x+78. DOI: [10.1017/s0025557200044491](https://doi.org/10.1017/s0025557200044491). URL: <https://doi.org/10.1017/s0025557200044491> (**backrefpage 8**).
- bennett:98:randomness** Bennett, Deborah J. (1998). *Randomness*. Harvard University Press, Cambridge, MA, **pages** viii+238. ISBN: 0-674-10745-4 (**backrefpage 8**).
- 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, **pages** x+207 (**backrefpage 9**).
- bertoin:96:levy** Bertoin, Jean (1996). *Lévy processes*. **volume** 121. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, **pages** x+265. ISBN: 0-521-56243-0 (**backrefpage 9**).
- 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, **pages** 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> (**backrefpage 9**).
- 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, **pages** xiv+593. ISBN: 0-471-00710-2 (**backrefpage 9**).
- 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, **pages** x+277. ISBN: 0-471-19745-9. DOI: [10.1002/9780470316962](https://doi.org/10.1002/9780470316962). URL: <https://doi.org/10.1002/9780470316962> (**backrefpage 9**).
- `bingham.goldie.ea:89:regular` Bingham, N. H., C. M. Goldie and J. L. Teugels (1989). *Regular variation*. **volume** 27. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, **pages** xx+494. ISBN: 0-521-37943-1 (**backrefpage 9**).
- `bleher.liechty:14:random` Bleher, Pavel and Karl Liechty (2014). *Random matrices and the six-vertex model*. **volume** 32. CRM Monograph Series. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage 10**).
- `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, **pages** x+313 (**backrefpage 10**).
- `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> (**backrefpage 10**).
- `bogachev:98:gaussian` Bogachev, Vladimir I. (1998). *Gaussian measures*. **volume** 62. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage 10**).
- `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, **pages** 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> (**backrefpage 11**).
- `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, **pages** 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> (**backrefpage 11**).
- `bouleau.hirsch:91:dirichlet` Bouleau, Nicolas and Francis Hirsch (1991). *Dirichlet forms and analysis on Wiener space*. **volume** 14. De Gruyter Studies in Mathematics. Walter de Gruyter & Co., Berlin, **pages** x+325. ISBN: 3-11-012919-1. DOI: [10.1515/9783110858389](https://doi.org/10.1515/9783110858389). URL: <https://doi.org/10.1515/9783110858389> (**backrefpage 11**).
- `bovier:06:statistical` Bovier, Anton (2006). *Statistical mechanics of disordered systems*. **volume** 18. Cambridge Series in Statistical and Probabilistic Mathematics. A mathematical perspective. Cambridge University Press, Cambridge, **pages** 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> (**backrefpage 11**).
- `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, **pages** xx+474. ISBN: 0-07-007015-6 (**backrefpage 11**).

- `bradley:07:introduction` Bradley, Richard C. (2007). *Introduction to strong mixing conditions*. Vol. 2. Kendrick Press, Heber City, UT, **pages** xii+553. ISBN: 0-9740427-7-3 (**backrefpage** 11).
- `brychkov:08:handbook` Brychkov, Yury A. (2008). *Handbook of special functions*. Derivatives, integrals, series and other formulas. CRC Press, Boca Raton, FL, **pages** xx+680. ISBN: 978-1-58488-956-4 (**backrefpage** 12).
- `cairolidalang: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, **pages** xii+327. ISBN: 0-471-57754-5. DOI: [10.1002/9781118164396](https://doi.org/10.1002/9781118164396). URL: <https://doi.org/10.1002/9781118164396> (**backrefpage** 13).
- `cannarsasinestrari:04:semiconcave` Cannarsa, Piermarco and Carlo Sinestrari (2004). *Semiconcave functions, Hamilton-Jacobi equations, and optimal control*. **volume** 58. Progress in Nonlinear Differential Equations and their Applications. Birkhäuser Boston, Inc., Boston, MA, **pages** xiv+304. ISBN: 0-8176-4084-3 (**backrefpage** 13).
- `capasso.merzbach.ea:03:topics` Capasso, V. and others (2003). *Topics in spatial stochastic processes*. **volume** 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, **pages** viii+245. ISBN: 3-540-00295-2. DOI: [10.1007/b10143](https://doi.org/10.1007/b10143). URL: <https://doi.org/10.1007/b10143> (**backrefpage** 13).
- `cardy:96:scaling` Cardy, John (1996). *Scaling and renormalization in statistical physics*. **volume** 5. Cambridge Lecture Notes in Physics. Cambridge University Press, Cambridge, **pages** xviii+238. ISBN: 0-521-49959-3. DOI: [10.1017/CB09781316036440](https://doi.org/10.1017/CB09781316036440). URL: <https://doi.org/10.1017/CB09781316036440> (**backrefpage** 14).
- `carmonarozovskii:99:stochastic` Carmona, René A. and Boris Rozovskii (1999). *Stochastic partial differential equations: six perspectives*. **volume** 64. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage** 14).
- `carmonanualart:90:nonlinear` Carmona, René A. and David Nualart (1990). *Nonlinear stochastic integrators, equations and flows*. **volume** 6. Stochastics Monographs. Gordon and Breach Science Publishers, New York, **pages** x+159. ISBN: 2-88124-733-4 (**backrefpage** 14).
- `cedonidinunno.ea:18:computation` Celledoni, Elena and others (2018). *Computation and combinatorics in dynamics, stochastics and control*. **volume** 13. Abel Symposia. The Abel Symposium, Rosendal, Norway, August 2016. Springer, Cham, **pages** 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> (**backrefpage** 15).
- `cerrai:01:second` Cerrai, Sandra (2001c). *Second order PDE's in finite and infinite dimension*. **volume** 1762. Lecture Notes in Mathematics. A probabilistic approach. Springer-Verlag, Berlin, **pages** x+330. ISBN: 3-540-42136-X. DOI: [10.1007/b80743](https://doi.org/10.1007/b80743). URL: <https://doi.org/10.1007/b80743> (**backrefpage** 15).
- `chengoldstein.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, **pages** 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> (**backrefpage** 17).

- 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, **page** 200. ISBN: 978-0591-63876-9. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:9813015 (**backrefpage 17**).
- chen:10:random — (2010). *Random walk intersections*. **volume** 157. Mathematical Surveys and Monographs. Large deviations and related topics. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage 17**).
- 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, **pages** x+281. ISBN: 978-1-58488-443-9; 1-58488-443-6 (**backrefpage 19**).
- chung.lu:06:complex Chung, Fan and Linyuan Lu (2006). *Complex graphs and networks*. **volume** 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, **pages** 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> (**backrefpage 19**).
- 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, **pages** 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> (**backrefpage 19**).
- 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, **pages** xii+429 (**backrefpage 19**).
- comets:17:directed Comets, Francis (2017). *Directed polymers in random environments*. **volume** 2175. Lecture Notes in Mathematics. Lecture notes from the 46th Probability Summer School held in Saint-Flour, 2016. Springer, Cham, **pages** 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> (**backrefpage 19**).
- cooper:17:ramanujans Cooper, Shaun (2017). *Ramanujan's theta functions*. Springer, Cham, **pages** 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> (**backrefpage 19**).
- 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, **page** 558. ISBN: 978-1267-04875-2. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:3482869 (**backrefpage 21**).
- da-prato.zabczyk:96:ergodicity Da Prato, G. and J. Zabczyk (1996). *Ergodicity for infinite-dimensional systems*. **volume** 229. London Mathematical Society Lecture Note Series. Cambridge University Press, Cambridge, **pages** xii+339. ISBN:

- 0-521-57900-7. DOI: [10.1017/CB09780511662829](https://doi.org/10.1017/CB09780511662829). URL: <https://doi.org/10.1017/CB09780511662829> (backrefpage 21).
- da-prato.zabczyk:92:stochastic Da Prato, Giuseppe and Jerzy Zabczyk (1992d). *Stochastic equations in infinite dimensions*. volume 44. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, pages xviii+454. ISBN: 0-521-38529-6. DOI: [10.1017/CB09780511666223](https://doi.org/10.1017/CB09780511666223). URL: <https://doi.org/10.1017/CB09780511666223> (backrefpage 21).
- da-prato.zabczyk:02:second — (2002). *Second order partial differential equations in Hilbert spaces*. volume 293. London Mathematical Society Lecture Note Series. Cambridge University Press, Cambridge, pages xvi+379. ISBN: 0-521-77729-1. DOI: [10.1017/CB09780511543210](https://doi.org/10.1017/CB09780511543210). URL: <https://doi.org/10.1017/CB09780511543210> (backrefpage 21).
- da-prato.zabczyk:14:stochastic — (2014). *Stochastic equations in infinite dimensions*. Second. volume 152. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, pages 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> (backrefpage 21).
- dacorogna:15:introduction Dacorogna, Bernard (2015). *Introduction to the calculus of variations*. Third. Imperial College Press, London, pages x+311. ISBN: 978-1-78326-551-0 (backrefpage 21).
- ng.khoshnevisan.ea:09:minicourse Dalang, Robert and others (2009). *A minicourse on stochastic partial differential equations*. volume 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, pages xii+216. ISBN: 978-3-540-85993-2 (backrefpage 22).
- 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, pages xii+322. ISBN: 2-88074-483-0 (backrefpage 22).
- 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, pages xxii+469. ISBN: 0-387-95541-0 (backrefpage 23).
- dauge:88:elliptic Dauge, Monique (1988). *Elliptic boundary value problems on corner domains*. volume 1341. Lecture Notes in Mathematics. Smoothness and asymptotics of solutions. Springer-Verlag, Berlin, pages viii+259. ISBN: 3-540-50169-X. DOI: [10.1007/BFb0086682](https://doi.org/10.1007/BFb0086682). URL: <https://doi.org/10.1007/BFb0086682> (backrefpage 23).
- davies:02:integral Davies, Brian (2002). *Integral transforms and their applications*. Third. volume 41. Texts in Applied Mathematics. Springer-Verlag, New York, pages 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> (backrefpage 23).
- davies:89:heat Davies, E. B. (1989). *Heat kernels and spectral theory*. volume 92. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pages x+197. ISBN: 0-521-36136-2. DOI: [10.1017/CB09780511566158](https://doi.org/10.1017/CB09780511566158). URL: <https://doi.org/10.1017/CB09780511566158> (backrefpage 23).
- davies:90:heat — (1990). *Heat kernels and spectral theory*. volume 92. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pages x+197. ISBN: 0-521-40997-7 (backrefpage 23).

- davies:95:spectral Davies, E. B. (1995). *Spectral theory and differential operators*. **volume** 42. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, **pages** x+182. ISBN: 0-521-47250-4. DOI: [10.1017/CB09780511623721](https://doi.org/10.1017/CB09780511623721). URL: <https://doi.org/10.1017/CB09780511623721> (**backrefpage** 23).
- davis:62:introduction Davis, Harold T. (1962). *Introduction to nonlinear differential and integral equations*. Dover Publications, Inc., New York, **pages** xv+566 (**backrefpage** 23).
- dawson.perkins:12:superprocesses Dawson, Donald A. and Edwin Perkins (2012). *Superprocesses at Saint-Flour*. Probability at Saint-Flour. Springer, Heidelberg, **pages** vi+468. ISBN: 978-3-642-25431-4 (**backrefpage** 24).
- deift:99:orthogonal Deift, P. A. (1999). *Orthogonal polynomials and random matrices: a Riemann-Hilbert approach*. **volume** 3. Courant Lecture Notes in Mathematics. New York University, Courant Institute of Mathematical Sciences, New York; American Mathematical Society, Providence, RI, **pages** viii+273. ISBN: 0-9658703-2-4; 0-8218-2695-6 (**backrefpage** 24).
- dellacherie.meyer:78:probabilities Dellacherie, Claude and Paul-André Meyer (1978). *Probabilities and potential*. **volume** 29. North-Holland Mathematics Studies. North-Holland Publishing Co., Amsterdam-New York, **pages** viii+189. ISBN: 0-7204-0701-X (**backrefpage** 24).
- dellacherie.meyer:82:probabilities — (1982). *Probabilities and potential. B*. **volume** 72. North-Holland Mathematics Studies. Theory of martingales, Translated from the French by J. P. Wilson. North-Holland Publishing Co., Amsterdam, **pages** xvii+463. ISBN: 0-444-86526-8 (**backrefpage** 24).
- dembo.zeitouni:98:large Dembo, Amir and Ofer Zeitouni (1998). *Large deviations techniques and applications*. Second. **volume** 38. Applications of Mathematics (New York). Springer-Verlag, New York, **pages** xvi+396. ISBN: 0-387-98406-2. DOI: [10.1007/978-1-4612-5320-4](https://doi.org/10.1007/978-1-4612-5320-4). URL: <https://doi.org/10.1007/978-1-4612-5320-4> (**backrefpage** 24).
- dembo.zeitouni:10:large — (2010). *Large deviations techniques and applications*. **volume** 38. Stochastic Modelling and Applied Probability. Corrected reprint of the second (1998) edition. Springer-Verlag, Berlin, **pages** xvi+396. ISBN: 978-3-642-03310-0. DOI: [10.1007/978-3-642-03311-7](https://doi.org/10.1007/978-3-642-03311-7). URL: <https://doi.org/10.1007/978-3-642-03311-7> (**backrefpage** 24).
- 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, **pages** xxii+890. ISBN: 0-387-94785-X. DOI: [10.1007/978-1-4612-2256-9](https://doi.org/10.1007/978-1-4612-2256-9). URL: <https://doi.org/10.1007/978-1-4612-2256-9> (**backrefpage** 25).
- diaconis.skyrms:18:ten Diaconis, Persi and Brian Skyrms (2018). *Ten great ideas about chance*. Princeton University Press, Princeton, NJ, **pages** x+255. ISBN: 978-0-691-17416-7 (**backrefpage** 25).
- diethelm:10:analysis Diethelm, Kai (2010). *The analysis of fractional differential equations*. **volume** 2004. Lecture Notes in Mathematics. An application-oriented exposition using differential operators of Caputo type. Springer-Verlag, Berlin, **pages** viii+247. ISBN: 978-3-642-14573-5. DOI: [10.1007/978-3-642-14574-2](https://doi.org/10.1007/978-3-642-14574-2). URL: <https://doi.org/10.1007/978-3-642-14574-2> (**backrefpage** 25).
- dimitrienko:11:nonlinear Dimitrienko, Yuriy I. (2011). *Nonlinear continuum mechanics and large inelastic deformations*. **volume** 174. Solid Mechanics and its Applications. Springer, Dordrecht, **pages** xxiv+721. ISBN: 978-94-007-0033-8; 978-94-007-0034-5. DOI: [10.1007/978-94-007-0034-5](https://doi.org/10.1007/978-94-007-0034-5). URL: <https://doi.org/10.1007/978-94-007-0034-5> (**backrefpage** 25).

- `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, **pages** vii+326 (**backrefpage** 25).
- `donoghue:69:distributions` Donoghue Jr., William F. (1969). *Distributions and Fourier transforms*. **volume** 32. Pure and Applied Mathematics. Academic Press, New York, **pages** viii+315 (**backrefpage** 25).
- `doob:53:stochastic` Doob, J. L. (1953). *Stochastic processes*. John Wiley & Sons, Inc., New York; Chapman & Hall, Ltd., London, **pages** viii+654 (**backrefpage** 26).
- `doob:90:stochastic` — (1990). *Stochastic processes*. Wiley Classics Library. Reprint of the 1953 original, A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, **pages** viii+654. ISBN: 0-471-52369-0 (**backrefpage** 26).
- `hashi.panconesi:09:concentration` Dubhashi, Devdatt P. and Alessandro Panconesi (2009). *Concentration of measure for the analysis of randomized algorithms*. Cambridge University Press, Cambridge, **pages** 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> (**backrefpage** 26).
- `dudley:02:real` Dudley, R. M. (2002). *Real analysis and probability*. **volume** 74. Cambridge Studies in Advanced Mathematics. Revised reprint of the 1989 original. Cambridge University Press, Cambridge, **pages** x+555. ISBN: 0-521-00754-2. DOI: [10.1017/CB09780511755347](https://doi.org/10.1017/CB09780511755347). URL: <https://doi.org/10.1017/CB09780511755347> (**backrefpage** 26).
- `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, **pages** xii+436. ISBN: 0-534-10050-3 (**backrefpage** 26).
- `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 (**backrefpage** 26).
- `dunford.schwartz:88:linear` — (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, **pages** xiv+858. ISBN: 0-471-60848-3 (**backrefpage** 26).
- `dunford.schwartz:88:linear*1` — (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 (**backrefpage** 26).
- `duoandikoetxea:01:fourier` Duoandikoetxea, Javier (2001). *Fourier analysis*. **volume** 29. Graduate Studies in Mathematics. Translated and revised from the 1995 Spanish original by David Cruz-Urbe. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage** 26).
- `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, **pages** xviii+479. ISBN: 0-471-

- 07672-4. DOI: [10.1002/9781118165904](https://doi.org/10.1002/9781118165904). URL: <https://doi.org/10.1002/9781118165904> (**backrefpage 27**).
- `durrett:88:lecture` Durrett, Richard (1988). *Lecture notes on particle systems and percolation*. The Wadsworth & Brooks/Cole Statistics/Probability Series. Wadsworth & Brooks/Cole Advanced Books & Software, Pacific Grove, CA, **pages** viii+335. ISBN: 0-534-09462-7 (**backrefpage 27**).
- `durrett:96:probability` — (1996). *Probability: theory and examples*. Second. Duxbury Press, Belmont, CA, **pages** xiii+503. ISBN: 0-534-24318-5 (**backrefpage 27**).
- `durrett:10:probability` Durrett, Rick (2010). *Probability: theory and examples*. Fourth. **volume** 31. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge University Press, Cambridge, **pages** x+428. ISBN: 978-0-521-76539-8. DOI: [10.1017/CB09780511779398](https://doi.org/10.1017/CB09780511779398). URL: <https://doi.org/10.1017/CB09780511779398> (**backrefpage 27**).
- `durrett:19:probability-theory` — (2019). *Probability—theory and examples*. **volume** 49. Cambridge Series in Statistical and Probabilistic Mathematics. Fifth edition of [MR1068527]. Cambridge University Press, Cambridge, **pages** xii+419. ISBN: 978-1-108-47368-2. DOI: [10.1017/9781108591034](https://doi.org/10.1017/9781108591034). URL: <https://doi.org/10.1017/9781108591034> (**backrefpage 27**).
- `dym.mckean:76:gaussian` Dym, H. and H. P. McKean (1976). *Gaussian processes, function theory, and the inverse spectral problem*. Probability and Mathematical Statistics, Vol. 31. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, **pages** xi+335 (**backrefpage 27**).
- `dynkin:63:markovskie-protsessy` Dynkin, E. B. (1963). *Markovskie protsessy*. Gosudarstv. Izdat. Fiz.-Mat. Lit., Moscow, **page** 859 (**backrefpage 27**).
- `edgar.sucheston:92:stopping` Edgar, G. A. and Louis Sucheston (1992). *Stopping times and directed processes*. **volume** 47. Encyclopedia of Mathematics and its Applications. Cambridge University Press, Cambridge, **pages** xii+428. ISBN: 0-521-35023-9. DOI: [10.1017/CB09780511574740](https://doi.org/10.1017/CB09780511574740). URL: <https://doi.org/10.1017/CB09780511574740> (**backrefpage 27**).
- `edmunds.triebel:96:function` Edmunds, D. E. and H. Triebel (1996). *Function spaces, entropy numbers, differential operators*. **volume** 120. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, **pages** xii+252. ISBN: 0-521-56036-5. DOI: [10.1017/CB09780511662201](https://doi.org/10.1017/CB09780511662201). URL: <https://doi.org/10.1017/CB09780511662201> (**backrefpage 27**).
- `eidelman.ivasysheh.ea:04:analytic` Eidelman, Samuil D., Stepan D. Ivasysheh and Anatoly N. Kochubei (2004). *Analytic methods in the theory of differential and pseudo-differential equations of parabolic type*. **volume** 152. Operator Theory: Advances and Applications. Birkhäuser Verlag, Basel, **pages** x+387. ISBN: 3-7643-7115-3. DOI: [10.1007/978-3-0348-7844-9](https://doi.org/10.1007/978-3-0348-7844-9). URL: <https://doi.org/10.1007/978-3-0348-7844-9> (**backrefpage 27**).
- `einstein:56:investigations` Einstein, Albert (1956). *Investigations on the theory of the Brownian movement*. Edited with notes by R. Fürth, Translated by A. D. Cowper. Dover Publications, Inc., New York, **pages** vi+122 (**backrefpage 27**).
- `engel.nagel:00:one-parameter` Engel, Klaus-Jochen and Rainer Nagel (2000). *One-parameter semigroups for linear evolution equations*. **volume** 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, **pages** xxii+586. ISBN: 0-387-98463-1 (**backrefpage 28**).
- `erdelyi:56:asymptotic` Erdélyi, A. (1956). *Asymptotic expansions*. Dover Publications, Inc., New York, **pages** vi+108 (**backrefpage 28**).

erdelyi.magnus.ea:54:tables

Erdélyi, A., W. Magnus **and others** (1954a). *Tables of integral transforms. Vol. I.* Based, in part, on notes left by Harry Bateman. McGraw-Hill Book Company, Inc., New York-Toronto-London, **pages** xx+391 (**backrefpage 28**).

erdelyi.magnus.ea:54:tables*1

— (1954b). *Tables of integral transforms. Vol. II.* Based, in part, on notes left by Harry Bateman. McGraw-Hill Book Company, Inc., New York-Toronto-London, **pages** xvi+451 (**backrefpage 28**).

erdelyi.magnus.ea:81:higher*1

Erdélyi, Arthur **and others** (1981a). *Higher transcendental functions. Vol. 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., **pages** xiii+302. ISBN: 0-89874-069-X (**backrefpage 28**).

erdelyi.magnus.ea:81:higher*2

— (1981b). *Higher transcendental functions. Vol. II.* Based on notes left by Harry Bateman, Reprint of the 1953 original. Robert E. Krieger Publishing Co., Inc., Melbourne, Fla., **pages** xviii+396. ISBN: 0-89874-069-X (**backrefpage 28**).

erdelyi.magnus.ea:81:higher

— (1981c). *Higher transcendental functions. Vol. III.* Based on notes left by Harry Bateman, Reprint of the 1955 original. Robert E. Krieger Publishing Co., Inc., Melbourne, Fla., **pages** xvii+292. ISBN: 0-89874-069-X (**backrefpage 28**).

etheridge:11:some

Etheridge, Alison (2011). *Some mathematical models from population genetics. volume 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, **pages** viii+119. ISBN: 978-3-642-16631-0. DOI: [10.1007/978-3-642-16632-7](https://doi.org/10.1007/978-3-642-16632-7). URL: <https://doi.org/10.1007/978-3-642-16632-7> (**backrefpage 28**).

etheridge:00:introduction

Etheridge, Alison M. (2000). *An introduction to superprocesses. volume 20.* University Lecture Series. American Mathematical Society, Providence, RI, **pages** xii+187. ISBN: 0-8218-2706-5. DOI: [10.1090/ulect/020](https://doi.org/10.1090/ulect/020). URL: <https://doi.org/10.1090/ulect/020> (**backrefpage 28**).

ethier.kurtz:86:markov

Ethier, Stewart N. **and** Thomas G. Kurtz (1986). *Markov processes.* Wiley Series in Probability and Mathematical Statistics: Probability and Mathematical Statistics. Characterization and convergence. John Wiley & Sons, Inc., New York, **pages** x+534. ISBN: 0-471-08186-8. DOI: [10.1002/9780470316658](https://doi.org/10.1002/9780470316658). URL: <https://doi.org/10.1002/9780470316658> (**backrefpage 28**).

evans:10:partial

Evans, Lawrence C. (2010). *Partial differential equations.* Second. **volume 19.** Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, **pages** xxii+749. ISBN: 978-0-8218-4974-3. DOI: [10.1090/gsm/019](https://doi.org/10.1090/gsm/019). URL: <https://doi.org/10.1090/gsm/019> (**backrefpage 28**).

evans.gariepy:15:measure

Evans, Lawrence C. **and** Ronald F. Gariepy (2015). *Measure theory and fine properties of functions.* Revised. Textbooks in Mathematics. CRC Press, Boca Raton, FL, **pages** xiv+299. ISBN: 978-1-4822-4238-6 (**backrefpage 28**).

falconer:86:geometry

Falconer, K. J. (1986). *The geometry of fractal sets. volume 85.* Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, **pages** xiv+162. ISBN: 0-521-25694-1; 0-521-33705-4 (**backrefpage 28**).

family.landau:84:kinetics

Family, F. **and** D. P. (Eds.) Landau (1984). *Kinetics of aggregation and gelation.* North-Holland. ISBN: 9780444596581 (**backrefpage 28**).

<code>federer:69:geometric</code>	Federer, Herbert (1969). <i>Geometric measure theory</i> . Die Grundlehren der mathematischen Wissenschaften, Band 153. Springer-Verlag New York, Inc., New York, pages xiv+676 (backrefpage 28).
<code>feller:66:introduction</code>	Feller, William (1966). <i>An introduction to probability theory and its applications. Vol. II</i> . John Wiley & Sons, Inc., New York-London-Sydney, pages xviii+636 (backrefpage 28).
<code>feller:68:introduction</code>	— (1968). <i>An introduction to probability theory and its applications. Vol. I</i> . Third. John Wiley & Sons, Inc., New York-London-Sydney, pages xviii+509 (backrefpage 28).
<code>fernandez.frohlich.ea:92:random</code>	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, pages 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 (backrefpage 29).
<code>feynman:98:statistical</code>	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, pages xiv+354. ISBN: 0-201-36076-4 (backrefpage 29).
<code>flandoli:95:regularity</code>	Flandoli, Franco (1995). <i>Regularity theory and stochastic flows for parabolic SPDEs. volume</i> 9. Stochastics Monographs. Gordon and Breach Science Publishers, Yverdon, pages x+79. ISBN: 2-88449-045-0 (backrefpage 29).
<code>fokas.its.ea:06:painleve</code>	Fokas, Athanassios S. and others (2006). <i>Painlevé transcendents. volume</i> 128. Mathematical Surveys and Monographs. The Riemann-Hilbert approach. American Mathematical Society, Providence, RI, pages xii+553. ISBN: 0-8218-3651-X. DOI: 10.1090/surv/128 . URL: https://doi.org/10.1090/surv/128 (backrefpage 29).
<code>folland:95:introduction</code>	Folland, Gerald B. (1995). <i>Introduction to partial differential equations</i> . Second. Princeton University Press, Princeton, NJ, pages xii+324. ISBN: 0-691-04361-2 (backrefpage 29).
<code>folland:99:real</code>	— (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, pages xvi+386. ISBN: 0-471-31716-0 (backrefpage 30).
<code>folland:08:quantum</code>	— (2008). <i>Quantum field theory. volume</i> 149. Mathematical Surveys and Monographs. A tourist guide for mathematicians. American Mathematical Society, Providence, RI, pages xii+325. ISBN: 978-0-8218-4705-3. DOI: 10.1090/surv/149 . URL: https://doi.org/10.1090/surv/149 (backrefpage 30).
<code>foondun:06:harnack</code>	Foondun, Mohammad (2006). <i>Harnack inequalities for integro-differential operators</i> . Thesis (Ph.D.)—University of Connecticut. ProQuest LLC, Ann Arbor, MI, page 87. ISBN: 978-0542-87857-2. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:3234304 (backrefpage 30).
<code>forrester:10:log-gases</code>	Forrester, P. J. (2010). <i>Log-gases and random matrices. volume</i> 34. London Mathematical Society Monographs Series. Princeton University Press, Princeton, NJ, pages xiv+791. ISBN: 978-0-691-12829-0. DOI: 10.1515/9781400835416 . URL: https://doi.org/10.1515/9781400835416 (backrefpage 30).
<code>freidlin.wentzell:84:random</code>	Freidlin, M. I. and A. D. Wentzell (1984). <i>Random perturbations of dynamical systems. volume</i> 260. Grundlehren der mathematischen

- Wissenschaften [Fundamental Principles of Mathematical Sciences]. Translated from the Russian by Joseph Szücs. Springer-Verlag, New York, **pages** 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> (**backrefpage 30**).
- `freidlin.wentzell:12:random` Freidlin, Mark I. **and** Alexander D. Wentzell (2012). *Random perturbations of dynamical systems*. Third. **volume** 260. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Translated from the 1979 Russian original by Joseph Szücs. Springer, Heidelberg, **pages** 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> (**backrefpage 30**).
- `friedman:64:partial` Friedman, Avner (1964a). *Partial differential equations of parabolic type*. Prentice-Hall, Inc., Englewood Cliffs, N.J., **pages** xiv+347 (**backrefpage 30**).
- `friedman:64:partial*1` — (1964b). *Partial differential equations of parabolic type*. Prentice-Hall, Inc., Englewood Cliffs, N.J., **pages** xiv+347 (**backrefpage 30**).
- `friedman:69:partial` — (1969). *Partial differential equations*. Holt, Rinehart **and** Winston, Inc., New York-Montreal, Que.-London, **pages** vi+262 (**backrefpage 30**).
- `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, **pages** xiii+231 (**backrefpage 30**).
- `friedman:90:principles` Friedman, Bernard (1990). *Principles and techniques of applied mathematics*. Reprint of the 1956 original. Dover Publications, Inc., New York, **pages** x+315. ISBN: 0-486-66444-9 (**backrefpage 30**).
- `frisch:95:turbulence` Frisch, Uriel (1995). *Turbulence*. The legacy of A. N. Kolmogorov. Cambridge University Press, Cambridge, **pages** xiv+296. ISBN: 0-521-45103-5 (**backrefpage 30**).
- `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, **pages** 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> (**backrefpage 30**).
- `friz.hairer:20:course` — ([2020] I2020). *A course on rough paths*. Universitext. With an introduction to regularity structures, Second edition of [3289027]. Springer, Cham, **pages** 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> (**backrefpage 31**).
- `friz.victoir:10:multidimensional` Friz, Peter K. **and** Nicolas B. Victoir (2010). *Multidimensional stochastic processes as rough paths*. **volume** 120. Cambridge Studies in Advanced Mathematics. Theory and applications. Cambridge University Press, Cambridge, **pages** 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> (**backrefpage 31**).
- `fukushima.oshima.ea:94:dirichlet` Fukushima, Masatoshi, Yoichi shima **and** Masayoshi Takeda (1994). *Dirichlet forms and symmetric Markov processes*. **volume** 19. De Gruyter Studies in Mathematics. Walter de Gruyter & Co., Berlin, **pages** x+392. ISBN: 3-11-011626-X. DOI: [10.1515/9783110889741](https://doi.org/10.1515/9783110889741). URL: <https://doi.org/10.1515/9783110889741> (**backrefpage 31**).
- `fulton:97:young` Fulton, William (1997). *Young tableaux*. **volume** 35. London Mathematical Society Student Texts. With applications to representation theory

- and geometry. Cambridge University Press, Cambridge, **pages** x+260. ISBN: 0-521-56144-2; 0-521-56724-6 (**backrefpage** 31).
- `gardiner:85:handbook` Gardiner, C. W. (1985). *Handbook of stochastic methods*. Second. **volume** 13. Springer Series in Synergetics. For physics, chemistry and the natural sciences. Springer-Verlag, Berlin, **pages** xx+442. ISBN: 3-540-15607-0; 3-540-61634-9 (**backrefpage** 32).
- `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, **pages** xviii+423 (**backrefpage** 32).
- `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, **pages** 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> (**backrefpage** 32).
- `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, **pages** 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> (**backrefpage** 32).
- `giacomini:07:random` Giacomini, Giambattista (2007). *Random polymer models*. Imperial College Press, London, **pages** 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> (**backrefpage** 32).
- `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, **pages** xiv+517. ISBN: 3-540-41160-7 (**backrefpage** 32).
- `glimm.jaffe:81:quantum` Glimm, James and Arthur Jaffe (1981). *Quantum physics*. A functional integral point of view. Springer-Verlag, New York-Berlin, **pages** xx+417. ISBN: 0-387-90562-6 (**backrefpage** 33).
- `glimm.jaffe:87:quantum` — (1987). *Quantum physics*. Second. A functional integral point of view. Springer-Verlag, New York, **pages** 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> (**backrefpage** 33).
- `godreche:92:solids` Godrèche, C. (1992). *Solids far from equilibrium*. **volume** 1. Collection Aléa-Saclay: Monographs and Texts in Statistical Physics. Cambridge University Press, Cambridge, **pages** xvi+588. ISBN: 0-521-41170-X (**backrefpage** 33).
- `godsil.royle:01:algebraic` Godsil, Chris and Gordon Royle (2001). *Algebraic graph theory*. **volume** 207. Graduate Texts in Mathematics. Springer-Verlag, New York, **pages** 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> (**backrefpage** 33).
- `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, **pages** xlvii+1163. ISBN: 0-12-294757-6 (**backrefpage** 33).

- `grafakos:14:classical` Grafakos, Loukas (2014a). *Classical Fourier analysis*. Third. **volume** 249. Graduate Texts in Mathematics. Springer, New York, **pages** xviii+638. ISBN: 978-1-4939-1193-6; 978-1-4939-1194-3. DOI: [10.1007/978-1-4939-1194-3](https://doi.org/10.1007/978-1-4939-1194-3). URL: <https://doi.org/10.1007/978-1-4939-1194-3> (**backrefpage 33**).
- `grafakos:14:modern` — (2014b). *Modern Fourier analysis*. Third. **volume** 250. Graduate Texts in Mathematics. Springer, New York, **pages** xvi+624. ISBN: 978-1-4939-1229-2; 978-1-4939-1230-8. DOI: [10.1007/978-1-4939-1230-8](https://doi.org/10.1007/978-1-4939-1230-8). URL: <https://doi.org/10.1007/978-1-4939-1230-8> (**backrefpage 33**).
- `grimmett:99:percolation` Grimmett, Geoffrey (1999). *Percolation*. Second. **volume** 321. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, **pages** xiv+444. ISBN: 3-540-64902-6. DOI: [10.1007/978-3-662-03981-6](https://doi.org/10.1007/978-3-662-03981-6). URL: <https://doi.org/10.1007/978-3-662-03981-6> (**backrefpage 33**).
- `grisvard:85:elliptic` Grisvard, Pierre (1985). *Elliptic problems in nonsmooth domains*. **volume** 24. Monographs and Studies in Mathematics. Pitman (Advanced Publishing Program), Boston, MA, **pages** xiv+410. ISBN: 0-273-08647-2 (**backrefpage 33**).
- `gromak.laine.ea:02:painleve` Gromak, Valerii I., Ilpo Laine and Shun Shimomura (2002). *Painlevé differential equations in the complex plane*. **volume** 28. De Gruyter Studies in Mathematics. Walter de Gruyter & Co., Berlin, **pages** viii+303. ISBN: 3-11-017379-4. DOI: [10.1515/9783110198096](https://doi.org/10.1515/9783110198096). URL: <https://doi.org/10.1515/9783110198096> (**backrefpage 33**).
- `gu:14:probabilistic` Gu, Yu (2014). *Probabilistic Approaches to Partial Differential Equations with Large Random Potentials*. Thesis (Ph.D.)—Columbia University. ProQuest LLC, Ann Arbor, MI, **page** 143. ISBN: 978-1303-89646-0. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqm&rft_dat=xri:pqdiss:3619978 (**backrefpage 33**).
- `hahn.ozisik:12:heat` Hahn, David W. and M. Necati Özisik (2012). *Heat Conduction*. 3rd. Wiley. ISBN: 9781118330111. URL: <https://books.google.com/books?id=C9qwb9Vmy8C> (**backrefpage 35**).
- `haraux:81:nonlinear` Haraux, Alain (1981). *Nonlinear evolution equations—global behavior of solutions*. **volume** 841. Lecture Notes in Mathematics. Springer-Verlag, Berlin-New York, **pages** xii+313. ISBN: 3-540-10563-8 (**backrefpage 36**).
- `henkel:99:conformal` Henkel, Malte (1999). *Conformal invariance and critical phenomena*. Texts and Monographs in Physics. Springer-Verlag, Berlin, **pages** xviii+417. ISBN: 3-540-65321-X. DOI: [10.1007/978-3-662-03937-3](https://doi.org/10.1007/978-3-662-03937-3). URL: <https://doi.org/10.1007/978-3-662-03937-3> (**backrefpage 37**).
- `henrot.pierre:05:variation` Henrot, Antoine and Michel Pierre (2005). *Variation et optimisation de formes*. **volume** 48. Mathématiques & Applications (Berlin) [Mathematics & Applications]. Une analyse géométrique. [A geometric analysis]. Springer, Berlin, **pages** xii+334. ISBN: 978-3-540-26211-4; 3-540-26211-3. DOI: [10.1007/3-540-37689-5](https://doi.org/10.1007/3-540-37689-5). URL: <https://doi.org/10.1007/3-540-37689-5> (**backrefpage 37**).
- `henry:81:geometric` Henry, Daniel (1981). *Geometric theory of semilinear parabolic equations*. **volume** 840. Lecture Notes in Mathematics. Springer-Verlag, Berlin-New York, **pages** iv+348. ISBN: 3-540-10557-3 (**backrefpage 37**).
- `hida.kuo.ea:93:white` Hida, Takeyuki and others (1993). *White noise*. **volume** 253. Mathematics and its Applications. An infinite-dimensional calculus. Kluwer Academic Publishers Group, Dordrecht, **pages** 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> (**backrefpage 37**).
- hilfer:00:applications** Hilfer, R. (2000). *Applications of fractional calculus in physics*. World Scientific Publishing Co., Inc., River Edge, NJ, **pages** viii+463. ISBN: 981-02-3457-0. DOI: [10.1142/9789812817747](https://doi.org/10.1142/9789812817747). URL: <https://doi.org/10.1142/9789812817747> (**backrefpage 37**).
- holden.oksendal.ea:96:stochastic** Holden, Helge, Bernt Øksendal **and** others (1996). *Stochastic partial differential equations*. Probability and its Applications. A modeling, white noise functional approach. Birkhäuser Boston, Inc., Boston, MA, **pages** 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> (**backrefpage 37**).
- holden.oksendal.ea:10:stochastic** — (2010). *Stochastic partial differential equations*. Second. Universitext. A modeling, white noise functional approach. Springer, New York, **pages** 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> (**backrefpage 37**).
- hollander:09:random** Hollander, Frank den (2009). *Random polymers*. **volume** 1974. Lecture Notes in Mathematics. Lectures from the 37th Probability Summer School held in Saint-Flour, 2007. Springer-Verlag, Berlin, **pages** 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> (**backrefpage 37**).
- hu:15:fractional** Hu, Guannan (2015). *Fractional diffusion in Gaussian noisy environment*. Thesis (Ph.D.)—University of Kansas. ProQuest LLC, Ann Arbor, MI, **page** 121. ISBN: 978-1339-43299-1. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqm&rft_dat=xri:pqdiss:10005032 (**backrefpage 38**).
- hu:92:existence** Hu, Yao Zhong (1992a). *Existence de traces dans les développements en chaos de Wiener*. **volume** 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, **page** 77 (**backrefpage 38**).
- hu:17:analysis** Hu, Yaozhong (2017). *Analysis on Gaussian spaces*. World Scientific Publishing Co. Pte. Ltd., Hackensack, NJ, **pages** xi+470. ISBN: 978-981-3142-17-6 (**backrefpage 39**).
- 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, **page** 294. ISBN: 978-1321-81057-8. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqm&rft_dat=xri:pqdiss:3706836 (**backrefpage 40**).
- ikeda.nualart.ea:12:malliavin** Ikeda, Nobuyuki, David Nualart **and** Daniel W. Stroock (2012). *Malliavin calculus at Saint-Flour*. Probability at Saint-Flour. Springer, Heidelberg, **pages** xiii+346. ISBN: 978-3-642-25931-9 (**backrefpage 41**).
- ikeda.watanabe:81:stochastic** Ikeda, Nobuyuki **and** Shinzo Watanabe (1981). *Stochastic differential equations and diffusion processes*. **volume** 24. North-Holland Mathematical Library. North-Holland Publishing Co., Amsterdam-New York; Kodansha, Ltd., Tokyo, **pages** xiv+464. ISBN: 0-444-86172-6 (**backrefpage 41**).

ikedada.watanabe:89:stochastic

Ikeda, Nobuyuki **and** Shinzo Watanabe (1989). *Stochastic differential equations and diffusion processes*. Second. **volume** 24. North-Holland Mathematical Library. North-Holland Publishing Co., Amsterdam; Kodansha, Ltd., Tokyo, **pages** xvi+555. ISBN: 0-444-87378-3 (**backrefpage** 41).

ince:44:ordinary

Ince, E. L. (1944). *Ordinary Differential Equations*. Dover Publications, New York, **pages** viii+558 (**backrefpage** 41).

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, **pages** xv+321 (**backrefpage** 41).

jacod:79:calcul

Jacod, Jean (1979). *Calcul stochastique et problèmes de martingales*. **volume** 714. Lecture Notes in Mathematics. Springer, Berlin, **pages** x+539. ISBN: 3-540-09253-6 (**backrefpage** 41).

jacod.shiryaev:87:limit

Jacod, Jean **and** Albert N. Shiryaev (1987). *Limit theorems for stochastic processes*. **volume** 288. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, **pages** 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> (**backrefpage** 41).

janson:97:gaussian

Janson, Svante (1997). *Gaussian Hilbert spaces*. **volume** 129. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, **pages** x+340. ISBN: 0-521-56128-0. DOI: [10.1017/CB09780511526169](https://doi.org/10.1017/CB09780511526169). URL: <https://doi.org/10.1017/CB09780511526169> (**backrefpage** 41).

john:91:partial

John, Fritz (1991). *Partial differential equations*. fourth. **volume** 1. Applied Mathematical Sciences. Springer-Verlag, New York, **pages** x+249. ISBN: 0-387-90609-6 (**backrefpage** 42).

kahane:85:some

Kahane, Jean-Pierre (1985a). *Some random series of functions*. Second. **volume** 5. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, **pages** xiv+305. ISBN: 0-521-24966-X; 0-521-45602-9 (**backrefpage** 42).

kallenberg:02:foundations

Kallenberg, Olav (2002). *Foundations of modern probability*. Second. Probability and its Applications (New York). Springer-Verlag, New York, **pages** 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> (**backrefpage** 42).

kallianpur:80:stochastic

Kallianpur, Gopinath (1980). *Stochastic filtering theory*. **volume** 13. Applications of Mathematics. Springer-Verlag, New York-Berlin, **pages** xvi+316. ISBN: 0-387-90445-X (**backrefpage** 42).

kallianpur.xiong:95:stochastic

Kallianpur, Gopinath **and** Jie Xiong (1995). *Stochastic differential equations in infinite-dimensional spaces*. **volume** 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, **pages** vi+342. ISBN: 0-940600-38-2 (**backrefpage** 42).

kalton.peck.ea:84:f-space

Kalton, N. J., N. T. Peck **and** James W. Roberts (1984). *An F -space sampler*. **volume** 89. London Mathematical Society Lecture Note Series. Cambridge University Press, Cambridge, **pages** xii+240. ISBN: 0-521-27585-7. DOI: [10.1017/CB09780511662447](https://doi.org/10.1017/CB09780511662447). URL: <https://doi.org/10.1017/CB09780511662447> (**backrefpage** 42).

karatzas.shreve:91:brownian

Karatzas, Ioannis **and** Steven E. Shreve (1991). *Brownian motion and stochastic calculus*. Second. **volume** 113. Graduate Texts in Mathematics.

Springer-Verlag, New York, **pages** 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> (**backrefpage** 42).

karczevska:07:convolution

Karczevska, Anna (2007). *Convolution type stochastic Volterra equations*. **volume** 10. Lecture Notes in Nonlinear Analysis. Juliusz Schauder Center for Nonlinear Studies, Toru, **page** 101. ISBN: 978-83-231-2116-9 (**backrefpage** 42).

kato:76:perturbation

Kato, Tosio (1976). *Perturbation theory for linear operators*. Second. Grundlehren der Mathematischen Wissenschaften, Band 132. Springer-Verlag, Berlin-New York, **pages** xxi+619 (**backrefpage** 42).

kato:95:perturbation

— (1995). *Perturbation theory for linear operators*. Classics in Mathematics. Reprint of the 1980 edition. Springer-Verlag, Berlin, **pages** xxii+619. ISBN: 3-540-58661-X (**backrefpage** 42).

katznelson:68:introduction

Katznelson, Yitzhak (1968). *An introduction to harmonic analysis*. John Wiley & Sons, Inc., New York-London-Sydney, **pages** xiv+264 (**backrefpage** 42).

keener:00:principles

Keener, James P. (2000). *Principles of applied mathematics*. Revised. Transformation and approximation. Perseus Books, Advanced Book Program, Cambridge, MA, **pages** xx+603. ISBN: 0-7382-0129-4 (**backrefpage** 43).

kenig:94:harmonic

Kenig, Carlos E. (1994). *Harmonic analysis techniques for second order elliptic boundary value problems*. **volume** 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, **pages** 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> (**backrefpage** 43).

kevorkian:00:partial

Kevorkian, J. (2000). *Partial differential equations*. Second. **volume** 35. Texts in Applied Mathematics. Analytical solution techniques. Springer-Verlag, New York, **pages** 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> (**backrefpage** 43).

hasminskii:12:stochastic

Hasminskii, Rafail (2012). *Stochastic stability of differential equations*. second. **volume** 66. Stochastic Modelling and Applied Probability. With contributions by G. N. Milstein and M. B. Nevelson. Springer, Heidelberg, **pages** xviii+339. ISBN: 978-3-642-23279-4. DOI: [10.1007/978-3-642-23280-0](https://doi.org/10.1007/978-3-642-23280-0). URL: <https://doi.org/10.1007/978-3-642-23280-0> (**backrefpage** 43).

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, **page** 96. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:9006389 (**backrefpage** 43).

khoshnevisan:02:multiparameter

— (2002). *Multiparameter processes*. Springer Monographs in Mathematics. An introduction to random fields. Springer-Verlag, New York, **pages** xx+584. ISBN: 0-387-95459-7. DOI: [10.1007/b97363](https://doi.org/10.1007/b97363). URL: <https://doi.org/10.1007/b97363> (**backrefpage** 43).

khoshnevisan:07:probability

— (2007). *Probability*. **volume** 80. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage** 43).

khoshnevisan:14:analysis

Khoshnevisan, Davar (2014). *Analysis of stochastic partial differential equations*. **volume** 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, **pages** 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> ([backrefpage 43](#)).

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, **pages** 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> ([backrefpage 44](#)).

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) ([backrefpage 44](#)).

kilbas.saigo:04:h-transforms

Kilbas, Anatoly A. **and** Megumi Saigo (2004). *H-transforms*. **volume** 9. Analytical Methods and Special Functions. Theory and applications. Chapman & Hall/CRC, Boca Raton, FL, **pages** xii+389. ISBN: 0-415-29916-0. DOI: [10.1201/9780203487372](https://doi.org/10.1201/9780203487372). URL: <https://doi.org/10.1201/9780203487372> ([backrefpage 44](#)).

kilbas.srivastava.ea:06:theory

Kilbas, Anatoly A., Hari M. Srivastava **and** Juan J. Trujillo (2006). *Theory and applications of fractional differential equations*. **volume** 204. North-Holland Mathematics Studies. Elsevier Science B.V., Amsterdam, **pages** xvi+523. ISBN: 978-0-444-51832-3; 0-444-51832-0 ([backrefpage 44](#)).

kingman:93:poisson

Kingman, J. F. C. (1993). *Poisson processes*. **volume** 3. Oxford Studies in Probability. Oxford Science Publications. The Clarendon Press, Oxford University Press, New York, **pages** viii+104. ISBN: 0-19-853693-3 ([backrefpage 44](#)).

knight:81:essentials

Knight, Frank B. (1981). *Essentials of Brownian motion and diffusion*. Mathematical Surveys, No. 18. American Mathematical Society, Providence, R.I., **pages** xiii+201. ISBN: 0-8218-1518-0 ([backrefpage 45](#)).

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., **pages** ix+129 ([backrefpage 45](#)).

konig:16:parabolic

König, Wolfgang (2016). *The parabolic Anderson model*. Pathways in Mathematics. Random walk in random potential. Birkhäuser/Springer, [Cham], **pages** 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> ([backrefpage 45](#)).

korevaar:04:tauberian

Korevaar, Jacob (2004). *Tauberian theory*. **volume** 329. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. A century of developments. Springer-Verlag, Berlin, **pages** 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> ([backrefpage 45](#)).

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, **pages** 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> ([backrefpage 45](#)).

- kotelenez:08:stochastic Kotelenez, Peter (2008). *Stochastic ordinary and stochastic partial differential equations*. **volume** 58. Stochastic Modelling and Applied Probability. Transition from microscopic to macroscopic equations. Springer, New York, **pages** x+458. ISBN: 978-0-387-74316-5 (**backrefpage** 45).
- 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*. **volume** 52. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage** 45).
- krantz:93:geometric Krantz, Steven G. (1993). *Geometric analysis and function spaces*. **volume** 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, **pages** 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> (**backrefpage** 45).
- krylov.rockner.ea:99:stochastic Krylov, N. V., M. Röckner and J. Zabczyk (1999). *Stochastic PDE's and Kolmogorov equations in infinite dimensions*. **volume** 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, **pages** viii+213. ISBN: 3-540-66545-5. DOI: [10.1007/BFb0092416](https://doi.org/10.1007/BFb0092416). URL: <https://doi.org/10.1007/BFb0092416> (**backrefpage** 45).
- kumagai:14:random Kumagai, Takashi (2014). *Random walks on disordered media and their scaling limits*. **volume** 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, **pages** 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> (**backrefpage** 46).
- kunita:90:stochastic Kunita, Hiroshi (1990). *Stochastic flows and stochastic differential equations*. **volume** 24. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, **pages** xiv+346. ISBN: 0-521-35050-6 (**backrefpage** 46).
- kuo:75:gaussian Kuo, Hui Hsiung (1975). *Gaussian measures in Banach spaces*. Lecture Notes in Mathematics, Vol. 463. Springer-Verlag, Berlin-New York, **pages** vi+224 (**backrefpage** 46).
- kuo:06:introduction Kuo, Hui-Hsiung (2006). *Introduction to stochastic integration*. Universitext. Springer, New York, **pages** xiv+278. ISBN: 978-0387-28720-1; 0-387-28720-5 (**backrefpage** 46).
- kurtz:81:approximation Kurtz, Thomas G. (1981). *Approximation of population processes*. **volume** 36. CBMS-NSF Regional Conference Series in Applied Mathematics. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, Pa., **pages** vii+75. ISBN: 0-89871-169-X (**backrefpage** 46).
- kythe:19:handbook Kythe, Prem K. (2019). *Handbook of conformal mappings and applications*. CRC Press, Boca Raton, FL, **pages** xxxv+906. ISBN: 978-1-138-74847-7 (**backrefpage** 46).
- 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., **pages** xi+648 (**backrefpage** 46).

ladyzhenskaya:85:boundary	Ladyzhenskaya, O. A. (1985). <i>The boundary value problems of mathematical physics</i> . volume 49. Applied Mathematical Sciences. Translated from the Russian by Jack Lohwater [Arthur J. Lohwater]. Springer-Verlag, New York, pages xxx+322. ISBN: 0-387-90989-3. DOI: 10.1007/978-1-4757-4317-3 . URL: https://doi.org/10.1007/978-1-4757-4317-3 (backrefpage 46).
landau.lifshitz:58:quantum	Landau, L. D. and E. M. Lifshitz (1958). <i>Quantum mechanics: non-relativistic theory. Course of Theoretical Physics, Vol. 3</i> . 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; pages xii+515 (backrefpage 46).
landau.lifshitz:68:course	— (1968). <i>Course of theoretical physics. Vol. 5: Statistical physics</i> . enlarged. Translated from the Russian by J. B. Sykes and M. J. Kearsley. Pergamon Press, Oxford-Edinburgh-New York, pages xii+484 (backrefpage 46).
landkof:72:foundations	Landkof, N. S. (1972). <i>Foundations of modern potential theory</i> . Die Grundlehren der mathematischen Wissenschaften, Band 180. Translated from the Russian by A. P. Doohovskoy. Springer-Verlag, New York-Heidelberg, pages x+424 (backrefpage 46).
lawden:89:elliptic	Lawden, Derek F. (1989). <i>Elliptic functions and applications</i> . volume 80. Applied Mathematical Sciences. Springer-Verlag, New York, pages xiv+334. ISBN: 0-387-96965-9. DOI: 10.1007/978-1-4757-3980-0 . URL: https://doi.org/10.1007/978-1-4757-3980-0 (backrefpage 46).
le-gall:99:spatial	Le Gall, Jean-François (1999). <i>Spatial branching processes, random snakes and partial differential equations</i> . Lectures in Mathematics ETH Zürich. Birkhäuser Verlag, Basel, pages x+163. ISBN: 3-7643-6126-3. DOI: 10.1007/978-3-0348-8683-3 . URL: https://doi.org/10.1007/978-3-0348-8683-3 (backrefpage 47).
ledoux:01:concentration	Ledoux, Michel (2001). <i>The concentration of measure phenomenon</i> . volume 89. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, pages x+181. ISBN: 0-8218-2864-9. DOI: 10.1090/surv/089 . URL: https://doi.org/10.1090/surv/089 (backrefpage 47).
ledoux.talagrand:91:probability	Ledoux, Michel and Michel Talagrand (1991). <i>Probability in Banach spaces</i> . volume 23. Ergebnisse der Mathematik und ihrer Grenzgebiete (3) [Results in Mathematics and Related Areas (3)]. Isoperimetry and processes. Springer-Verlag, Berlin, pages xii+480. ISBN: 3-540-52013-9. DOI: 10.1007/978-3-642-20212-4 . URL: https://doi.org/10.1007/978-3-642-20212-4 (backrefpage 47).
lee:20:sample	Lee, Cheuk Yin (2020). <i>Sample Path Properties of Gaussian Random Fields and Stochastic Partial Differential Equations</i> . Thesis (Ph.D.)—Michigan State University. ProQuest LLC, Ann Arbor, MI, page 147. ISBN: 979-8617-04072-4. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqm&rft_dat=xri:pqdiss:27994271 (backrefpage 47).
lee:81:particle	Lee, T. D. (1981). <i>Particle physics and introduction to field theory</i> . volume 1. Contemporary Concepts in Physics. Translated from the Chinese. Harwood Academic Publishers, Chur, pages xvii+865. ISBN: 3-7186-0032-3; 3-7186-0033-1 (backrefpage 47).
leoni:17:first	Leoni, Giovanni (2017). <i>A first course in Sobolev spaces</i> . Second. volume 181. Graduate Studies in Mathematics. American Mathematical Society,

- Providence, RI, **pages** 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> (**backrefpage 47**).
- lieb.loss:01:analysis** Lieb, Elliott H. **and** Michael Loss (2001). *Analysis*. Second. **volume** 14. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage 48**).
- 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., **pages** xi+387. ISBN: 0-08-023073-3; 0-08-023072-5 (**backrefpage 48**).
- liggett:85:interacting** Liggett, Thomas M. (1985). *Interacting particle systems*. **volume** 276. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, New York, **pages** 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> (**backrefpage 48**).
- liggett:99:stochastic** — (1999). *Stochastic interacting systems: contact, voter and exclusion processes*. **volume** 324. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, **pages** 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> (**backrefpage 48**).
- liggett:05:interacting** — (2005). *Interacting particle systems*. Classics in Mathematics. Reprint of the 1985 original. Springer-Verlag, Berlin, **pages** xvi+496. ISBN: 3-540-22617-6. DOI: [10.1007/b138374](https://doi.org/10.1007/b138374). URL: <https://doi.org/10.1007/b138374> (**backrefpage 48**).
- lions:96:mathematical** Lions, Pierre-Louis (1996). *Mathematical topics in fluid mechanics. Vol. 1*. **volume** 3. Oxford Lecture Series in Mathematics and its Applications. Incompressible models, Oxford Science Publications. The Clarendon Press, Oxford University Press, New York, **pages** xiv+237. ISBN: 0-19-851487-5 (**backrefpage 48**).
- liu.rockner:15:stochastic** Liu, Wei **and** Michael Röckner (2015). *Stochastic partial differential equations: an introduction*. Universitext. Springer, Cham, **pages** 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> (**backrefpage 48**).
- logan:13:applied** Logan, J. David (2013). *Applied mathematics*. Fourth. John Wiley & Sons, Inc., Hoboken, NJ, **pages** xvi+658. ISBN: 978-1-118-47580-5 (**backrefpage 48**).
- lukacs:70:characteristic** Lukacs, Eugene (1970). *Characteristic functions*. Second edition, revised and enlarged. Hafner Publishing Co., New York, **pages** x+350 (**backrefpage 48**).
- 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, **pages** xviii+424. ISBN: 978-3-0348-0556-8; 978-3-0348-0557-5 (**backrefpage 49**).
- lyons.peres:16:probability** Lyons, Russell **and** Yuval Peres (2016). *Probability on trees and networks*. **volume** 42. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge University Press, New York, **pages** 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> (**backrefpage 49**).

- 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, **pages** 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> (**backrefpage 49**).
- lyons.caruana.ea:07:differential Lyons, Terry J., Michael Caruana **and** Thierry Lévy (2007). *Differential equations driven by rough paths*. **volume** 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, **pages** xviii+109. ISBN: 978-3-540-71284-8; 3-540-71284-4 (**backrefpage 49**).
- ma.rockner:92:introduction Ma, Zhi Ming **and** Michael Röckner (1992). *Introduction to the theory of (nonsymmetric) Dirichlet forms*. Universitext. Springer-Verlag, Berlin, **pages** 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> (**backrefpage 49**).
- 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, Oxford University Press, New York, **pages** x+475. ISBN: 0-19-853489-2 (**backrefpage 49**).
- 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, **pages** xii+475. ISBN: 978-0-19-873912-8 (**backrefpage 49**).
- 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, **page** 79. ISBN: 978-1267-38883-4. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqm&rft_dat=xri:pqdiss:3511287 (**backrefpage 49**).
- mainardi:10:fractional Mainardi, Francesco (2010). *Fractional calculus and waves in linear viscoelasticity*. An introduction to mathematical models. Imperial College Press, London, **pages** 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> (**backrefpage 49**).
- alliavin.thalmaier:06:stochastic Malliavin, Paul **and** Anton Thalmaier (2006). *Stochastic calculus of variations in mathematical finance*. Springer Finance. Springer-Verlag, Berlin, **pages** xii+142. ISBN: 978-3-540-43431-3; 3-540-43431-3 (**backrefpage 49**).
- marcus.rosen:06:markov Marcus, Michael B. **and** Jay Rosen (2006). *Markov processes, Gaussian processes, and local times*. **volume** 100. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, **pages** 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> (**backrefpage 49**).
- 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 (**backrefpage 49**).

massart:07:concentration

Massart, Pascal (2007). *Concentration inequalities and model selection*. **volume** 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, **pages** xiv+337. ISBN: 978-3-540-48497-4; 3-540-48497-3 (**backrefpage** 50).

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, **page** 144 (**backrefpage** 50).
— (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, **page** 144 (**backrefpage** 50).

matern:60:spatial*1

mattila:95:geometry

Mattila, Pertti (1995). *Geometry of sets and measures in Euclidean spaces*. **volume** 44. Cambridge Studies in Advanced Mathematics. Fractals and rectifiability. Cambridge University Press, Cambridge, **pages** 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> (**backrefpage** 50).

maz-ya.shaposhnikova:85:theory

Maz'ya, V. G. and T. O. Shaposhnikova (1985). *Theory of multipliers in spaces of differentiable functions*. **volume** 23. Monographs and Studies in Mathematics. Pitman (Advanced Publishing Program), Boston, MA, **pages** xiii+344. ISBN: 0-273-08638-3 (**backrefpage** 50).

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, **pages** xx+745. ISBN: 0-12-742830-5 (**backrefpage** 50).

mckean.moll:97:elliptic

McKean, Henry and Victor Moll (1997). *Elliptic curves*. Function theory, geometry, arithmetic. Cambridge University Press, Cambridge, **pages** 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> (**backrefpage** 50).

mehta:04:random

Mehta, Madan Lal (2004). *Random matrices*. Third. **volume** 142. Pure and Applied Mathematics (Amsterdam). Elsevier/Academic Press, Amsterdam, **pages** xviii+688. ISBN: 0-12-088409-7 (**backrefpage** 51).

metivier:82:semimartingales

Métivier, Michel (1982). *Semimartingales*. **volume** 2. de Gruyter Studies in Mathematics. A course on stochastic processes. Walter de Gruyter & Co., Berlin-New York, **pages** xi+287. ISBN: 3-11-008674-3 (**backrefpage** 51).

mezard.parisi.ea:87:spin

Mézard, Marc, Giorgio Parisi and Miguel Angel Virasoro (1987). *Spin glass theory and beyond*. **volume** 9. World Scientific Lecture Notes in Physics. World Scientific Publishing Co., Inc., Teaneck, NJ, **pages** xiv+461. ISBN: 9971-50-115-5; 9971-50-116-3 (**backrefpage** 51).

millers.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, **pages** xvi+366. ISBN: 0-471-58884-9 (**backrefpage** 51).

millers:71:nonlinear

Miller, Richard K. (1971). *Nonlinear Volterra integral equations*. Mathematics Lecture Note Series. W. A. Benjamin, Inc., Menlo Park, Calif., **pages** ix+468 (**backrefpage** 51).

mishura:08:stochastic

Mishura, Yuliya S. (2008). *Stochastic calculus for fractional Brownian motion and related processes*. **volume** 1929. Lecture Notes in Mathematics. Springer-Verlag, Berlin, **pages** 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> (**backrefpage** 52).

morse.feshbach:53:methods	Morse, Philip M. and Herman Feshbach (1953). <i>Methods of theoretical physics. 2 volumes</i> . McGraw-Hill Book Co., Inc., New York-Toronto-London, xxii+pp. 1–997 + xl, xviii+pp. 999–1978 (backrefpage 52).
morters.moser.ea:08:analysis	Mörters, Peter and others (2008). <i>Analysis and stochastics of growth processes and interface models</i> . Oxford University Press, Oxford, pages x+336. ISBN: 978-0-19-923925-2. DOI: 10.1093/acprof:oso/9780199239252.001.0001 . URL: https://doi.org/10.1093/acprof:oso/9780199239252.001.0001 (backrefpage 52).
mueller:79:extension	Mueller, Carl Eric (1979). <i>AN EXTENSION OF STRASSEN'S LAW AND SOME PROBABILISTIC RESULTS IN COMPLEX ANALYSIS</i> . Thesis (Ph.D.)–University of California, Berkeley. ProQuest LLC, Ann Arbor, MI, page 63. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:8000452 (backrefpage 53).
muirhead:82:aspects	Muirhead, Robb J. (1982). <i>Aspects of multivariate statistical theory</i> . Wiley Series in Probability and Mathematical Statistics. John Wiley & Sons, Inc., New York, pages xix+673. ISBN: 0-471-09442-0 (backrefpage 54).
muskhelishvili:92:singular	Muskhelishvili, N. I. (1992). <i>Singular integral equations</i> . 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, page 447. ISBN: 0-486-66893-2 (backrefpage 54).
mytnik.wachtel:16:regularity	Mytnik, Leonid and Vitali Wachtel (2016). <i>Regularity and irregularity of superprocesses with $(1+\beta)$-stable branching mechanism</i> . SpringerBriefs in Probability and Mathematical Statistics. Springer, Cham, pages 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 (backrefpage 54).
nane:06:iterated*2	Nane, Erkan (2006c). <i>Iterated Brownian motion: Lifetime asymptotics and isoperimetric-type inequalities</i> . Thesis (Ph.D.)–Purdue University. ProQuest LLC, Ann Arbor, MI, page 47. ISBN: 978-0542-86606-7. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:3232219 (backrefpage 54).
needham:97:visual	Needham, Tristan (1997). <i>Visual complex analysis</i> . The Clarendon Press, Oxford University Press, New York, pages xxiv+592. ISBN: 0-19-853447-7 (backrefpage 55).
neerven:92:adjoint	Neerven, Jan van (1992). <i>The adjoint of a semigroup of linear operators</i> . volume 1529. Lecture Notes in Mathematics. Springer-Verlag, Berlin, pages x+195. ISBN: 3-540-56260-5. DOI: 10.1007/BFb0085008 . URL: https://doi.org/10.1007/BFb0085008 (backrefpage 55).
nelson:67:dynamical	Nelson, Edward (1967). <i>Dynamical theories of Brownian motion</i> . Princeton University Press, Princeton, N.J., pages iii+142 (backrefpage 55).
vanlinna.paatero:69:introduction	Nevanlinna, Rolf and V. Paatero (1969). <i>Introduction to complex analysis</i> . Translated from the German by T. Kövari and G. S. Goodman. Addison-Wesley Publishing Co., Reading, Mass.-London-Don Mills, Ont., pages ix+348 (backrefpage 55).
niculescu.persson:18:convex	Niculescu, Constantin P. and Lars-Erik Persson (2018). <i>Convex functions and their applications</i> . CMS Books in Mathematics/Ouvrages de Mathématiques

- de la SMC. A contemporary approach, Second edition of [MR2178902]. Springer, Cham, **pages** xvii+415. ISBN: 978-3-319-78336-9; 978-3-319-78337-6. DOI: [10.1007/978-3-319-78337-6](https://doi.org/10.1007/978-3-319-78337-6). URL: <https://doi.org/10.1007/978-3-319-78337-6> (**backrefpage 55**).
- `nourdin:12:selected` Nourdin, Ivan (2012). *Selected aspects of fractional Brownian motion*. **volume** 4. Bocconi & Springer Series. Springer, Milan; Bocconi University Press, Milan, **pages** x+122. ISBN: 978-88-470-2822-7; 978-88-470-2823-4. DOI: [10.1007/978-88-470-2823-4](https://doi.org/10.1007/978-88-470-2823-4). URL: <https://doi.org/10.1007/978-88-470-2823-4> (**backrefpage 55**).
- `nourdin.peccati:12:normal` Nourdin, Ivan **and** Giovanni Peccati (2012). *Normal approximations with Malliavin calculus*. **volume** 192. Cambridge Tracts in Mathematics. From Stein's method to universality. Cambridge University Press, Cambridge, **pages** xiv+239. ISBN: 978-1-107-01777-1. DOI: [10.1017/CB09781139084659](https://doi.org/10.1017/CB09781139084659). URL: <https://doi.org/10.1017/CB09781139084659> (**backrefpage 55**).
- `nualart:95:malliavin` Nualart, David (1995b). *The Malliavin calculus and related topics*. Probability and its Applications (New York). Springer-Verlag, New York, **pages** xii+266. ISBN: 0-387-94432-X. DOI: [10.1007/978-1-4757-2437-0](https://doi.org/10.1007/978-1-4757-2437-0). URL: <https://doi.org/10.1007/978-1-4757-2437-0> (**backrefpage 57**).
- `nualart:06:malliavin` — (2006c). *The Malliavin calculus and related topics*. Second. Probability and its Applications (New York). Springer-Verlag, Berlin, **pages** xiv+382. ISBN: 978-3-540-28328-7; 3-540-28328-5 (**backrefpage 57**).
- `nualart:09:malliavin` — (2009b). *Malliavin calculus and its applications*. **volume** 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, **pages** viii+85. ISBN: 978-0-8218-4779-4. DOI: [10.1090/cbms/110](https://doi.org/10.1090/cbms/110). URL: <https://doi.org/10.1090/cbms/110> (**backrefpage 57**).
- `nualart.nualart:18:introduction` Nualart, David **and** Eulalia Nualart (2018). *Introduction to Malliavin calculus*. **volume** 9. Institute of Mathematical Statistics Textbooks. Cambridge University Press, Cambridge, **pages** xii+236. ISBN: 978-1-107-61198-6; 978-1-107-03912-4. DOI: [10.1017/9781139856485](https://doi.org/10.1017/9781139856485). URL: <https://doi.org/10.1017/9781139856485> (**backrefpage 58**).
- `oberhettinger:74:tables` Oberhettinger, Fritz (1974). *Tables of Mellin transforms*. Springer-Verlag, New York-Heidelberg, **pages** v+275 (**backrefpage 59**).
- `oberhettinger.badii:73:tables` Oberhettinger, Fritz **and** Larry Badii (1973). *Tables of Laplace transforms*. Springer-Verlag, New York-Heidelberg, **pages** vii+428 (**backrefpage 59**).
- `oldham.myland.ea:09:atlas` Oldham, Keith, Jan Myland **and** Jerome Spanier (2009). *An atlas of functions*. Second. With Equator, the atlas function calculator, With 1 CD-ROM (Windows). Springer, New York, **pages** xii+748. ISBN: 978-0-387-48806-6. DOI: [10.1007/978-0-387-48807-3](https://doi.org/10.1007/978-0-387-48807-3). URL: <https://doi.org/10.1007/978-0-387-48807-3> (**backrefpage 59**).
- `olver:97:asymptotics` Olver, Frank W. J. (1997). *Asymptotics and special functions*. AKP Classics. Reprint of the 1974 original [Academic Press, New York; MR0435697 (55 #8655)]. A K Peters, Ltd., Wellesley, MA, **pages** xviii+572. ISBN: 1-56881-069-5 (**backrefpage 60**).
- `olver.lozier.ea:10:nist` Olver, Frank W. J. **and others** (2010). *NIST handbook of mathematical functions*. 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, **pages** xvi+951. ISBN: 978-0-521-14063-8 (**backrefpage 60**).

- ouhabaz:05:analysis Ouhabaz, El Maati (2005). *Analysis of heat equations on domains*. **volume** 31. London Mathematical Society Monographs Series. Princeton University Press, Princeton, NJ, **pages** xiv+284. ISBN: 0-691-12016-1 (**backrefpage** 60).
- ouyang:09:asymptotics Ouyang, Cheng (2009). *Asymptotics of implied volatility in local volatility models*. Thesis (Ph.D.)—Northwestern University. ProQuest LLC, Ann Arbor, MI, **page** 69. ISBN: 978-1109-15002-5. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:3355709 (**backrefpage** 60).
- henko:13:sherrington-kirkpatrick Panchenko, Dmitry (2013b). *The Sherrington-Kirkpatrick model*. Springer Monographs in Mathematics. Springer, New York, **pages** xii+156. ISBN: 978-1-4614-6288-0; 978-1-4614-6289-7. DOI: [10.1007/978-1-4614-6289-7](https://doi.org/10.1007/978-1-4614-6289-7). URL: <https://doi.org/10.1007/978-1-4614-6289-7> (**backrefpage** 60).
- peccati.taqu:11:wiener Peccati, Giovanni **and** Murad S. Taqu (2011). *Wiener chaos: moments, cumulants and diagrams*. **volume** 1. Bocconi & Springer Series. A survey with computer implementation, Supplementary material available online. Springer, Milan; Bocconi University Press, Milan, **pages** xiv+274. ISBN: 978-88-470-1678-1. DOI: [10.1007/978-88-470-1679-8](https://doi.org/10.1007/978-88-470-1679-8). URL: <https://doi.org/10.1007/978-88-470-1679-8> (**backrefpage** 61).
- 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, **pages** xvi+392. ISBN: 0-387-98616-2. DOI: [10.1007/978-1-4612-0537-1](https://doi.org/10.1007/978-1-4612-0537-1). URL: <https://doi.org/10.1007/978-1-4612-0537-1> (**backrefpage** 61).
- peszat.zabczyk:07:stochastic Peszat, S. **and** J. Zabczyk (2007). *Stochastic partial differential equations with Lévy noise*. **volume** 113. Encyclopedia of Mathematics and its Applications. An evolution equation approach. Cambridge University Press, Cambridge, **pages** xii+419. ISBN: 978-0-521-87989-7. DOI: [10.1017/CB09780511721373](https://doi.org/10.1017/CB09780511721373). URL: <https://doi.org/10.1017/CB09780511721373> (**backrefpage** 61).
- petersen:83:ergodic Petersen, Karl (1983). *Ergodic theory*. **volume** 2. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, **pages** xii+329. ISBN: 0-521-23632-0. DOI: [10.1017/CB09780511608728](https://doi.org/10.1017/CB09780511608728). URL: <https://doi.org/10.1017/CB09780511608728> (**backrefpage** 61).
- petersen:89:ergodic — (1989). *Ergodic theory*. **volume** 2. Cambridge Studies in Advanced Mathematics. Corrected reprint of the 1983 original. Cambridge University Press, Cambridge, **pages** xii+329. ISBN: 0-521-38997-6 (**backrefpage** 61).
- pietsch:78:operator Pietsch, Albrecht (1978). *Operator ideals*. **volume** 16. Mathematische Monographien [Mathematical Monographs]. VEB Deutscher Verlag der Wissenschaften, Berlin, **page** 451 (**backrefpage** 61).
- 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 (**backrefpage** 61).
- podlubny:99:fractional Podlubny, Igor (1999). *Fractional differential equations*. **volume** 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, **pages** xxiv+340. ISBN: 0-12-558840-2 (**backrefpage** 62).

polya.szego:70:aufgaben	Pólya, Georg and Gábor Szeg (1970). <i>Aufgaben und Lehrsätze aus der Analysis. Band I: Reihen, Integralrechnung, Funktionentheorie</i> . Heidelberger Taschenbücher, Band 73. Vierte Auflage. Springer-Verlag, Berlin-New York, pages xvi+338 (backrefpage 62).
polyanin:02:handbook	Polyanin, Andrei D. (2002). <i>Handbook of linear partial differential equations for engineers and scientists</i> . Chapman & Hall/CRC, Boca Raton, FL, pages xviii+781. ISBN: 1-58488-299-9 (backrefpage 62).
polyanin.nazaikinskii:16:handbook	Polyanin, Andrei D. and Vladimir E. Nazaikinskii (2016). <i>Handbook of linear partial differential equations for engineers and scientists</i> . Second. CRC Press, Boca Raton, FL, pages xxxiv+1609. ISBN: 978-1-4665-8145-6. DOI: 10.1201/b19056 . URL: https://doi.org/10.1201/b19056 (backrefpage 62).
prevot.rockner:07:concise	Prévôt, Claudia and Michael Röckner (2007). <i>A concise course on stochastic partial differential equations</i> . volume 1905. Lecture Notes in Mathematics. Springer, Berlin, pages vi+144. ISBN: 978-3-540-70780-6; 3-540-70780-8 (backrefpage 62).
protter.weinberger:84:maximum	Protter, Murray H. and Hans F. Weinberger (1984). <i>Maximum principles in differential equations</i> . Corrected reprint of the 1967 original. Springer-Verlag, New York, pages x+261. ISBN: 0-387-96068-6. DOI: 10.1007/978-1-4612-5282-5 . URL: https://doi.org/10.1007/978-1-4612-5282-5 (backrefpage 62).
pruss:93:evolutionary	Prüss, Jan (1993). <i>Evolutionary integral equations and applications</i> . Modern Birkhäuser Classics. [2012] reprint of the 1993 edition. Birkhäuser/Springer Basel AG, Basel, pages xxvi+366. ISBN: 978-3-0348-0498-1. DOI: 10.1007/978-3-0348-8570-6 . URL: https://doi.org/10.1007/978-3-0348-8570-6 (backrefpage 62).
quastel:90:diffusion	Quastel, Jeremy Daniel (1990). <i>Diffusion of colour in the simple exclusion process</i> . Thesis (Ph.D.)—New York University. ProQuest LLC, Ann Arbor, MI, page 80. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:9102547 (backrefpage 63).
quittner.souplet:19:superlinear	Quittner, Pavol and Philippe Souplet (2019). <i>Superlinear parabolic problems</i> . Birkhäuser Advanced Texts: Basler Lehrbücher. [Birkhäuser Advanced Texts: Basel Textbooks]. Blow-up, global existence and steady states, Second edition of [MR2346798]. Birkhäuser/Springer, Cham, pages xvi+725. ISBN: 978-3-030-18220-5; 978-3-030-18222-9. DOI: 10.1007/978-3-030-18222-9 . URL: https://doi.org/10.1007/978-3-030-18222-9 (backrefpage 63).
rao.bhimasankaram:00:linear	Rao, A. Ramachandra and P. Bhimasankaram (2000). <i>Linear algebra</i> . Second. volume 19. Texts and Readings in Mathematics. Hindustan Book Agency, New Delhi, pages xiv+414. ISBN: 81-85931-26-7 (backrefpage 63).
rassoul-gha.seppalainen:15:course	Rassoul-Agha, Firas and Timo Seppäläinen (2015). <i>A course on large deviations with an introduction to Gibbs measures</i> . volume 162. Graduate Studies in Mathematics. American Mathematical Society, Providence, RI, pages xiv+318. ISBN: 978-0-8218-7578-0. DOI: 10.1090/gsm/162 . URL: https://doi.org/10.1090/gsm/162 (backrefpage 63).
reed.simon:75:methods	Reed, Michael and Barry Simon (1975). <i>Methods of modern mathematical physics. II. Fourier analysis, self-adjointness</i> . Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pages xv+361 (backrefpage 63).

reed.simon:78:methods	Reed, Michael and Barry Simon (1978). <i>Methods of modern mathematical physics. IV. Analysis of operators</i> . Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pages xv+396. ISBN: 0-12-585004-2 (backrefpage 63).
reed.simon:79:methods	— (1979). <i>Methods of modern mathematical physics. III. Scattering theory</i> . Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pages xv+463. ISBN: 0-12-585003-4 (backrefpage 63).
reed.simon:80:methods	— (1980). <i>Methods of modern mathematical physics. I. Second. Functional analysis</i> . Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], New York, pages xv+400. ISBN: 0-12-585050-6 (backrefpage 63).
resnick:87:extreme	Resnick, Sidney I. (1987). <i>Extreme values, regular variation, and point processes</i> . volume 4. Applied Probability. A Series of the Applied Probability Trust. Springer-Verlag, New York, pages xii+320. ISBN: 0-387-96481-9. DOI: 10.1007/978-0-387-75953-1 . URL: https://doi.org/10.1007/978-0-387-75953-1 (backrefpage 63).
revuz.yor:91:continuous	Revuz, Daniel and Marc Yor (1991). <i>Continuous martingales and Brownian motion</i> . volume 293. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pages x+533. ISBN: 3-540-52167-4. DOI: 10.1007/978-3-662-21726-9 . URL: https://doi.org/10.1007/978-3-662-21726-9 (backrefpage 63).
revuz.yor:94:continuous	— (1994). <i>Continuous martingales and Brownian motion</i> . Second. volume 293. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pages xii+560. ISBN: 3-540-57622-3 (backrefpage 64).
revuz.yor:99:continuous	— (1999). <i>Continuous martingales and Brownian motion</i> . Third. volume 293. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin, pages xiv+602. ISBN: 3-540-64325-7. DOI: 10.1007/978-3-662-06400-9 . URL: https://doi.org/10.1007/978-3-662-06400-9 (backrefpage 64).
robeva:97:sharp	Robeva, Raina Stefanova (1997). <i>The sharp Markov property for Gaussian random fields and a problem of spectral synthesis in certain function spaces</i> . Thesis (Ph.D.)—University of Virginia. ProQuest LLC, Ann Arbor, MI, page 141. ISBN: 978-0591-33604-7. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:9724645 (backrefpage 64).
rockafellar:70:convex	Rockafellar, R. Tyrrell (1970). <i>Convex analysis</i> . Princeton Mathematical Series, No. 28. Princeton University Press, Princeton, N.J., pages xviii+451 (backrefpage 64).
rodino:93:linear	Rodino, Luigi (1993). <i>Linear partial differential operators in Gevrey spaces</i> . World Scientific Publishing Co., Inc., River Edge, NJ, pages x+251. ISBN: 981-02-0845-6. DOI: 10.1142/9789814360036 . URL: https://doi.org/10.1142/9789814360036 (backrefpage 64).
rogers.williams:00:diffusions	Rogers, L. C. G. and David Williams (2000). <i>Diffusions, Markov processes, and martingales. Vol. 2</i> . Cambridge Mathematical Library. Itô calculus, Reprint of the second (1994) edition. Cambridge University Press, Cambridge, pages xiv+480. ISBN: 0-521-77593-0. DOI: 10.1017/CB09781107590120 . URL: https://doi.org/10.1017/CB09781107590120 (backrefpage 64).

- royden:63:real Royden, H. L. (1963). *Real analysis*. The Macmillan Company, New York; Collier Macmillan Ltd., London, **pages** xvi+284 (**backrefpage** 64).
- 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, **pages** ix+201. ISBN: 0-387-90708-4 (**backrefpage** 64).
- rozovski:90:stochastic Rozovski, B. L. (1990). *Stochastic evolution systems*. **volume** 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, **pages** 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> (**backrefpage** 64).
- rudin:87:real Rudin, Walter (1987). *Real and complex analysis*. Third. McGraw-Hill Book Co., New York, **pages** xiv+416. ISBN: 0-07-054234-1 (**backrefpage** 64).
- rudin:91:functional — (1991). *Functional analysis*. Second. International Series in Pure and Applied Mathematics. McGraw-Hill, Inc., New York, **pages** xviii+424. ISBN: 0-07-054236-8 (**backrefpage** 64).
- runst.sickel:96:sobolev Runst, Thomas and Winfried Sickel (1996). *Sobolev spaces of fractional order, Nemytskij operators, and nonlinear partial differential equations*. **volume** 3. De Gruyter Series in Nonlinear Analysis and Applications. Walter de Gruyter & Co., Berlin, **pages** x+547. ISBN: 3-11-015113-8. DOI: [10.1515/9783110812411](https://doi.org/10.1515/9783110812411). URL: <https://doi.org/10.1515/9783110812411> (**backrefpage** 64).
- sagan:01:symmetric Sagan, Bruce E. (2001). *The symmetric group*. Second. **volume** 203. Graduate Texts in Mathematics. Representations, combinatorial algorithms, and symmetric functions. Springer-Verlag, New York, **pages** 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> (**backrefpage** 65).
- 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, **page** 141. ISBN: 978-1321-88288-9. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqm&rft_dat=xri:pqdiss:3711843 (**backrefpage** 65).
- arskii.galaktionov.ea:95:blow-up Samarskii, Alexander A. and others (1995). *Blow-up in quasilinear parabolic equations*. **volume** 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, **pages** 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> (**backrefpage** 65).
- 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, **pages** xxxvi+976. ISBN: 2-88124-864-0 (**backrefpage** 65).
- 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, **pages** viii+162. ISBN: 2-940222-06-1; 0-8493-4030-6 (**backrefpage** 65).
- sato:99:levy Sato, Ken-iti (1999). *Lévy processes and infinitely divisible distributions*. **volume** 68. Cambridge Studies in Advanced Mathematics. Translated from the 1990 Japanese original, Revised by the author. Cambridge

University Press, Cambridge, **pages** xii+486. ISBN: 0-521-55302-4 (**backrefpage** 66).

sato:13:levy

Sato, Ken-iti (2013). *Lévy processes and infinitely divisible distributions*. **volume** 68. Cambridge Studies in Advanced Mathematics. Translated from the 1990 Japanese original, Revised edition of the 1999 English translation. Cambridge University Press, Cambridge, **pages** xiv+521. ISBN: 978-1-107-65649-9 (**backrefpage** 66).

schilling.song.ea:10:bernstein

Schilling, René L., Renming Song and Zoran Vondraek (2010). *Bernstein functions*. **volume** 37. De Gruyter Studies in Mathematics. Theory and applications. Walter de Gruyter & Co., Berlin, **pages** xii+313. ISBN: 978-3-11-021530-4 (**backrefpage** 66).

schulman:81:techniques

Schulman, Lawrence S. (1981). *Techniques and applications of path integration*. A Wiley-Interscience Publication. John Wiley & Sons, Inc., New York, **pages** xv+359. ISBN: 0-471-76450-7 (**backrefpage** 66).

seppalainen:91:large

Seppalainen, Timo Olavi (1991). *Large deviations for processes with stationarily random distributions*. Thesis (Ph.D.)—University of Minnesota. ProQuest LLC, Ann Arbor, MI, **page** 201. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:9130200 (**backrefpage** 66).

seppalainen:10:current

Seppäläinen, Timo (2010). *Current fluctuations for stochastic particle systems with drift in one spatial dimension*. **volume** 18. Ensaios Matemáticos [Mathematical Surveys]. Sociedade Brasileira de Matemática, Rio de Janeiro, **pages** ii+81. ISBN: 978-85-85818-44-9 (**backrefpage** 66).

shi:15:branching

Shi, Zhan (2015). *Branching random walks*. **volume** 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, **pages** 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> (**backrefpage** 67).

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., **pages** xx+392 (**backrefpage** 67).

simon:79:functional

— (1979). *Functional integration and quantum physics*. **volume** 86. Pure and Applied Mathematics. Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], New York-London, **pages** ix+296. ISBN: 0-12-644250-9 (**backrefpage** 67).

simon:05:trace

— (2005). *Trace ideals and their applications*. Second. **volume** 120. Mathematical Surveys and Monographs. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage** 67).

smoller:83:shock

Smoller, Joel (1983). *Shock waves and reaction-diffusion equations*. **volume** 258. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, New York-Berlin, **pages** xxi+581. ISBN: 0-387-90752-1 (**backrefpage** 67).

spohn:12:large

Spohn, H. (2012). *Large scale dynamics of interacting particles*. Theoretical and Mathematical Physics. Springer Berlin Heidelberg. ISBN: 9783642843716 (**backrefpage** 68).

srivastava.choi:01:series

Srivastava, H. M. and Junesang Choi (2001). *Series associated with the zeta and related functions*. Kluwer Academic Publishers, Dordrecht,

- pages 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> (**backrefpage 68**).
- stanley:12:enumerative** Stanley, Richard P. (2012). *Enumerative combinatorics. Volume 1*. Second. **volume 49**. Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, **pages** xiv+626. ISBN: 978-1-107-60262-5 (**backrefpage 68**).
- 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., **pages** xiv+290 (**backrefpage 68**).
- stein:93:harmonic** — (1993). *Harmonic analysis: real-variable methods, orthogonality, and oscillatory integrals*. **volume 43**. Princeton Mathematical Series. With the assistance of Timothy S. Murphy, Monographs in Harmonic Analysis, III. Princeton University Press, Princeton, NJ, **pages** xiv+695. ISBN: 0-691-03216-5 (**backrefpage 68**).
- stein.shakarchi:03:complex** Stein, Elias M. and Rami Shakarchi (2003a). *Complex analysis*. **volume 2**. Princeton Lectures in Analysis. Princeton University Press, Princeton, NJ, **pages** xviii+379. ISBN: 0-691-11385-8 (**backrefpage 68**).
- stein.shakarchi:03:fourier** — (2003b). *Fourier analysis*. **volume 1**. Princeton Lectures in Analysis. An introduction. Princeton University Press, Princeton, NJ, **pages** xvi+311. ISBN: 0-691-11384-X (**backrefpage 68**).
- 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., **pages** x+297 (**backrefpage 68**).
- stein:99:interpolation** Stein, Michael L. (1999). *Interpolation of spatial data*. Springer Series in Statistics. Some theory for Kriging. Springer-Verlag, New York, **pages** 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> (**backrefpage 68**).
- 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, **pages** xxx+368. ISBN: 978-0-486-49998-7; 0-486-49998-7 (**backrefpage 68**).
- stroock:84:introduction** Stroock, D. W. (1984). *An introduction to the theory of large deviations*. Universitext. Springer-Verlag, New York, **pages** 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> (**backrefpage 68**).
- stroock:11:probability** Stroock, Daniel W. (2011). *Probability theory*. Second. An analytic view. Cambridge University Press, Cambridge, **pages** xxii+527. ISBN: 978-0-521-13250-3 (**backrefpage 68**).
- stroock:14:introduction** — (2014). *An introduction to Markov processes*. Second. **volume 230**. Graduate Texts in Mathematics. Springer, Heidelberg, **pages** 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> (**backrefpage 68**).
- stroock.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, **pages** xii+338. ISBN: 978-3-540-28998-2; 3-540-28998-4 (**backrefpage 68**).
- 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, **pages** 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> (**backrefpage 68**).
- `sznitman:98:brownian` Sznitman, Alain-Sol (1998). *Brownian motion, obstacles and random media*. Springer Monographs in Mathematics. Springer-Verlag, Berlin, **pages** 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> (**backrefpage 68**).
- `talagrand:03:spin` Talagrand, Michel (2003b). *Spin glasses: a challenge for mathematicians*. **volume** 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, **pages** x+586. ISBN: 3-540-00356-8 (**backrefpage 68**).
- `talagrand:11:mean*1` — (2011a). *Mean field models for spin glasses. Volume I*. **volume** 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, **pages** 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> (**backrefpage 69**).
- `talagrand:11:mean` — (2011b). *Mean field models for spin glasses. Volume II*. **volume** 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, **pages** xii+629. ISBN: 978-3-642-22252-8; 978-3-642-22253-5 (**backrefpage 69**).
- `tao:06:nonlinear` Tao, Terence (2006). *Nonlinear dispersive equations*. **volume** 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, **pages** 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> (**backrefpage 69**).
- `taylor:96:partial` Taylor, Michael E. (1996). *Partial differential equations. II*. **volume** 116. Applied Mathematical Sciences. Qualitative studies of linear equations. Springer-Verlag, New York, **pages** 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> (**backrefpage 69**).
- `tenenbaum:15:introduction` Tenenbaum, Gérald (2015). *Introduction to analytic and probabilistic number theory*. Third. **volume** 163. Graduate Studies in Mathematics. Translated from the 2008 French edition by Patrick D. F. Ion. American Mathematical Society, Providence, RI, **pages** xxiv+629. ISBN: 978-0-8218-9854-3. DOI: [10.1090/gsm/163](https://doi.org/10.1090/gsm/163). URL: <https://doi.org/10.1090/gsm/163> (**backrefpage 69**).
- `thompson:79:mathematical` Thompson, Colin J. (1979). *Mathematical statistical mechanics*. Reprinting of the 1972 original. Princeton University Press, Princeton, N.J., **pages** x+278. ISBN: 0-691-08219-7; 0-691-08220-0 (**backrefpage 69**).
- `titchmarsh:58:theory` Titchmarsh, E. C. (1958). *The theory of functions*. Reprint of the second (1939) edition. Oxford University Press, Oxford, **pages** x+454 (**backrefpage 69**).
- `titchmarsh:86:theory` — (1986). *The theory of the Riemann zeta-function*. Second. Edited and with a preface by D. R. Heath-Brown. The Clarendon Press,

- Oxford University Press, New York, **pages** x+412. ISBN: 0-19-853369-1 (**backrefpage** 69).
- `treves:22:analytic` Treves, François ([2022] 12022). *Analytic partial differential equations*. **volume** 359. Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer, Cham, **pages** xiii+1228. ISBN: 978-3-030-94054-6; 978-3-030-94055-3. DOI: [10.1007/978-3-030-94055-3](https://doi.org/10.1007/978-3-030-94055-3). URL: <https://doi.org/10.1007/978-3-030-94055-3> (**backrefpage** 71).
- `treves:75:basic` Trèves, François (1975). *Basic linear partial differential equations*. Pure and Applied Mathematics, Vol. 62. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, **pages** xvii+470 (**backrefpage** 71).
- `tricomi:85:integral` Tricomi, F. G. (1985). *Integral equations*. Reprint of the 1957 original. Dover Publications, Inc., New York, **pages** viii+238. ISBN: 0-486-64828-1 (**backrefpage** 71).
- `triebel:83:theory` Triebel, Hans (1983). *Theory of function spaces*. **volume** 78. Monographs in Mathematics. Birkhäuser Verlag, Basel, **page** 284. ISBN: 3-7643-1381-1. DOI: [10.1007/978-3-0346-0416-1](https://doi.org/10.1007/978-3-0346-0416-1). URL: <https://doi.org/10.1007/978-3-0346-0416-1> (**backrefpage** 71).
- `triebel:92:theory` — (1992). *Theory of function spaces. II*. **volume** 84. Monographs in Mathematics. Birkhäuser Verlag, Basel, **pages** viii+370. ISBN: 3-7643-2639-5. DOI: [10.1007/978-3-0346-0419-2](https://doi.org/10.1007/978-3-0346-0419-2). URL: <https://doi.org/10.1007/978-3-0346-0419-2> (**backrefpage** 71).
- `triebel:06:theory` — (2006). *Theory of function spaces. III*. **volume** 100. Monographs in Mathematics. Birkhäuser Verlag, Basel, **pages** xii+426. ISBN: 978-3-7643-7581-2; 3-7643-7581-7 (**backrefpage** 71).
- `trogdon.olver:16:riemann-hilbert` Trogdon, Thomas **and** Sheehan Olver (2016). *Riemann-Hilbert problems, their numerical solution, and the computation of nonlinear special functions*. Society for Industrial **and** Applied Mathematics (SIAM), Philadelphia, PA, **pages** xviii+373. ISBN: 978-1-611974-19-5 (**backrefpage** 71).
- `tsuji:75:potential` Tsuji, M. (1975). *Potential theory in modern function theory*. Reprinting of the 1959 original. Chelsea Publishing Co., New York, **pages** x+590 (**backrefpage** 71).
- `uchaikin.zolotarev:99:chance` Uchaikin, Vladimir V. **and** Vladimir M. Zolotarev (1999). *Chance and stability*. Modern Probability and Statistics. Stable distributions and their applications, With a foreword by V. Yu. Korolev and Zolotarev. VSP, Utrecht, **pages** xxii+570. ISBN: 90-6764-301-7. DOI: [10.1515/9783110935974](https://doi.org/10.1515/9783110935974). URL: <https://doi.org/10.1515/9783110935974> (**backrefpage** 71).
- `ustunel.zakai:00:transformation` Üstünel, A. Süleyman **and** Moshe Zakai (2000). *Transformation of measure on Wiener space*. Springer Monographs in Mathematics. Springer-Verlag, Berlin, **pages** xiv+296. ISBN: 3-540-66455-6. DOI: [10.1007/978-3-662-13225-8](https://doi.org/10.1007/978-3-662-13225-8). URL: <https://doi.org/10.1007/978-3-662-13225-8> (**backrefpage** 71).
- `ustunel:95:introduction` Üstünel, Ali Süleyman (1995). *An introduction to analysis on Wiener space*. **volume** 1610. Lecture Notes in Mathematics. Springer-Verlag, Berlin, **pages** x+95. ISBN: 3-540-60170-8. DOI: [10.1007/BFb0096328](https://doi.org/10.1007/BFb0096328). URL: <https://doi.org/10.1007/BFb0096328> (**backrefpage** 71).
- `varadhan:07:stochastic` Varadhan, S. R. S. (2007). *Stochastic processes*. **volume** 16. Courant Lecture Notes in Mathematics. Courant Institute of Mathematical Sciences, New York; American Mathematical Society, Providence, RI,

	pages x+126. ISBN: 978-0-8218-4085-6. DOI: 10.1090/cln/016 . URL: https://doi.org/10.1090/cln/016 (backrefpage 71).
vershynin:18:high-dimensional	Vershynin, Roman (2018). <i>High-dimensional probability</i> . volume 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, pages xiv+284. ISBN: 978-1-108-41519-4. DOI: 10.1017/9781108231596 . URL: https://doi.org/10.1017/9781108231596 (backrefpage 72).
wainwright:19:high-dimensional	Wainwright, Martin J. (2019). <i>High-dimensional statistics</i> . volume 48. Cambridge Series in Statistical and Probabilistic Mathematics. A non-asymptotic viewpoint. Cambridge University Press, Cambridge, pages xvii+552. ISBN: 978-1-108-49802-9. DOI: 10.1017/9781108627771 . URL: https://doi.org/10.1017/9781108627771 (backrefpage 72).
walker:96:elliptic	Walker, Peter L. (1996). <i>Elliptic functions</i> . A constructive approach. John Wiley & Sons, Ltd., Chichester, pages xvi+214. ISBN: 0-471-96531-6 (backrefpage 72).
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, pages x+352 (backrefpage 72).
walters:82:introduction	Walters, Peter (1982). <i>An introduction to ergodic theory</i> . volume 79. Graduate Texts in Mathematics. Springer-Verlag, New York-Berlin, pages ix+250. ISBN: 0-387-90599-5 (backrefpage 72).
wasow:87:asymptotic	Wasow, Wolfgang (1987). <i>Asymptotic expansions for ordinary differential equations</i> . Reprint of the 1976 edition. Dover Publications, Inc., New York, pages x+374. ISBN: 0-486-65456-7 (backrefpage 72).
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, pages vi+804 (backrefpage 72).
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, pages viii+804. ISBN: 0-521-48391-3 (backrefpage 72).
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, pages vi+608. ISBN: 0-521-58807-3. DOI: 10.1017/CB09780511608759 . URL: https://doi.org/10.1017/CB09780511608759 (backrefpage 72).
widder:75:heat	Widder, D. V. (1975). <i>The heat equation</i> . Pure and Applied Mathematics, Vol. 67. Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, pages xiv+267 (backrefpage 72).
widder:41:laplace	Widder, David Vernon (1941). <i>The Laplace Transform</i> . Princeton Mathematical Series, vol. 6. Princeton University Press, Princeton, N. J., pages x+406 (backrefpage 72).
woess:00:random	Woess, Wolfgang (2000). <i>Random walks on infinite graphs and groups</i> . volume 138. Cambridge Tracts in Mathematics. Cambridge University Press, Cambridge, pages xii+334. ISBN: 0-521-55292-3. DOI: 10.1017/CB09780511470967 . URL: https://doi.org/10.1017/CB09780511470967 (backrefpage 72).

- wong:01:asymptotic Wong, R. (2001). *Asymptotic approximations of integrals*. **volume** 34. Classics in Applied Mathematics. Corrected reprint of the 1989 original. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, **pages** 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> (**backrefpage** 73).
- xiong:13:three Xiong, Jie (2013b). *Three classes of nonlinear stochastic partial differential equations*. World Scientific Publishing Co. Pte. Ltd., Hackensack, NJ, **pages** 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> (**backrefpage** 73).
- 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, **page** 60. URL: http://gateway.proquest.com/openurl?url_ver=Z39.88-2004&rft_val_fmt=info:ofi/fmt:kev:mtx:dissertation&res_dat=xri:pqdiss&rft_dat=xri:pqdiss:9411154 (**backrefpage** 73).
- yosida:65:functional Yosida, Kôzaku (1965). *Functional analysis*. Die Grundlehren der mathematischen Wissenschaften, Band 123. Academic Press, Inc., New York; Springer-Verlag, Berlin, **pages** xi+458 (**backrefpage** 73).
- yosida:80:functional — (1980). *Functional analysis*. Sixth. **volume** 123. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]. Springer-Verlag, Berlin-New York, **pages** xii+501. ISBN: 3-540-10210-8 (**backrefpage** 73).
- yosida:95:functional Yosida, Kosaku (1995). *Functional analysis*. Classics in Mathematics. Reprint of the sixth (1980) edition. Springer-Verlag, Berlin, **pages** 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> (**backrefpage** 73).
- zabczyk:96:chance Zabczyk, J. (1996). *Chance and decision*. Scuola Normale Superiore di Pisa. Quaderni. [Publications of the Scuola Normale Superiore of Pisa]. Stochastic control in discrete time. Scuola Normale Superiore, Pisa, **pages** viii+191 (**backrefpage** 74).
- zabczyk:92:mathematical Zabczyk, Jerzy (1992). *Mathematical control theory: an introduction*. Systems & Control: Foundations & Applications. Birkhäuser Boston, Inc., Boston, MA, **pages** x+260. ISBN: 0-8176-3645-5 (**backrefpage** 74).
- zabczyk:04:topics — (2004). *Topics in stochastic processes*. Scuola Normale Superiore di Pisa. Quaderni. [Publications of the Scuola Normale Superiore of Pisa]. Scuola Normale Superiore, Pisa, **pages** x+126. ISBN: 88-7642-131-9 (**backrefpage** 74).
- zabczyk:08:mathematical — (2008). *Mathematical control theory*. Modern Birkhäuser Classics. An introduction, Reprint of the 1995 edition. Birkhäuser Boston, Inc., Boston, MA, **pages** 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> (**backrefpage** 74).
- zabczyk:20:mathematical — ([2020] 12020). *Mathematical control theory—an introduction*. Systems & Control: Foundations & Applications. Second edition [of 2348543]. Birkhäuser/Springer, Cham, **pages** 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> (**backrefpage** 74).
- ch.barenblatt.ea:85:mathematical Zel'dovich, Ya. B., G. I. Barenblatt and others (1985). *The mathematical theory of combustion and explosions*. Translated from the Russian by Donald H. McNeill. Consultants Bureau [Plenum], New York, **pages** xxi+597. ISBN: 0-306-10974-3. DOI: [10.1007/978-1-4613-](https://doi.org/10.1007/978-1-4613-)

- 2349–5. URL: <https://doi.org/10.1007/978-1-4613-2349-5> (**backrefpage 74**).
- `dovich.ruzmauikin.ea:90:almighty` Zel'dovich, Ya. B., A. A. Ruzmauikin and D. D. Sokoloff (1990). *The almighty chance*. **volume** 20. World Scientific Lecture Notes in Physics. Translated from the Russian by Anvar Shukurov. World Scientific Publishing Co., Inc., River Edge, NJ, **pages** 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> (**backrefpage 74**).
- `zolotarev:86:one-dimensional` Zolotarev, V. M. (1986). *One-dimensional stable distributions*. **volume** 65. Translations of Mathematical Monographs. Translated from the Russian by H. H. McFaden, Translation edited by Ben Silver. American Mathematical Society, Providence, RI, **pages** 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> (**backrefpage 75**).
- `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 (**backrefpage 75**).
- `zygmund:68:trigonometric` — (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) (**backrefpage 75**).

5 In proceedings

In proceedings

- `sec: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, **pages** 1025–1035 (**backrefpage 7**).
- `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)*: **pages** 32–65 (**backrefpage 10**).
- `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., **pages** 223–240 (**backrefpage 13**).
- `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, **pages** 20–41 (**backrefpage 19**).
- `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., **pages** 157–166 (**backrefpage 20**).
- `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, **pages** 1007–1034 (**backrefpage 20**).

- 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)*: **pages** 15–33 (**backrefpage** 25).
- 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, **pages** 1035–1061 (**backrefpage** 27).
- friedman:65:remarks Friedman, Avner (1965). “Remarks on nonlinear parabolic equations”. in *Proc. Sympos. Appl. Math., Vol. XVII*: Amer. Math. Soc., Providence, R.I., **pages** 3–23 (**backrefpage** 30).
- 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*: **pages** 369–374 (**backrefpage** 32).
- 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., **pages** 31–42 (**backrefpage** 33).
- 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, **pages** 685–709 (**backrefpage** 35).
- hairer:14:singular*1 — (2014b). “Singular stochastic PDEs”. in *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. IV*: Kyung Moon Sa, Seoul, **pages** 49–73 (**backrefpage** 35).
- 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)*: **volume** 779. Lecture Notes in Math. Springer, Berlin, **pages** 73–103 (**backrefpage** 37).
- 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, **pages** 891–895 (**backrefpage** 42).
- 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: byeditorDoina Precup and Yee Whye Teh. volume 70*. Proceedings of Machine Learning Research. PMLR, **pages** 2101–2110. URL: <https://proceedings.mlr.press/v70/li17f.html> (**backrefpage** 48).
- 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, **pages** 195–263 (**backrefpage** 49).
- 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, **pages** 629–642 (**backrefpage** 57).
- 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, **pages** 638–646 (**backrefpage** 57).
- nualart:77:on*1 Nualart, David (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, **pages** 647–655 (**backrefpage** 57).
- 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, **pages** 173–176 (**backrefpage** 58).
- 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*, **pages** 2310–2324 (**backrefpage** 62).
- 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, **pages** 467–472 (**backrefpage** 63).
- 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, **pages** 185–197 (**backrefpage** 66).
- 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*: **pages** 333–359 (**backrefpage** 68).
- 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)*: **volume** 26. NATO Adv. Study Inst. Ser. B: Physics. Plenum, New York-London, **pages** 265–279 (**backrefpage** 68).
- 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)*: **volume** 11. 1-2, **pages** 69–74. DOI: [10.1142/S0217979297000095](https://doi.org/10.1142/S0217979297000095). URL: <https://doi.org/10.1142/S0217979297000095> (**backrefpage** 70).
- tracy.widom:02:distribution — (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, **pages** 587–596 (**backrefpage** 70).
- 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, **pages** 229–231 (**backrefpage** 74).

6 In collections

sec: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, **pages** 86–102 (**backrefpage** 2).

agrawal:02:solution

Agrawal, Om P. (2002). “Solution for a fractional diffusion-wave equation defined in a bounded domain”. **involume** 29: 1-4. Fractional order calculus and its applications, **pages** 145–155. DOI: [10.1023/A:1016539022492](https://doi.org/10.1023/A:1016539022492). URL: <https://doi.org/10.1023/A:1016539022492> (**backrefpage** 2).

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, **pages** 3–14 (**backrefpage** 3).

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)*: **volume** 31. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 343–363 (**backrefpage** 3).

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)*: **volume** 23. Progr. Systems Control Theory. Birkhäuser Boston, Boston, MA, **pages** 241–251 (**backrefpage** 3).

anderson:11:spectral

Anderson, Greg W. (2011). “Spectral statistics of unitary ensembles”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 66–85 (**backrefpage** 3).

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, **pages** 419–433 (**backrefpage** 4).

apostol:10:functions

Apostol, T. M. (2010a). “Functions of number theory”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 637–649 (**backrefpage** 4).

apostol:10:zeta

— (2010b). “Zeta and related functions”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 601–616 (**backrefpage** 4).

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, **pages** 135–147 (**backrefpage** 4).

azencott:80:grandes

Azencott, R. (1980). “Grandes déviations et applications”. in *Eighth Saint Flour Probability Summer School—1978 (Saint Flour, 1978)*: **volume** 774. Lecture Notes in Math. Springer, Berlin, **pages** 1–176 (**backrefpage** 5).

baik.barraquand.ea:18:facilitated

Baik, Jinho, Guillaume Barraquand and others (2018a). “Facilitated exclusion process”. in *Computation and combinatorics in dynamics, stochastics and control*: **volume** 13. Abel Symp. Springer, Cham, **pages** 1–35 (**backrefpage** 5).

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*: **volume** 67. Progr. Probab. Birkhäuser/Springer, Basel, **pages** 3–22 (**backrefpage** 5).

baldi.sanz:91:remarque

Baldi, P. and M. Sanz (1991). “Une remarque sur la théorie des grandes déviations”. in *Séminaire de Probabilités, XXV*: **volume** 1485. Lecture

- Notes in Math. Springer, Berlin, **pages** 345–348. DOI: [10.1007/BFb0100868](https://doi.org/10.1007/BFb0100868). URL: <https://doi.org/10.1007/BFb0100868> (**backrefpage 6**).
- `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)*: **volume** 32. Progr. Probab. Birkhäuser, Basel, **pages** 1–20 (**backrefpage 6**).
- `na.marquez-carreras.ea:04:higher` Bardina, Xavier, David Márquez-Carreras **and** others (2004a). “Higher order expansions for the overlap of the SK model”. **in** *Seminar on Stochastic Analysis, Random Fields and Applications IV*: **volume** 58. Progr. Probab. Birkhäuser, Basel, **pages** 21–43 (**backrefpage 6**).
- `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, **pages** 26–55 (**backrefpage 7**).
- `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*: **volume** 1850. Lecture Notes in Math. Springer, Berlin, **pages** 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 (**backrefpage 7**).
- `basor.tracy:91:fisher-hartwig` Basor, Estelle L. **and** Craig A. Tracy (1991). “The Fisher-Hartwig conjecture and generalizations”. **in** *volume 177: 1-3. Current problems in statistical mechanics (Washington, DC, 1991)*, **pages** 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) (**backrefpage 7**).
- `basor.tracy:92:asymptotics` — (1992). “Asymptotics of a tau-function and Toeplitz determinants with singular generating functions”. **in** *Infinite analysis, Part A, B (Kyoto, 1991)*: **volume** 16. Adv. Ser. Math. Phys. World Sci. Publ., River Edge, NJ, **pages** 83–107. DOI: [10.1142/s0217751x92003732](https://doi.org/10.1142/s0217751x92003732). URL: <https://doi.org/10.1142/s0217751x92003732> (**backrefpage 7**).
- `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*: **volume** 1526. Lecture Notes in Math. Springer, Berlin, **pages** 1–10. DOI: [10.1007/BFb0084306](https://doi.org/10.1007/BFb0084306). URL: <https://doi.org/10.1007/BFb0084306> (**backrefpage 7**).
- `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)*: **volume** 33. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 43–65 (**backrefpage 7**).
- `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*: **volume** 34. Springer Proc. Math. Stat. Springer, New York, **pages** 413–426. DOI: [10.1007/978-1-4614-5906-4_18](https://doi.org/10.1007/978-1-4614-5906-4_18). URL: https://doi.org/10.1007/978-1-4614-5906-4_18 (**backrefpage 8**).
- `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*: **volume** 110. Springer Proc. Math. Stat. Springer, Cham, **pages** 413–438. DOI: [10.1007/978-3-319-11605-1_14](https://doi.org/10.1007/978-3-319-11605-1_14). URL: https://doi.org/10.1007/978-3-319-11605-1_14 (**backrefpage 8**).

- idt.duminil-copin.ea:12:lectures
- beenakker:11:classical
- beffara:12:schramm-loewner
- ben-arous.guionnet:11:wigner
- berry.howls:10:integrals
- bertola:11:two-matrix
- blomker.hairer:05:amplitude
- blomker.hairer.ea:10:some
- higas.weidenmuller:11:history-an
- olthausen.deuschel.ea:00:absence
- es.oliveira.ea:13:self-repelling
- borodin.corwin:14:macdonald
- borodin:11:determinantal
- Bauerschmidt, Roland **and others** (2012). “Lectures on self-avoiding walks”. **in** *Probability and statistical physics in two and more dimensions: volume 15*. Clay Math. Proc. Amer. Math. Soc., Providence, RI, **pages** 395–467 (**backrefpage** 8).
- Beenakker, C. W. J. (2011). “Classical and quantum optics”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 744–758 (**backrefpage** 8).
- Beffara, Vincent (2012). “Schramm-Loewner evolution and other conformally invariant objects”. **in** *Probability and statistical physics in two and more dimensions: volume 15*. Clay Math. Proc. Amer. Math. Soc., Providence, RI, **pages** 1–48 (**backrefpage** 8).
- Ben Arous, G. **and** A. Guionnet (2011). “Wigner matrices”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 433–451 (**backrefpage** 8).
- Berry, M. V. **and** C. J. Howls (2010). “Integrals with coalescing saddles”. **in** *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 775–793 (**backrefpage** 9).
- Bertola, M. (2011). “Two-matrix models and biorthogonal polynomials”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 310–328 (**backrefpage** 9).
- Blömker, Dirk **and** Martin Hairer (2005). “Amplitude equations for SPDEs: approximate centre manifolds and invariant measures”. **in** *Probability and partial differential equations in modern applied mathematics: volume 140*. IMA Vol. Math. Appl. Springer, New York, **pages** 41–59. DOI: [10.1007/978-0-387-29371-4_4](https://doi.org/10.1007/978-0-387-29371-4_4). URL: https://doi.org/10.1007/978-0-387-29371-4_4 (**backrefpage** 10).
- Blömker, Dirk, Martin Hairer **and** Grigorios A. Pavliotis (2010). “Some remarks on stabilization by additive noise”. **in** *Stochastic partial differential equations and applications: volume 25*. Quad. Mat. Dept. Math., Seconda Univ. Napoli, Caserta, **pages** 37–50 (**backrefpage** 10).
- Bohigas, O. **and** H. A. Weidenmüller (2011). “History—an overview”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 15–39 (**backrefpage** 10).
- 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** *volume 41: 3. Probabilistic techniques in equilibrium and nonequilibrium statistical physics*, **pages** 1211–1223. DOI: [10.1063/1.533184](https://doi.org/10.1063/1.533184). URL: <https://doi.org/10.1063/1.533184> (**backrefpage** 10).
- Bornales, Jinky, Maria João Oliveira **and** Ludwig Streit (2013). “Self-repelling fractional Brownian motion—a generalized Edwards model for chain polymers”. **in** *Quantum bio-informatics V: volume 30*. QP–PQ: Quantum Probab. White Noise Anal. World Sci. Publ., Hackensack, NJ, **pages** 389–401. DOI: [10.1142/9789814460026_0033](https://doi.org/10.1142/9789814460026_0033). URL: https://doi.org/10.1142/9789814460026_0033 (**backrefpage** 10).
- Borodin, A. **and** I. Corwin (2014). “Macdonald processes”. **in** *XVIIth International Congress on Mathematical Physics*: World Sci. Publ., Hackensack, NJ, **pages** 292–316 (**backrefpage** 10).
- Borodin, Alexei (2011). “Determinantal point processes”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 231–249 (**backrefpage** 10).

borodin.gorin:16:lectures	Borodin, Alexei and Vadim Gorin (2016a). “Lectures on integrable probability”. in <i>Probability and statistical physics in St. Petersburg</i> : volume 91. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pages 155–214. DOI: 10.1007/s00029-010-0034-y . URL: https://doi.org/10.1007/s00029-010-0034-y (backrefpage 11).
bouchaud.potters:11:financial	Bouchaud, Jean-Philippe and Marc Potters (2011). “Financial applications of random matrix theory: a short review”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 824–850 (backrefpage 11).
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 <i>Séminaire de Probabilités, XX, 1984/85</i> : volume 1204. Lecture Notes in Math. Springer, Berlin, pages 131–161. DOI: 10.1007/BFb0075717 . URL: https://doi.org/10.1007/BFb0075717 (backrefpage 11).
bouttier:11:enumeration	Bouttier, J. (2011). “Enumeration of maps”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 534–556 (backrefpage 11).
bressoud:10:combinatorial	Bressoud, D. M. (2010). “Combinatorial analysis”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 618–636 (backrefpage 11).
brezin.hikami:11:characteristic	Brézin, E. and S. Hikami (2011). “Characteristic polynomials”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 398–414 (backrefpage 12).
brzezniak:03:some	Brzeziński, Zdzisław (2003). “Some remarks on Itô and Stratonovich integration in 2-smooth Banach spaces”. in <i>Probabilistic methods in fluids</i> : World Sci. Publ., River Edge, NJ, pages 48–69. DOI: 10.1142/9789812703989_0004 . URL: https://doi.org/10.1142/9789812703989_0004 (backrefpage 12).
brzezniak.peszat:00:maximal	Brzeziński, Zdzisław and Szymon Peszat (2000a). “Maximal inequalities and exponential estimates for stochastic convolutions in Banach spaces”. in <i>Stochastic processes, physics and geometry: new interplays, I (Leipzig, 1999)</i> : volume 28. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pages 55–64 (backrefpage 12).
brzezniak.peszat:00:strong	— (2000b). “Strong local and global solutions for stochastic Navier-Stokes equations”. in <i>Infinite dimensional stochastic analysis (Amsterdam, 1999)</i> : volume 52. Verh. Afd. Natuurkd. 1. Reeks. K. Ned. Akad. Wet. R. Neth. Acad. Arts Sci., Amsterdam, pages 85–98 (backrefpage 12).
buckdahn.pardoux:90:monotonicity	Buckdahn, R. and É. Pardoux (1990). “Monotonicity methods for white noise driven quasi-linear SPDEs”. in <i>Diffusion processes and related problems in analysis, Vol. I (Evanston, IL, 1989)</i> : volume 22. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 219–233. DOI: 10.1007/978-1-4684-0564-4_13 . URL: https://doi.org/10.1007/978-1-4684-0564-4_13 (backrefpage 12).
burda.jurkiewicz:11:heavy-tailed	Burda, Z. and J. Jurkiewicz (2011). “Heavy-tailed random matrices”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 270–289 (backrefpage 12).
burdzy:93:some	Burdzy, Krzysztof (1993). “Some path properties of iterated Brownian motion”. in <i>Seminar on Stochastic Processes, 1992 (Seattle, WA, 1992)</i> : volume 33. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 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 (**backrefpage 12**).
- `burdzy.khoshnevisan:95:level` Burdzy, Krzysztof and Davar Khoshnevisan (1995). “The level sets of iterated Brownian motion”. in *Séminaire de Probabilités, XXIX*: volume 1613. Lecture Notes in Math. Springer, Berlin, pages 231–236. DOI: [10.1007/BFb0094215](https://doi.org/10.1007/BFb0094215). URL: <https://doi.org/10.1007/BFb0094215> (**backrefpage 12**).
- `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., pages 171–199 (**backrefpage 13**).
- `lero.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)*: volume 23. Progr. Systems Control Theory. Birkhäuser Boston, Boston, MA, pages 21–33 (**backrefpage 13**).
- `cairolidalang:95:optimal` Cairoli, R. and Robert C. Dalang (1995a). “Optimal switching between two Brownian motions”. in *Stochastic analysis (Ithaca, NY, 1993)*: volume 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pages 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> (**backrefpage 13**).
- `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*: volume 1247. Lecture Notes in Math. Springer, Berlin, pages 375–403. DOI: [10.1007/BFb0077646](https://doi.org/10.1007/BFb0077646). URL: <https://doi.org/10.1007/BFb0077646> (**backrefpage 13**).
- `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*: volume 11. Springer Proc. Math. Springer, Heidelberg, pages 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 (**backrefpage 14**).
- `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*: volume 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, pages 319–393 (**backrefpage 14**).
- `cardy:90:conformal` Cardy, John L. (1990). “Conformal invariance and statistical mechanics”. in *Champs, cordes et phénomènes critiques (Les Houches, 1988)*: North-Holland, Amsterdam, pages 169–245 (**backrefpage 14**).
- `carlson:10:elliptic` Carlson, B. C. (2010). “Elliptic integrals”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, pages 485–522 (**backrefpage 14**).
- `cattiaux.guillin:14:semi` Cattiaux, P. and A. Guillin (2014). “Semi log-concave Markov diffusions”. in *Séminaire de Probabilités XLVI*: volume 2123. Lecture Notes in Math. Springer, Cham, pages 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 (**backrefpage 15**).
- `cerrai:02:classical` Cerrai, S. (2002). “Classical solutions for Kolmogorov equations in Hilbert spaces”. in *Seminar on Stochastic Analysis, Random Fields and Applications, III (Ascona, 1999)*: volume 52. Progr. Probab. Birkhäuser, Basel, pages 55–71 (**backrefpage 15**).

- 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)*: **volume** 215. Lecture Notes in Pure and Appl. Math. Dekker, New York, **pages** 473–482 (**backrefpage** 15).
- cerrai:06:asymptotic — (2006a). “Asymptotic behavior of systems of stochastic partial differential equations with multiplicative noise”. in *Stochastic partial differential equations and applications—VII*: **volume** 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, **pages** 61–75. DOI: [10.1201/9781420028720.ch7](https://doi.org/10.1201/9781420028720.ch7). URL: <https://doi.org/10.1201/9781420028720.ch7> (**backrefpage** 15).
- cerrai:06:ergodic — (2006b). “Ergodic properties of reaction-diffusion equations perturbed by a degenerate multiplicative noise”. in *Partial differential equations and functional analysis*: **volume** 168. Oper. Theory Adv. Appl. Birkhäuser, Basel, **pages** 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 (**backrefpage** 15).
- cerrai.clement:01:on Cerrai, Sandra and Philippe Clément (2001). “On a class of degenerate elliptic operators arising from Fleming-Viot processes”. in **volume** 1: 3. Dedicated to Ralph S. Phillips, **pages** 243–276. DOI: [10.1007/PL00001370](https://doi.org/10.1007/PL00001370). URL: <https://doi.org/10.1007/PL00001370> (**backrefpage** 15).
- 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*: **volume** 1613. Lecture Notes in Math. Springer, Berlin, **pages** 44–55. DOI: [10.1007/BFb0094199](https://doi.org/10.1007/BFb0094199). URL: <https://doi.org/10.1007/BFb0094199> (**backrefpage** 16).
- 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)*: **volume** 137. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 119–131. DOI: [10.1090/comm/137/1190976](https://doi.org/10.1090/comm/137/1190976). URL: <https://doi.org/10.1090/comm/137/1190976> (**backrefpage** 16).
- chekhov:11:algebraic Chekhov, L. O. (2011). “Algebraic geometry and matrix models”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 597–618 (**backrefpage** 16).
- chen:00:on 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)*: **volume** 47. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 249–259 (**backrefpage** 17).
- chen:08:intersection — (2008a). “Intersection local times: large deviations and laws of the iterated logarithm”. in *Asymptotic theory in probability and statistics with applications*: **volume** 2. Adv. Lect. Math. (ALM). Int. Press, Somerville, MA, **pages** 195–253 (**backrefpage** 17).
- chen.khoshnevisan:09:from Chen, Xia and Davar Khoshnevisan (2009). “From charged polymers to random walk in random scenery”. in *Optimality*: **volume** 57. IMS Lecture Notes Monogr. Ser. Inst. Math. Statist., Beachwood, OH, **pages** 237–251. DOI: [10.1214/09-LNMS5714](https://doi.org/10.1214/09-LNMS5714). URL: <https://doi.org/10.1214/09-LNMS5714> (**backrefpage** 18).
- chen.li:02:limiting Chen, Xia and Wenbo V. Li (2002). “Limiting behaviors for Brownian motion reflected on Brownian motion”. in **volume** 9: 3. Special issue dedicated to Daniel W. Stroock and Srinivasa S. R. Varadhan on the occasion of their 60th birthday, **pages** 377–391. DOI: [10.4310/MAA](https://doi.org/10.4310/MAA).

- 2002.v9.n3.a5. URL: <https://doi.org/10.4310/MAA.2002.v9.n3.a5> (**backrefpage 18**).
- `chen.li:03:small` Chen, Xia **and** Wenbo V. Li (2003b). “Small deviation estimates for some additive processes”. **in** *High dimensional probability, III (Sandjberg, 2002)*: **volume** 55. Progr. Probab. Birkhäuser, Basel, **pages** 225–238 (**backrefpage 18**).
- `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, **pages** 290–309 (**backrefpage 19**).
- `clarkson:10:painleve` Clarkson, P. A. (2010). “Painlevé transcendents”. **in** *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 723–740 (**backrefpage 19**).
- `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*: **volume** 39. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, **pages** 115–142. DOI: [10.2969/aspm/03910115](https://doi.org/10.2969/aspm/03910115). URL: <https://doi.org/10.2969/aspm/03910115> (**backrefpage 19**).
- `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*: Springer, **pages** 251–279 (**backrefpage 19**).
- `conus.joseph.ea:13:intermittency*1` — (2013b). “Intermittency and chaos for a nonlinear stochastic wave equation in dimension 1”. **in** *Malliavin calculus and stochastic analysis*: **volume** 34. Springer Proc. Math. Stat. Springer, New York, **pages** 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 (**backrefpage 19**).
- `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, **pages** 169–193 (**backrefpage 20**).
- `corwin:14:two` Corwin, Ivan (2014b). “Two ways to solve ASEP”. **in** *Topics in percolative and disordered systems*: **volume** 69. Springer Proc. Math. Stat. Springer, New York, **pages** 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 (**backrefpage 20**).
- `corwin:18:exactly` — (2018b). “Exactly solving the KPZ equation”. **in** *Random growth models*: **volume** 75. Proc. Sympos. Appl. Math. Amer. Math. Soc., Providence, RI, **pages** 203–254 (**backrefpage 20**).
- `corwin:21:invariance` — ([2021] I2021). “Invariance of polymer partition functions under the geometric RSK correspondence”. **in** *Stochastic analysis, random fields and integrable probability—Fukuoka 2019*: **volume** 87. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, **pages** 89–136 (**backrefpage 20**).
- `coutin.decreusefond:01:stochastic` Coutin, L. **and** L. Decreusefond (2001). “Stochastic Volterra equations with singular kernels”. **in** *Stochastic analysis and mathematical physics*: **volume** 50. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 39–50 (**backrefpage 21**).
- `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)*: **volume** 73. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 9–19. DOI: [10.1090/conm/](https://doi.org/10.1090/conm/)

073/954624. URL: <https://doi.org/10.1090/conm/073/954624> (backrefpage 21).

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)*: volume 227. Lecture Notes in Pure and Appl. Math. Dekker, New York, pages 167–182 (backrefpage 21).

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)*: volume 176. Lect. Notes Control Inf. Sci. Springer, Berlin, pages 38–42. DOI: 10.1007/BFb0007318. URL: <https://doi.org/10.1007/BFb0007318> (backrefpage 21).

dalang:84:sur

Dalang, Robert C. (1984). “Sur l’arrêt optimal de processus à temps multidimensionnel continu”. in *Seminar on probability, XVIII*: volume 1059. Lecture Notes in Math. Springer, Berlin, pages 379–390. DOI: 10.1007/BFb0100055. URL: <https://doi.org/10.1007/BFb0100055> (backrefpage 22).

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*: volume 1123. Lecture Notes in Math. Springer, Berlin, page 504. DOI: 10.1007/BFb0075869. URL: <https://doi.org/10.1007/BFb0075869> (backrefpage 22).

dalang:03:level

— (2003). “Level sets and excursions of the Brownian sheet”. in *Topics in spatial stochastic processes (Martina Franca, 2001)*: volume 1802. Lecture Notes in Math. Springer, Berlin, pages 167–208. DOI: 10.1007/978-3-540-36259-3_5. URL: https://doi.org/10.1007/978-3-540-36259-3_5 (backrefpage 22).

dalang:09:stochastic

— (2009). “The stochastic wave equation”. in *A minicourse on stochastic partial differential equations*: volume 1962. Lecture Notes in Math. Springer, Berlin, pages 39–71. DOI: 10.1007/978-3-540-85994-9_2. URL: https://doi.org/10.1007/978-3-540-85994-9_2 (backrefpage 22).

dalang:18:hitting

— (2018). “Hitting probabilities for systems of stochastic PDEs: an overview”. in *Stochastic partial differential equations and related fields*: volume 229. Springer Proc. Math. Stat. Springer, Cham, pages 159–176. DOI: 10.1007/978-3-319-74929-7_8. URL: https://doi.org/10.1007/978-3-319-74929-7_8 (backrefpage 22).

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*: volume 58. Progr. Probab. Birkhäuser, Basel, pages 83–93 (backrefpage 22).

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)*: volume 52. Verh. Afd. Natuurkd. 1. Reeks. K. Ned. Akad. Wet. R. Neth. Acad. Arts Sci., Amsterdam, pages 117–128 (backrefpage 22).

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): volume 10.* Israel Math. Conf. Proc. Bar-Ilan Univ., Ramat Gan, **pages 57–64** ([backrefpage 23](#)).
- [dawson:92:infinitely](#) Dawson, Donald A. (1992). “Infinitely divisible random measures and superprocesses”. in *Stochastic analysis and related topics (Silivri, 1990): volume 31.* Progr. Probab. Birkhäuser Boston, Boston, MA, **pages 1–129** ([backrefpage 23](#)).
- [dawson:93:measure-valued](#) — (1993). “Measure-valued Markov processes”. in *École d’Été de Probabilités de Saint-Flour XXI—1991: volume 1541.* Lecture Notes in Math. Springer, Berlin, **pages 1–260.** DOI: [10.1007/BFb0084190](#). URL: <https://doi.org/10.1007/BFb0084190> ([backrefpage 23](#)).
- [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): volume 42.* Lect. Notes Control Inf. Sci. Springer, Berlin, **pages 91–105.** DOI: [10.1007/BFb0004528](#). URL: <https://doi.org/10.1007/BFb0004528> ([backrefpage 24](#)).
- [deconinck:10:multidimensional](#) Deconinck, B. (2010). “Multidimensional theta functions”. in *NIST handbook of mathematical functions:* U.S. Dept. Commerce, Washington, DC, **pages 537–547** ([backrefpage 24](#)).
- [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: volume 2.* Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, **pages 249–262.** DOI: [10.1142/9789812770639\0009](#). URL: https://doi.org/10.1142/9789812770639_0009 ([backrefpage 24](#)).
- [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): volume 10.* Stability Control Theory Methods Appl. Gordon and Breach, Amsterdam, **pages 197–202** ([backrefpage 24](#)).
- [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): volume 36.* Progr. Probab. Birkhäuser, Basel, **pages 99–110** ([backrefpage 24](#)).
- [derrida:80:random](#) Derrida, B. (1980b). “The random energy model”. in **volume 67: 1.** Common trends in particle and condensed matter physics (Proc. Winter Adv. Study Inst., Les Houches, 1980), **pages 29–35.** DOI: [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) ([backrefpage 24](#)).
- [derrida.spohn:88:polymers](#) Derrida, B. and H. Spohn (1988). “Polymers on disordered trees, spin glasses, and traveling waves”. in **volume 51: 5-6.** New directions in statistical mechanics (Santa Barbara, CA, 1987), **pages 817–840.** DOI: [10.1007/BF01014886](#). URL: <https://doi.org/10.1007/BF01014886> ([backrefpage 24](#)).
- [dettweiler:84:stochastic](#) Dettweiler, E. (1984). “Stochastic integral equations and diffusions on Banach spaces”. in *Probability theory on vector spaces, III (Lublin, 1983): volume 1080.* Lecture Notes in Math. Springer, Berlin, **pages 9–45.** DOI: [10.1007/BFb0099783](#). URL: <https://doi.org/10.1007/BFb0099783> ([backrefpage 24](#)).
- [devore:98:nonlinear](#) DeVore, Ronald A. (1998). “Nonlinear approximation”. in *Acta numerica, 1998: volume 7.* Acta Numer. Cambridge Univ. Press, Cambridge,

- pages 51–150. DOI: [10.1017/S0962492900002816](https://doi.org/10.1017/S0962492900002816). URL: <https://doi.org/10.1017/S0962492900002816> (**backrefpage 25**).
- `deya.tindel:13:malliavin` Deya, Aurélien **and** Samy Tindel (2013). “Malliavin calculus for fractional heat equation”. **in** *Malliavin calculus and stochastic analysis*: **volume** 34. Springer Proc. Math. Stat. Springer, New York, **pages** 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 (**backrefpage 25**).
- `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, **pages** 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 (**backrefpage 25**).
- `dilcher:10:bernoulli` Dilcher, K. (2010). “Bernoulli and Euler polynomials”. **in** *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 587–599 (**backrefpage 25**).
- `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*: **volume** 38. Springer Proc. Math. Stat. Springer, New York, **pages** 93–111. DOI: [10.1007/978-1-4614-6240-8_6](https://doi.org/10.1007/978-1-4614-6240-8_6). URL: https://doi.org/10.1007/978-1-4614-6240-8_6 (**backrefpage 26**).
- `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, **pages** 189–200 (**backrefpage 26**).
- `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*: **volume** 1372. Lecture Notes in Math. Springer, Berlin, **pages** 566–582. DOI: [10.1007/BFb0084000](https://doi.org/10.1007/BFb0084000). URL: <https://doi.org/10.1007/BFb0084000> (**backrefpage 26**).
- `duminil-copin.smirnov:12:conformal` Duminil-Copin, Hugo **and** Stanislav Smirnov (2012). “Conformal invariance of lattice models”. **in** *Probability and statistical physics in two and more dimensions*: **volume** 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, **pages** 213–276 (**backrefpage 26**).
- `dunster:10:legendre` Dunster, T. M. (2010). “Legendre and related functions”. **in** *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 351–381 (**backrefpage 26**).
- `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, **pages** 393–408 (**backrefpage 26**).
- `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, **pages** 529–561 (**backrefpage 26**).
- `duplantier:89:fractal` Duplantier, Bertrand (1989a). “Fractal critical phenomena in two dimensions and conformal invariance”. **in** *Fractals’ physical origin and properties (Erice, 1988)*: **volume** 45. Ettore Majorana Internat. Sci. Ser.: Phys. Sci. Plenum, New York, **pages** 83–121. DOI: [10.1007/978-1-4899-3499-4_4](https://doi.org/10.1007/978-1-4899-3499-4_4). URL: https://doi.org/10.1007/978-1-4899-3499-4_4 (**backrefpage 26**).

duplantier:89:fractals	Duplantier, Bertrand (1989b). “Fractals in two dimensions and conformal invariance”. in volume 38: 1-3. Fractals in physics (Vence, 1989), pages 71–87. DOI: 10.1016/0167-2789(89)90175-9 . URL: https://doi.org/10.1016/0167-2789(89)90175-9 (backrefpage 26).
duplantier:89:statistical	— (1989c). “Statistical mechanics of self-avoiding crumpled manifolds”. in <i>Statistical mechanics of membranes and surfaces (Jerusalem, 1987/1988)</i> : volume 5. Jerusalem Winter School Theoret. Phys. World Sci. Publ., Teaneck, NJ, pages 225–261 (backrefpage 26).
duplantier:89:two-dimensional	— (1989d). “Two-dimensional fractal geometry, critical phenomena and conformal invariance”. in volume 184: 2-4. Common trends in statistical physics and field theory (Cargèse, 1988), pages 229–257. DOI: 10.1016/0370-1573(89)90042-2 . URL: https://doi.org/10.1016/0370-1573(89)90042-2 (backrefpage 26).
duplantier:90:renormalization	— (1990b). “Renormalization and conformal invariance for polymers”. in <i>Fundamental problems in statistical mechanics VII (Altenberg, 1989)</i> : North-Holland, Amsterdam, pages 171–223 (backrefpage 26).
duplantier:90:two-dimensional	— (1990c). “Two-dimensional polymers and conformal invariance”. in volume 163: 1. Statistical physics (Rio de Janeiro, 1989), pages 158–182. DOI: 10.1016/0378-4371(90)90326-N . URL: https://doi.org/10.1016/0378-4371(90)90326-N (backrefpage 26).
duplantier:92:statistical	— (1992). “Statistical mechanics on a 2D-random surface”. in volume 65: 2-3. Physics in two dimensions (Neuchâtal, 1991), pages 291–296 (backrefpage 26).
duplantier:99:conformal	— (1999a). “Conformal multifractality of random walks, polymers, and percolation in two dimensions”. in <i>Fractals: theory and applications in engineering</i> : Springer, London, pages 185–206 (backrefpage 26).
duplantier:99:random	— (1999c). “Random walks, polymers, percolation, and quantum gravity in two dimensions”. in volume 263: 1-4. STATPHYS 20 (Paris, 1998), pages 452–465. DOI: 10.1016/S0378-4371(98)00638-4 . URL: https://doi.org/10.1016/S0378-4371(98)00638-4 (backrefpage 27).
duplantier:03:higher	— (2003b). “Higher conformal multifractality”. in volume 110: 3-6. Special issue in honor of Michael E. Fisher’s 70th birthday (Piscataway, NJ, 2001), pages 691–738. DOI: 10.1023/A:1022107818494 . URL: https://doi.org/10.1023/A:1022107818494 (backrefpage 27).
duplantier:03:introduction	— (2003c). “Introduction à l’effet Casimir”. in <i>Poincaré Seminar 2002</i> : volume 30. Prog. Math. Phys. Birkhäuser, Basel, pages 53–69 (backrefpage 27).
duplantier:04:conformal	— (2004). “Conformal fractal geometry & boundary quantum gravity”. in <i>Fractal geometry and applications: a jubilee of Benoît Mandelbrot, Part 2</i> : volume 72. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pages 365–482 (backrefpage 27).
duplantier:06:brownian	— (2006a). “Brownian motion, “diverse and undulating””. in <i>Einstein, 1905–2005</i> : volume 47. Prog. Math. Phys. Translated from the French by Emily Parks. Birkhäuser, Basel, pages 201–293. DOI: 10.1007/3-7643-7436-5_8 . URL: https://doi.org/10.1007/3-7643-7436-5_8 (backrefpage 27).
duplantier:06:conformal	— (2006b). “Conformal random geometry”. in <i>Mathematical statistical physics</i> : Elsevier B. V., Amsterdam, pages 101–217. DOI: 10.1016/S0924-8099(06)80040-5 . URL: https://doi.org/10.1016/S0924-8099(06)80040-5 (backrefpage 27).
duplantier:10:liouville	— (2010). “Liouville quantum gravity & the KPZ relation: a rigorous perspective”. in <i>XVIIth International Congress on Mathematical Physics</i> :

- World Sci. Publ., Hackensack, NJ, **pages** 56–85. DOI: [10.1142/9789814304634_0003](https://doi.org/10.1142/9789814304634_0003). URL: https://doi.org/10.1142/9789814304634_0003 (**backrefpage** 27).
- tier.rhodes.ea:17:log-correlated Duplantier, Bertrand, Rémi Rhodes **and others** (2017). “Log-correlated Gaussian fields: an overview”. **in** *Geometry, analysis and probability: volume 310*. Progr. Math. Birkhäuser/Springer, Cham, **pages** 191–216 (**backrefpage** 27).
- dyson:11:foreword Dyson, Freeman (2011). “Foreword”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** vii–ix (**backrefpage** 27).
- el-karoui:11:multivariate El Karoui, Nouredine (2011). “Multivariate statistics”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 578–596 (**backrefpage** 28).
- 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)*: **volume** 36. Lecture Notes in Control and Information Sci. Springer, Berlin-New York, **pages** 47–55 (**backrefpage** 28).
- esposito.marra.ea:94:diffusive Esposito, R., R. Marra **and** H.-T. Yau (1994). “Diffusive limit of asymmetric simple exclusion”. **in** **volume** 6: 5A. Special issue dedicated to Elliott H. Lieb, **pages** 1233–1267. DOI: [10.1142/S0129055X94000444](https://doi.org/10.1142/S0129055X94000444). URL: <https://doi.org/10.1142/S0129055X94000444> (**backrefpage** 28).
- feng.tindel:17:on Feng, Qi **and** Samy Tindel (2017). “On a priori estimates for rough PDEs”. **in** *Stochastic analysis and related topics: volume 72*. Progr. Probab. Birkhäuser/Springer, Cham, **pages** 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 (**backrefpage** 29).
- 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 (**backrefpage** 29).
- 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, **pages** 782–801 (**backrefpage** 29).
- flandoli:08:introduction Flandoli, Franco (2008). “An introduction to 3D stochastic fluid dynamics”. **in** *SPDE in hydrodynamic: recent progress and prospects: volume 1942*. Lecture Notes in Math. Springer, Berlin, **pages** 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 (**backrefpage** 29).
- oli.gubinelli.ea:19:introduction Flandoli, Franco, Massimiliano Gubinelli **and** Martin Hairer ([2019] [2019]). “Introduction”. **in** *Singular random dynamics: volume 2253*. Lecture Notes in Math. Springer, Cham, **pages** 1–10 (**backrefpage** 29).
- fleischmann.mueller:00:finite Fleischmann, Klaus **and** Carl Mueller (2000). “Finite time extinction of catalytic branching processes”. **in** *Stochastic models (Ottawa, ON, 1998)*: **volume** 26. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, **pages** 125–139. DOI: [10.1214/aop/1019160254](https://doi.org/10.1214/aop/1019160254). URL: <https://doi.org/10.1214/aop/1019160254> (**backrefpage** 29).
- 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: volume 11*. Springer Proc. Math. Springer, Heidelberg, **pages** 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 (**backrefpage** 29).

- forrester:11:beta Forrester, Peter J. (2011). “Beta ensembles”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 415–432 (**backrefpage** 30).
- 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)*: **volume** 176. Lect. Notes Control Inf. Sci. Springer, Berlin, **pages** 92–100. DOI: 10.1007/BFb0007324. URL: <https://doi.org/10.1007/BFb0007324> (**backrefpage** 30).
- 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)*: **volume** 32. North-Holland Math. Library. North-Holland, Amsterdam, **pages** 121–133. DOI: 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) (**backrefpage** 31).
- 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, **pages** 703–722 (**backrefpage** 31).
- 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, **pages** 82–106 (**backrefpage** 31).
- galaktionov.vazquez:02:problem Galaktionov, Victor A. and Juan L. Vázquez (2002). “The problem of blow-up in nonlinear parabolic equations”. in **volume** 8: 2. Current developments in partial differential equations (Temuco, 1999), **pages** 399–433. DOI: 10.3934/dcdis.2002.8.399. URL: <https://doi.org/10.3934/dcdis.2002.8.399> (**backrefpage** 31).
- 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*: **volume** 15. Clay Math. Proc. Amer. Math. Soc., Providence, RI, **pages** 49–154 (**backrefpage** 31).
- gartner.konig:05:parabolic Gärtner, Jürgen and Wolfgang König (2005). “The parabolic Anderson model”. in *Interacting stochastic systems*: Springer, Berlin, **pages** 153–179. DOI: 10.1007/3-540-27110-4_8. URL: https://doi.org/10.1007/3-540-27110-4_8 (**backrefpage** 32).
- gorenflo.mainardi.ea:02:fractional Gorenflo, Rudolf and others (2002). “Fractional diffusion: probability distributions and random walk models”. in **volume** 305: 1-2. Non extensive thermodynamics and physical applications (Villasimius, 2001), **pages** 106–112. DOI: 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) (**backrefpage** 33).
- grimmett.hiemer:02:directed Grimmett, Geoffrey and Philipp Hiemer (2002). “Directed percolation and random walk”. in *In and out of equilibrium (Mambucaba, 2000)*: **volume** 51. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 273–297 (**backrefpage** 33).
- gubinelli.perkowski:18:introduction Gubinelli, Massimiliano and Nicolas Perkowski (2018a). “An introduction to singular SPDEs”. in *Stochastic partial differential equations and related fields*: **volume** 229. Springer Proc. Math. Stat. Springer, Cham, **pages** 69–99. DOI: 10.1007/978-3-319-74929-7_4. URL: https://doi.org/10.1007/978-3-319-74929-7_4 (**backrefpage** 34).
- guhr:11:supersymmetry Guhr, Thomas (2011). “Supersymmetry”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 135–154 (**backrefpage** 34).

hairer:14:solving

Hairer, M. (2014b). “Solving the KPZ equation”. in *XVIIIth International Congress on Mathematical Physics*: World Sci. Publ., Hackensack, NJ, **page** 419 (**backrefpage** 35).

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, **pages** 833–873 (**backrefpage** 35).

hairer:05:coupling

Hairer, Martin (2005a). “Coupling stochastic PDEs”. in *XIVth International Congress on Mathematical Physics*: World Sci. Publ., Hackensack, NJ, **pages** 281–289 (**backrefpage** 35).

hairer:09:ergodic

— (2009a). “Ergodic properties of a class of non-Markovian processes”. in *Trends in stochastic analysis*: **volume** 353. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, **pages** 65–98 (**backrefpage** 35).

hairer:10:hypoellipticity

— (2010). “Hypoellipticity in infinite dimensions”. in *Progress in analysis and its applications*: World Sci. Publ., Hackensack, NJ, **pages** 479–484. DOI: [10.1142/9789814313179_0062](https://doi.org/10.1142/9789814313179_0062). URL: https://doi.org/10.1142/9789814313179_0062 (**backrefpage** 35).

hairer:16:regularity

— (2016). “Regularity structures and the dynamical Φ_3^4 model”. in *Current developments in mathematics 2014*: Int. Press, Somerville, MA, **pages** 1–49 (**backrefpage** 35).

hairer:18:analysts

— (2018a). “An analyst’s take on the BPHZ theorem”. in *Computation and combinatorics in dynamics, stochastics and control*: **volume** 13. Abel Symp. Springer, Cham, **pages** 429–476 (**backrefpage** 35).

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, **pages** 410–416. DOI: [10.1142/9789814313179_0053](https://doi.org/10.1142/9789814313179_0053). URL: https://doi.org/10.1142/9789814313179_0053 (**backrefpage** 35).

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*: **volume** 63. Progr. Probab. Birkhäuser/Springer Basel AG, Basel, **pages** 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 (**backrefpage** 36).

hairer.stuart.ea:09:sampling

Hairer, Martin, Andrew Stuart and Jochen VoSS (2009). “Sampling conditioned diffusions”. in *Trends in stochastic analysis*: **volume** 353. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, **pages** 159–185 (**backrefpage** 36).

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 **volume** 41: 3. Probabilistic techniques in equilibrium and nonequilibrium statistical physics, **pages** 1244–1293. DOI: [10.1063/1.533186](https://doi.org/10.1063/1.533186). URL: <https://doi.org/10.1063/1.533186> (**backrefpage** 36).

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)*: **volume** 315. NATO Adv. Sci. Inst. Ser. B: Phys. Plenum, New York, **pages** 231–245 (**backrefpage** 36).

harnett.nualart:17:decomposition	Harnett, Daniel and David Nualart (2017). “Decomposition and limit theorems for a class of self-similar Gaussian processes”. <i>in</i> <i>Stochastic analysis and related topics</i> : volume 72. Progr. Probab. Birkhäuser/Springer, Cham, pages 99–116. DOI: 10.1007/978-3-319-59671-6_5 . URL: https://doi.org/10.1007/978-3-319-59671-6_5 (backrefpage 37).
hawkes:84:some	Hawkes, John (1984). “Some geometric aspects of potential theory”. <i>in</i> <i>Stochastic analysis and applications (Swansea, 1983)</i> : volume 1095. Lecture Notes in Math. Springer, Berlin, pages 130–154. DOI: 10.1007/BFb0099126 . URL: https://doi.org/10.1007/BFb0099126 (backrefpage 37).
hollander:12:laudatio	Hollander, Frank den (2012). “Laudatio: the mathematical work of Jürgen Gärtner”. <i>in</i> <i>Probability in complex physical systems</i> : volume 11. Springer Proc. Math. Springer, Heidelberg, pages 1–10. DOI: 10.1007/978-3-642-23811-6_1 . URL: https://doi.org/10.1007/978-3-642-23811-6_1 (backrefpage 37).
hollander.konig.ea:21:parabolic	Hollander, Frank den, Wolfgang König and Renato S. dos Santos ([2021] 2021). “The parabolic Anderson model on a Galton-Watson tree”. <i>in</i> <i>In and out of equilibrium 3. Celebrating Vladas Sidoravicius</i> : volume 77. Progr. Probab. Birkhäuser/Springer, Cham, pages 591–635. DOI: 10.1007/978-3-030-60754-8_25 . URL: https://doi.org/10.1007/978-3-030-60754-8_25 (backrefpage 37).
houdre.villa:03:example	Houdré, Christian and José Villa (2003). “An example of infinite dimensional quasi-helix”. <i>in</i> <i>Stochastic models (Mexico City, 2002)</i> : volume 336. Contemp. Math. Amer. Math. Soc., Providence, RI, pages 195–201. DOI: 10.1090/conm/336/06034 . URL: https://doi.org/10.1090/conm/336/06034 (backrefpage 38).
howison.richardson:95:cuspid	Howison, S. D. and S. Richardson (1995). “Cusp development in free boundaries, and two-dimensional slow viscous flows”. <i>in</i> <i>volume</i> 6: 5. Complex analysis and free boundary problems (St. Petersburg, 1994), pages 441–454. DOI: 10.1017/S0956792500001972 . URL: https://doi.org/10.1017/S0956792500001972 (backrefpage 38).
hu.meyer:93:on	Hu, Y. Z. and P. A. Meyer (1993). “On the approximation of multiple Stratonovich integrals”. <i>in</i> <i>Stochastic processes</i> : Springer, New York, pages 141–147 (backrefpage 38).
hu.meyer:88:chaos	Hu, Y. Z. and P.-A. Meyer (1988a). “Chaos de Wiener et intégrale de Feynman”. <i>in</i> <i>Séminaire de Probabilités, XXII</i> : volume 1321. Lecture Notes in Math. Springer, Berlin, pages 51–71. DOI: 10.1007/BFb0084118 . URL: https://doi.org/10.1007/BFb0084118 (backrefpage 38).
hu.meyer:88:sur	— (1988b). “Sur les intégrales multiples de Stratonovitch”. <i>in</i> <i>Séminaire de Probabilités, XXII</i> : volume 1321. Lecture Notes in Math. Springer, Berlin, pages 72–81. DOI: 10.1007/BFb0084119 . URL: https://doi.org/10.1007/BFb0084119 (backrefpage 38).
hu:88:nouvel	Hu, Yao Zhong (1988). “Un nouvel exemple de distribution de Hida”. <i>in</i> <i>Séminaire de Probabilités, XXII</i> : volume 1321. Lecture Notes in Math. Springer, Berlin, pages 82–84. DOI: 10.1007/BFb0084120 . URL: https://doi.org/10.1007/BFb0084120 (backrefpage 38).
hu:90:calculs	— (1990a). “Calculs formels sur les EDS de Stratonovitch”. <i>in</i> <i>Séminaire de Probabilités, XXIV, 1988/89</i> : volume 1426. Lecture Notes in Math. Springer, Berlin, pages 453–460. DOI: 10.1007/BFb0083786 . URL: https://doi.org/10.1007/BFb0083786 (backrefpage 38).
hu:92:serie	— (1992b). “Série de Taylor stochastique et formule de Campbell-Hausdorff, d’après Ben Arous”. <i>in</i> <i>Séminaire de Probabilités, XXVI</i> : volume 1526.

Lecture Notes in Math. Springer, Berlin, **pages** 579–586. DOI: [10.1007/BFb0084347](https://doi.org/10.1007/BFb0084347). URL: <https://doi.org/10.1007/BFb0084347> (**backrefpage 38**).

- hu:92:sur Hu, Yao Zhong (1992c). “Sur un travail de R. Carmona et D. Nualart”. **in** *Séminaire de Probabilités, XXVI*: **volume** 1526. Lecture Notes in Math. Springer, Berlin, **pages** 587–594. DOI: [10.1007/BFb0084348](https://doi.org/10.1007/BFb0084348). URL: <https://doi.org/10.1007/BFb0084348> (**backrefpage 38**).
- hu:92:formule — (1992d). “Une formule d’Itô pour le mouvement brownien fermionique”. **in** *Séminaire de Probabilités, XXVI*: **volume** 1526. Lecture Notes in Math. Springer, Berlin, **pages** 575–578. DOI: [10.1007/BFb0084346](https://doi.org/10.1007/BFb0084346). URL: <https://doi.org/10.1007/BFb0084346> (**backrefpage 38**).
- hu:92:remarque — (1992e). “Une remarque sur l’inégalité de Hölder non commutative”. **in** *Séminaire de Probabilités, XXVI*: **volume** 1526. Lecture Notes in Math. Springer, Berlin, **page** 595. DOI: [10.1007/BFb0084349](https://doi.org/10.1007/BFb0084349). URL: <https://doi.org/10.1007/BFb0084349> (**backrefpage 38**).
- hu:93:remark — (1993a). “A remark on the value on zero of Brownian functional”. **in** *Stochastic analysis and related topics (Oslo, 1992)*: **volume** 8. Stochastics Monogr. Gordon and Breach, Montreux, **pages** 173–175 (**backrefpage 38**).
- hu:93:calculation — (1993b). “Calculation of Feynman path integral for certain central forces”. **in** *Stochastic analysis and related topics (Oslo, 1992)*: **volume** 8. Stochastics Monogr. Gordon and Breach, Montreux, **pages** 161–171 (**backrefpage 38**).
- hu:93:hypercontractivite — (1993c). “Hypercontractivité pour les fermions, d’après Carlen-Lieb”. **in** *Séminaire de Probabilités, XXVII*: **volume** 1557. Lecture Notes in Math. Springer, Berlin, **pages** 86–96. DOI: [10.1007/BFb0087966](https://doi.org/10.1007/BFb0087966). URL: <https://doi.org/10.1007/BFb0087966> (**backrefpage 38**).
- hu:94:some — (1994a). “Some operator inequalities”. **in** *Séminaire de Probabilités, XXVIII*: **volume** 1583. Lecture Notes in Math. Springer, Berlin, **pages** 316–333. DOI: [10.1007/BFb0073855](https://doi.org/10.1007/BFb0073855). URL: <https://doi.org/10.1007/BFb0073855> (**backrefpage 38**).
- hu.lindstr-m.ea:95:inverse Hu, Yao Zhong, Tom Lindstrøm and others (1995). “Inverse powers of white noise”. **in** *Stochastic analysis (Ithaca, NY, 1993)*: **volume** 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage 38**).
- hu:95:on Hu, Yao Zhong (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*: **volume** 1613. Lecture Notes in Math. Springer, Berlin, **pages** 218–219. DOI: [10.1007/BFb0094213](https://doi.org/10.1007/BFb0094213). URL: <https://doi.org/10.1007/BFb0094213> (**backrefpage 38**).
- 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)*: **volume** 38. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 183–202 (**backrefpage 38**).
- hu:96:strong — (1996c). “Strong and weak order of time discretization schemes of stochastic differential equations”. **in** *Séminaire de Probabilités, XXX*: **volume** 1626. Lecture Notes in Math. Springer, Berlin, **pages** 218–227. DOI: [10.1007/BFb0094650](https://doi.org/10.1007/BFb0094650). URL: <https://doi.org/10.1007/BFb0094650> (**backrefpage 38**).

- hu:99:exponential** Hu, Yaozhong (1999). “Exponential integrability of diffusion processes”. *in* *Advances in stochastic inequalities (Atlanta, GA, 1997)*: **volume** 234. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 38).
- hu:00:class** — (2000a). “A class of SPDE driven by fractional white noise”. *in* *Stochastic processes, physics and geometry: new interplays, II (Leipzig, 1999)*: **volume** 29. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, **pages** 317–325 (**backrefpage** 38).
- hu:00:unified** — (2000b). “A unified approach to several inequalities for Gaussian and diffusion measures”. *in* *Séminaire de Probabilités, XXXIV*: **volume** 1729. Lecture Notes in Math. Springer, Berlin, **pages** 329–335. DOI: [10.1007/BFb0103811](https://doi.org/10.1007/BFb0103811). URL: <https://doi.org/10.1007/BFb0103811> (**backrefpage** 38).
- hu:01:prediction** — (2001a). “Prediction and translation of fractional Brownian motions”. *in* *Stochastics in finite and infinite dimensions*: Trends Math. Birkhäuser Boston, Boston, MA, **pages** 153–171 (**backrefpage** 39).
- 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, **pages** 49–59. DOI: [10.1142/9789812799579_0005](https://doi.org/10.1142/9789812799579_0005). URL: https://doi.org/10.1142/9789812799579_0005 (**backrefpage** 39).
- 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, **pages** 164–173 (**backrefpage** 39).
- hu:04:optimization** — (2004b). “Optimization of consumption and portfolio and minimization of volatility”. *in* *Mathematics of finance*: **volume** 351. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 39).
- hu.huang.ea:18:parabolic** Hu, Yaozhong, Jingyu Huang, Khoa Lê **and** others (2018). “Parabolic Anderson model with rough dependence in space”. *in* *Computation and combinatorics in dynamics, stochastics and control*: **volume** 13. Abel Symp. Springer, Cham, **pages** 477–498 (**backrefpage** 39).
- 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*: **volume** 138. Springer Proc. Math. Stat. Springer, Cham, **pages** 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 (**backrefpage** 39).
- 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*: **volume** 2. Abel Symp. Springer, Berlin, **pages** 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 (**backrefpage** 39).
- 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*: **volume** 13. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, **pages** 225–242.

DOI: [10.1142/9789814383585_0012](https://doi.org/10.1142/9789814383585_0012). URL: https://doi.org/10.1142/9789814383585_0012 (**backrefpage 40**).

hu.oksendal:96:wick

Hu, Yaozhong **and** Bernt Øksendal (1996). “Wick approximation of quasilinear stochastic differential equations”. in *Stochastic analysis and related topics, V (Silivri, 1994)*: **volume** 38. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 203–231 (**backrefpage 40**).

hu.oksendal:08:optimal

— (2008a). “Optimal stopping with advanced information flow: selected examples”. in *Advances in mathematics of finance*: **volume** 83. Banach Center Publ. Polish Acad. Sci. Inst. Math., Warsaw, **pages** 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> (**backrefpage 40**).

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, **pages** 267–279 (**backrefpage 40**).

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)*: **volume** 29. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, **pages** 327–337. DOI: [10.1081/pde-120028841](https://doi.org/10.1081/pde-120028841). URL: <https://doi.org/10.1081/pde-120028841> (**backrefpage 40**).

hu.oksendal.ea:01:stochastic

— (2001). “Stochastic fractional potential theory”. in *Papers on analysis*: **volume** 83. Rep. Univ. Jyväskylä Dep. Math. Stat. Univ. Jyväskylä, Jyväskylä, **pages** 169–180 (**backrefpage 40**).

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*: **volume** 34. Springer Proc. Math. Stat. Springer, New York, **pages** 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 (**backrefpage 40**).

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, **pages** 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> (**backrefpage 41**).

isacker:61:generalized

sacker, J. van (1961). “Generalized harmonic analysis”. in *Advances in Geophysics, Vol. 7*: Academic Press, New York, **pages** 189–214 (**backrefpage 41**).

its:11:painleve

Its, Alexander R. (2011). “Painlevé transcendents”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 176–197 (**backrefpage 41**).

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 *Advances in nonlinear mathematics and science*, **volume** 152/153, **pages** 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) (**backrefpage 41**).

its.tracy.ea:01:random

— (2001b). “Random words, Toeplitz determinants, and integrable systems. I”. in *Random matrix models and their applications*: **volume** 40. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, Cambridge, **pages** 245–258 (**backrefpage 41**).

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*: **volume** 9. Int. Math. Ser. (N. Y.) Springer, New York, **pages** 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 (**backrefpage** 41).
- 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)*: **volume** 1444. Lecture Notes in Math. Springer, Berlin, **pages** 141–182. DOI: [10.1007/BFb0083614](https://doi.org/10.1007/BFb0083614). URL: <https://doi.org/10.1007/BFb0083614> (**backrefpage** 42).
- 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)*: **volume** 8. Stochastics Monogr. Gordon **and** Breach, Montreux, **pages** 177–201 (**backrefpage** 42).
- jona-lasinio:91:stochastic Jona-Lasinio, G. (1991). “Stochastic reaction diffusion equations and interacting particle systems”. **in** *volume* 55: 2. Multiscale phenomena (São Paulo, 1990), **pages** 751–758. URL: http://www.numdam.org/item?id=AIHPA_1991__55_2_751_0 (**backrefpage** 42).
- h.rassoul-agma: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*: **volume** 283. Springer Proc. Math. Stat. Springer, Cham, **pages** 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 (**backrefpage** 42).
- on.mayboroda:ea:07:interpolation Kalton, Nigel, Svitlana 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*: **volume** 445. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 42).
- 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)*: **volume** 7. Progr. Nonlinear Differential Equations Appl. Birkhäuser Boston, Boston, MA, **pages** 243–263 (**backrefpage** 42).
- kanzieper:11:replica Kanzieper, Eugene (2011). “Replica approach in random matrix theory”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 155–175 (**backrefpage** 42).
- karczewska.zabczyk:00:stochastic Karczewska, Anna **and** Jerzy Zabczyk (2000b). “Stochastic PDE’s with function-valued solutions”. **in** *Infinite dimensional stochastic analysis (Amsterdam, 1999)*: **volume** 52. Verh. Afd. Natuurkd. 1. Reeks. K. Ned. Akad. Wet. R. Neth. Acad. Arts Sci., Amsterdam, **pages** 197–216 (**backrefpage** 42).
- karczewska.zabczyk:01:note — (2001). “A note on stochastic wave equations”. **in** *Evolution equations and their applications in physical and life sciences (Bad Herrenalb, 1998)*: **volume** 215. Lecture Notes in Pure and Appl. Math. Dekker, New York, **pages** 501–511 (**backrefpage** 42).
- keating.snaith:11:number Keating, J. P. **and** N. C. Snaith (2011). “Number theory”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 491–509 (**backrefpage** 42).

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, pages 376–397 (backrefpage 43).
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> : volume 1729. Lecture Notes in Math. Springer, Berlin, pages 151–156. DOI: 10.1007/BFb0103800 . URL: https://doi.org/10.1007/BFb0103800 (backrefpage 43).
khoshnevisan.pemantle:00:sojourn	Khoshnevisan, D. and R. Pemantle (2000). “Sojourn times of Brownian sheet”. in volume 41: 1-2. <i>Endre Csáki 65</i> , pages 187–194. DOI: 10.1023/A:1010324606980 . URL: https://doi.org/10.1023/A:1010324606980 (backrefpage 43).
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> : volume 1613. Lecture Notes in Math. Springer, Berlin, pages 220–230. DOI: 10.1007/BFb0094214 . URL: https://doi.org/10.1007/BFb0094214 (backrefpage 43).
khoshnevisan:97:some	— (1997). “Some polar sets for the Brownian sheet”. in <i>Séminaire de Probabilités, XXXI</i> : volume 1655. Lecture Notes in Math. Springer, Berlin, pages 190–197. DOI: 10.1007/BFb0119303 . URL: https://doi.org/10.1007/BFb0119303 (backrefpage 43).
khoshnevisan:03:codimension	— (2003b). “The codimension of the zeros of a stable process in random scenery”. in <i>Séminaire de Probabilités XXXVII</i> : volume 1832. Lecture Notes in Math. Springer, Berlin, pages 236–245. DOI: 10.1007/978-3-540-40004-2_9 . URL: https://doi.org/10.1007/978-3-540-40004-2_9 (backrefpage 43).
khoshnevisan:04:brownian	— (2004). “Brownian sheet and quasi-sure analysis”. in <i>Asymptotic methods in stochastics</i> : volume 44. Fields Inst. Commun. Amer. Math. Soc., Providence, RI, pages 25–47 (backrefpage 43).
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> : volume 59. Progr. Probab. Birkhäuser, Basel, pages 135–174. DOI: 10.1007/978-3-7643-8458-6_9 . URL: https://doi.org/10.1007/978-3-7643-8458-6_9 (backrefpage 43).
khoshnevisan:09:primer	— (2009a). “A primer on stochastic partial differential equations”. in <i>A minicourse on stochastic partial differential equations</i> : volume 1962. Lecture Notes in Math. Springer, Berlin, pages 1–38. DOI: 10.1007/978-3-540-85994-9_1 . URL: https://doi.org/10.1007/978-3-540-85994-9_1 (backrefpage 43).
khoshnevisan:09:from	— (2009b). “From fractals and probability to Lévy processes and stochastic PDEs”. in <i>Fractal geometry and stochastics IV</i> : volume 61. Progr. Probab. Birkhäuser Verlag, Basel, pages 111–141. DOI: 10.1007/978-3-0346-0030-9_4 . URL: https://doi.org/10.1007/978-3-0346-0030-9_4 (backrefpage 43).
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, pages 127–216 (backrefpage 43).
khoshnevisan.lewis:99:iterated	Khoshnevisan, Davar and Thomas M. Lewis (1999a). “Iterated Brownian motion and its intrinsic skeletal structure”. in <i>Seminar on Stochastic</i>

- Analysis, Random Fields and Applications (Ascona, 1996)*: **volume** 45. Progr. Probab. Birkhäuser, Basel, **pages** 201–210 ([backrefpage 44](#)).
- `khoshnevisan.revesz:10:zeros` Khoshnevisan, Davar **and** Pál Révész (2010). “Zeros of a two-parameter random walk”. *in* *Dependence in probability, analysis and number theory*: Kendrick Press, Heber City, UT, **pages** 265–278 ([backrefpage 44](#)).
- `khoshnevisan.shi:98:gaussian` Khoshnevisan, Davar **and** Zhan Shi (1998b). “Gaussian measure of a small ball and capacity in Wiener space”. *in* *Asymptotic methods in probability and statistics (Ottawa, ON, 1997)*: North-Holland, Amsterdam, **pages** 453–465. DOI: [10.1016/B978-044450083-0/50030-7](https://doi.org/10.1016/B978-044450083-0/50030-7). URL: <https://doi.org/10.1016/B978-044450083-0/50030-7> ([backrefpage 44](#)).
- `khoshnevisan.shi:00:fast` — (2000). “Fast sets and points for fractional Brownian motion”. *in* *Séminaire de Probabilités, XXXIV*: **volume** 1729. Lecture Notes in Math. Springer, Berlin, **pages** 393–416. DOI: [10.1007/BFb0103816](https://doi.org/10.1007/BFb0103816). URL: <https://doi.org/10.1007/BFb0103816> ([backrefpage 44](#)).
- `khoshnevisan.xiao:00:images` Khoshnevisan, Davar **and** Yimin Xiao (2000). “Images and level sets of additive random walks”. *in* *High dimensional probability, II (Seattle, WA, 1999)*: **volume** 47. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 329–345 ([backrefpage 44](#)).
- `khoshnevisan.xiao:04:additive` — (2004). “Additive Lévy processes: capacity and Hausdorff dimension”. *in* *Fractal geometry and stochastics III*: **volume** 57. Progr. Probab. Birkhäuser, Basel, **pages** 151–170 ([backrefpage 44](#)).
- `khoshnevisan.xiao:17:on` — (2017). “On the macroscopic fractal geometry of some random sets”. *in* *Stochastic analysis and related topics*: **volume** 72. Progr. Probab. Birkhäuser/Springer, Cham, **pages** 179–206. DOI: [10.1007/978-3-319-59671-6_9](https://doi.org/10.1007/978-3-319-59671-6_9). URL: https://doi.org/10.1007/978-3-319-59671-6_9 ([backrefpage 44](#)).
- `klebanov.hashimoto:96:wormholes` Klebanov, Igor R. **and** Akikazu Hashimoto (1996). “Wormholes, matrix models, and Liouville gravity”. *in* **volume** 45BC: String theory, gauge theory and quantum gravity (Trieste, 1995), **pages** 135–148. DOI: [10.1016/0920-5632\(95\)00631-1](https://doi.org/10.1016/0920-5632(95)00631-1). URL: [https://doi.org/10.1016/0920-5632\(95\)00631-1](https://doi.org/10.1016/0920-5632(95)00631-1) ([backrefpage 45](#)).
- `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 ([backrefpage 45](#)).
- `koornwinder.wong.ea:10:orthogonal` Koornwinder, T. H. **and** others (2010). “Orthogonal polynomials”. *in* *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 435–484 ([backrefpage 45](#)).
- `kostov:10:boundary` Kostov, I. (2010). “Boundary loop models and 2D quantum gravity”. *in* *Exact methods in low-dimensional statistical physics and quantum computing*: Oxford Univ. Press, Oxford, **pages** 363–406 ([backrefpage 45](#)).
- `kostov:11:two-dimensional` Kostov, Ivan (2011). “Two-dimensional quantum gravity”. *in* *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 619–640 ([backrefpage 45](#)).
- `kravtsov:11:random` Kravtsov, V. E. (2011). “Random matrix representations of critical statistics”. *in* *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 250–269 ([backrefpage 45](#)).
- `krylov:99:analytic` Krylov, N. V. (1999). “An analytic approach to SPDEs”. *in* *Stochastic partial differential equations: six perspectives*: **volume** 64. Math. Surveys Monogr. Amer. Math. Soc., Providence, RI, **pages** 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> ([backrefpage 45](#)).

- 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, **pages** 71–147, 256 ([backrefpage 46](#)).
- kuijlaars:11:universality Kuijlaars, A. B. J. (2011). “Universality”. **in** *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 103–134 ([backrefpage 46](#)).
- 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: volume 1855. Lecture Notes in Math.* Springer, Berlin, **pages** 65–311. DOI: [10.1007/978-3-540-44653-8_2](#). URL: [https://doi.org/10.1007/978-3-540-44653-8_2](#) ([backrefpage 46](#)).
- kurtz:11:equivalence Kurtz, Thomas G. (2011). “Equivalence of stochastic equations and martingale problems”. **in** *Stochastic analysis 2010*: Springer, Heidelberg, **pages** 113–130. DOI: [10.1007/978-3-642-15358-7_6](#). URL: [https://doi.org/10.1007/978-3-642-15358-7_6](#) ([backrefpage 46](#)).
- lataa-rafaand-matlak:17:royens Lataa Rafaand Matlak, Dariusz (2017). “Royen’s proof of the Gaussian correlation inequality”. **in** *Geometric aspects of functional analysis: volume 2169. Lecture Notes in Math.* Springer, Cham, **pages** 265–275 ([backrefpage 46](#)).
- 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: volume 15. Clay Math. Proc. Amer. Math. Soc.*, Providence, RI, **pages** 277–318 ([backrefpage 46](#)).
- 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: volume 1583. Lecture Notes in Math.* Springer, Berlin, **pages** 172–180. DOI: [10.1007/BFb0073845](#). URL: [https://doi.org/10.1007/BFb0073845](#) ([backrefpage 47](#)).
- 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: volume 15. Clay Math. Proc. Amer. Math. Soc.*, Providence, RI, **pages** 155–211 ([backrefpage 47](#)).
- ledoux:96:isoperimetry Ledoux, Michel (1996). “Isoperimetry and Gaussian analysis”. **in** *Lectures on probability theory and statistics (Saint-Flour, 1994): volume 1648. Lecture Notes in Math.* Springer, Berlin, **pages** 165–294. DOI: [10.1007/BFb0095676](#). URL: [https://doi.org/10.1007/BFb0095676](#) ([backrefpage 47](#)).
- 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** *volume 13: 1. Conference on Applications of Malliavin Calculus in Finance (Rocquencourt, 2001)*, **pages** 171–185. DOI: [10.1111/1467-9965.00012](#). URL: [https://doi.org/10.1111/1467-9965.00012](#) ([backrefpage 47](#)).
- li.shao:01:gaussian Li, W. V. and Q.-M. Shao (2001). “Gaussian processes: inequalities, small ball probabilities and applications”. **in** *Stochastic processes: theory and methods: volume 19. Handbook of Statist.* North-Holland, Amsterdam, **pages** 533–597. DOI: [10.1016/S0169-7161\(01\)19019-X](#). URL: [https://doi.org/10.1016/S0169-7161\(01\)19019-X](#) ([backrefpage 48](#)).
- li.shao:00:note Li, Wenbo V. and Qi-Man Shao (2000). “A note on the Gaussian correlation conjecture”. **in** *High dimensional probability, II (Seattle, WA, 1999)*:

- lotz.mccoy.ea:20:concentration
- mainardi.gorenflo:00:on
- marino:11:string
- uez-carreras.sanz-sole:98:taylor
- maximon:10:3j-6j-9j
- mayer-wolf.nualart.ea:92:large
- meerschaert.nane.ea:19:inverse
- meyer:89:wavelets
- levicius.rozovskii:99:martingale
- millet.nualart.ea:91:small
- millet.nualart.ea:91:composition
- millet.sanz-sole:93:on
- volume 47. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 163–171. DOI: [10.1142/s0129626499000189](https://doi.org/10.1142/s0129626499000189). URL: <https://doi.org/10.1142/s0129626499000189> (backrefpage 48).
- Lotz, Martin **and** others ([2020] 12020). “Concentration of the intrinsic volumes of a convex body”. in *Geometric aspects of functional analysis. Vol. II*: volume 2266. Lecture Notes in Math. Springer, Cham, pages 139–167. DOI: [10.1007/978-3-030-46762-3_6](https://doi.org/10.1007/978-3-030-46762-3_6). URL: https://doi.org/10.1007/978-3-030-46762-3_6 (backrefpage 48).
- Mainardi, Francesco **and** Rudolf Gorenflo (2000). “On Mittag-Leffler-type functions in fractional evolution processes”. in volume 118: 1-2. Higher transcendental functions and their applications, pages 283–299. DOI: [10.1016/S0377-0427\(00\)00294-6](https://doi.org/10.1016/S0377-0427(00)00294-6). URL: [https://doi.org/10.1016/S0377-0427\(00\)00294-6](https://doi.org/10.1016/S0377-0427(00)00294-6) (backrefpage 49).
- Mariño, Marcos (2011). “String theory”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, pages 641–660 (backrefpage 49).
- Márquez-Carreras, David **and** Marta Sanz-Solé (1998). “Taylor expansion of the density in a stochastic heat equation”. in volume 49: 2-3. Dedicated to the memory of Fernando Serrano, pages 399–415 (backrefpage 49).
- Maximon, L. C. (2010). “ $3j$, $6j$, $9j$ symbols”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, pages 757–766 (backrefpage 50).
- Mayer-Wolf, Eduardo, David Nualart **and** Víctor Pérez-Abreu (1992). “Large deviations for multiple Wiener-Itô integral processes”. in *Séminaire de Probabilités, XXVI*: volume 1526. Lecture Notes in Math. Springer, Berlin, pages 11–31. DOI: [10.1007/BFb0084307](https://doi.org/10.1007/BFb0084307). URL: <https://doi.org/10.1007/BFb0084307> (backrefpage 50).
- Meerschaert, Mark M., Erkan Nane **and** P. Vellaisamy (2019). “Inverse subordinators and time fractional equations”. in *Handbook of fractional calculus with applications. Vol. 1*: De Gruyter, Berlin, pages 407–426 (backrefpage 50).
- Meyer, Yves (1989). “Wavelets and operators”. in *Analysis at Urbana, Vol. I (Urbana, IL, 1986–1987)*: volume 137. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pages 256–365 (backrefpage 51).
- Mikulevicius, R. **and** B. L. Rozovskii (1999). “Martingale problems for stochastic PDE’s”. in *Stochastic partial differential equations: six perspectives*: volume 64. Math. Surveys Monogr. Amer. Math. Soc., Providence, RI, pages 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> (backrefpage 51).
- Millet, A., D. Nualart **and** M. Sanz (1991). “Small perturbations for quasilinear anticipating stochastic differential equations”. in *Random partial differential equations (Oberwolfach, 1989)*: volume 102. Internat. Ser. Numer. Math. Birkhäuser, Basel, pages 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 (backrefpage 51).
- Millet, Annie, David Nualart **and** Marta Sanz (1991). “Composition of large deviation principles and applications”. in *Stochastic analysis*: Academic Press, Boston, MA, pages 383–395 (backrefpage 51).
- Millet, Annie **and** Marta Sanz-Solé (1993). “On the support of a Skorohod anticipating stochastic differential equation”. in *Barcelona Seminar on*

- `millet.sanz-sole:94:simple` — *Stochastic Analysis (St. Feliu de Guíxols, 1991)*: **volume** 32. Progr. Probab. Birkhäuser, Basel, **pages** 103–131 (**backrefpage** 51).
- `millet.sanz-sole:96:varadhan` — Millet, Annie **and** Marta Sanz-Solé (1994a). “A simple proof of the support theorem for diffusion processes”. *in Séminaire de Probabilités, XXVIII*: **volume** 1583. Lecture Notes in Math. Springer, Berlin, **pages** 36–48. DOI: [10.1007/BFb0073832](https://doi.org/10.1007/BFb0073832). URL: <https://doi.org/10.1007/BFb0073832> (**backrefpage** 51).
- `millet.sanz-sole:08:approximation` — (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, **pages** 330–342 (**backrefpage** 51).
- (2008). “Approximation of rough paths of fractional Brownian motion”. *in Seminar on Stochastic Analysis, Random Fields and Applications V*: **volume** 59. Progr. Probab. Birkhäuser, Basel, **pages** 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 (**backrefpage** 52).
- `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 volume* 172: 1. Problems in mathematical analysis. No. 51, **pages** 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> (**backrefpage** 52).
- `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, **pages** 170–182 (**backrefpage** 52).
- `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, **pages** 198–230 (**backrefpage** 52).
- `morozov:11:unitary` — Morozov, A. (2011). “Unitary integrals and related matrix models”. *in The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 353–375 (**backrefpage** 52).
- `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*: **volume** 209. Springer Proc. Math. Stat. Springer, Cham, **pages** 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_1 (**backrefpage** 52).
- `mueller.sowers:95:travelling` — Mueller, C. **and** R. Sowers (1995). “Travelling waves for the KPP equation with noise”. *in Stochastic analysis (Ithaca, NY, 1993)*: **volume** 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 53).
- `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)*: **volume** 52. Progr. Probab. Birkhäuser, Basel, **pages** 219–227 (**backrefpage** 53).
- `mueller:82:exit` — Mueller, Carl (1982b). “Exit times of diffusions”. *in Martingale theory in harmonic analysis and Banach spaces (Cleveland, Ohio, 1981)*: **volume** 939. Lecture Notes in Math. Springer, Berlin-New York, **pages** 98–105 (**backrefpage** 53).
- `mueller:88:counterexample` — (1988). “A counterexample for Brownian motion on manifolds”. *in Geometry of random motion (Ithaca, N.Y., 1987)*: **volume** 73. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 217–221. DOI: [10.1090/](https://doi.org/10.1090/)

conm/073/954641. URL: <https://doi.org/10.1090/conm/073/954641> (backrefpage 53).

mueller:92:on

Mueller, Carl (1992). “On the polynomial hull of two balls”. in *The Madison Symposium on Complex Analysis (Madison, WI, 1991)*: volume 137. Contemp. Math. Amer. Math. Soc., Providence, RI, pages 343–350. DOI: 10.1090/conm/137/1190995. URL: <https://doi.org/10.1090/conm/137/1190995> (backrefpage 53).

mueller:09:some

— (2009). “Some tools and results for parabolic stochastic partial differential equations”. in *A minicourse on stochastic partial differential equations*: volume 1962. Lecture Notes in Math. Springer, Berlin, pages 111–144. DOI: 10.1007/978-3-540-85994-9_4. URL: https://doi.org/10.1007/978-3-540-85994-9_4 (backrefpage 53).

mueller:15:stochastic

— (2015). “Stochastic PDE from the point of view of particle systems and duality”. in *Stochastic analysis: a series of lectures*: volume 68. Progr. Probab. Birkhäuser/Springer, Basel, pages 271–295. DOI: 10.1007/978-3-0348-0909-2_10. URL: https://doi.org/10.1007/978-3-0348-0909-2_10 (backrefpage 53).

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, pages 325–338 (backrefpage 53).

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)*: volume 5. CRM Proc. Lecture Notes. Amer. Math. Soc., Providence, RI, pages 175–178. DOI: 10.1090/crmp/005/14. URL: <https://doi.org/10.1090/crmp/005/14> (backrefpage 53).

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, pages 683–702 (backrefpage 54).

nane:12:fractional

Nane, Erkan (2012). “Fractional Cauchy problems on bounded domains: survey of recent results”. in *Fractional dynamics and control*: Springer, New York, pages 185–198. DOI: 10.1007/978-1-4614-0457-6_15. URL: https://doi.org/10.1007/978-1-4614-0457-6_15 (backrefpage 54).

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)*: volume 278. NATO Adv. Sci. Inst. Ser. B: Phys. Plenum, New York, pages 407–423 (backrefpage 55).

neveu:88:multiplicative

Neveu, J. (1988). “Multiplicative martingales for spatial branching processes”. in *Seminar on Stochastic Processes, 1987 (Princeton, NJ, 1987)*: volume 15. Progr. Probab. Statist. Birkhäuser Boston, Boston, MA, pages 223–242. DOI: 10.1007/978-1-4684-0550-7_10. URL: https://doi.org/10.1007/978-1-4684-0550-7_10 (backrefpage 55).

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, pages 1–53 (backrefpage 55).

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*: volume 1934. Lecture Notes in Math. Springer,

- Berlin, **pages** 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 (backrefpage 55).
- nourdin.13:lectures Nourdin, Ivan (2013). “Lectures on Gaussian approximations with Malliavin calculus”. in *Séminaire de Probabilités XLV*: **volume** 2078. Lecture Notes in Math. Springer, Cham, **pages** 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 (backrefpage 55).
- 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*: **volume** 8. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, **pages** 207–236. DOI: [10.1142/9789814277266_0014](https://doi.org/10.1142/9789814277266_0014). URL: https://doi.org/10.1142/9789814277266_0014 (backrefpage 55).
- nourdin.peccati.17:fourth — (2017). “Fourth moments and products: unified estimates”. in *Convexity and concentration*: **volume** 161. IMA Vol. Math. Appl. Springer, New York, **pages** 285–295 (backrefpage 56).
- .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*: **volume** 67. Progr. Probab. Birkhäuser/Springer, Basel, **pages** 211–221 (backrefpage 56).
- 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*: **volume** 71. Progr. Probab. Springer, [Cham], **pages** 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 (backrefpage 56).
- nourdin.zheng.19:exchangeable Nourdin, Ivan and Guangqu Zheng ([2019] 12019). “Exchangeable pairs on Wiener chaos”. in *High dimensional probability VIII—the Oaxaca volume*: **volume** 74. Progr. Probab. Birkhäuser/Springer, Cham, **pages** 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 (backrefpage 56).
- nualart.81:martingales Nualart, D. (1981b). “Martingales à variation indépendante du chemin”. in *Two-index random processes (Paris, 1980)*: **volume** 863. Lecture Notes in Math. Springer, Berlin, **pages** 128–148 (backrefpage 56).
- nualart.83:differents — (1983a). “Différents types de martingales à deux indices”. in *Seminar on probability, XVII*: **volume** 986. Lecture Notes in Math. Springer, Berlin, **pages** 398–417. DOI: [10.1007/BFb0068333](https://doi.org/10.1007/BFb0068333). URL: <https://doi.org/10.1007/BFb0068333> (backrefpage 56).
- nualart.86:malliavin — (1986). “Malliavin calculus and stochastic integrals”. in *Probability and Banach spaces (Zaragoza, 1985)*: **volume** 1221. Lecture Notes in Math. Springer, Berlin, **pages** 182–194. DOI: [10.1007/BFb0099114](https://doi.org/10.1007/BFb0099114). URL: <https://doi.org/10.1007/BFb0099114> (backrefpage 56).
- 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., **pages** 411–423 (backrefpage 56).
- 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, **pages** 3–26. DOI: [10.1142/9789814355711_0001](https://doi.org/10.1142/9789814355711_0001). URL: https://doi.org/10.1142/9789814355711_0001 (backrefpage 56).

nualart.sanz:81:conditional	Nualart, D. and M. Sanz (1981b). “The conditional independence property in filtrations associated to stopping lines”. in <i>Two-index random processes (Paris, 1980)</i> : volume 863. Lecture Notes in Math. Springer, Berlin, pages 202–210 (backrefpage 57).
nualart.thieullen:96:anticipative	Nualart, D. and M. Thieullen (1996). “Anticipative stochastic differential equations driven by a multidimensional Brownian motion”. in <i>Stochastic analysis: random fields and measure-valued processes (Ramat Gan, 1993/1995)</i> : volume 10. Israel Math. Conf. Proc. Bar-Ilan Univ., Ramat Gan, pages 169–181 (backrefpage 57).
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 <i>Stochastic analysis and related topics, II (Silivri, 1988)</i> : volume 1444. Lecture Notes in Math. Springer, Berlin, pages 122–127. DOI: 10.1007/BFb0083612 . URL: https://doi.org/10.1007/BFb0083612 (backrefpage 57).
nualart.zakai:89:summary	Nualart, D. and M. Zakai (1989a). “A summary of some identities of the Malliavin calculus”. in <i>Stochastic partial differential equations and applications, II (Trento, 1988)</i> : volume 1390. Lecture Notes in Math. Springer, Berlin, pages 192–196. DOI: 10.1007/BFb0083946 . URL: https://doi.org/10.1007/BFb0083946 (backrefpage 57).
nualart:79:decomposition	Nualart, David (1979). “Decomposition of independent valued stochastic measures”. in <i>Contributions in probability and mathematical statistics, teaching of mathematics and analysis (Spanish)</i> : Grindley, Granada, pages 83–90 (backrefpage 57).
nualart:86:application	— (1986). “Application du calcul de Malliavin aux équations différentielles stochastiques sur le plan”. in <i>Séminaire de Probabilités, XX, 1984/85</i> : volume 1204. Lecture Notes in Math. Springer, Berlin, pages 379–395. DOI: 10.1007/BFb0075730 . URL: https://doi.org/10.1007/BFb0075730 (backrefpage 57).
nualart:88:noncausal	— (1988). “Noncausal stochastic integrals and calculus”. in <i>Stochastic analysis and related topics (Silivri, 1986)</i> : volume 1316. Lecture Notes in Math. Springer, Berlin, pages 80–129. DOI: 10.1007/BFb0081930 . URL: https://doi.org/10.1007/BFb0081930 (backrefpage 57).
nualart:89:remarque	— (1989b). “Une remarque sur le développement en chaos d’une diffusion”. in <i>Séminaire de Probabilités, XXIII</i> : volume 1372. Lecture Notes in Math. Springer, Berlin, pages 165–168. DOI: 10.1007/BFb0083969 . URL: https://doi.org/10.1007/BFb0083969 (backrefpage 57).
nualart:91:malliavin	— (1991a). “Malliavin calculus and related topics”. in <i>Stochastic processes and related topics (Georgenthal, 1990)</i> : volume 61. Math. Res. Akademie-Verlag, Berlin, pages 103–127 (backrefpage 57).
nualart:91:nonlinear	— (1991b). “Nonlinear transformations of the Wiener measure and applications”. in <i>Stochastic analysis</i> : Academic Press, Boston, MA, pages 397–431 (backrefpage 57).
nualart:93:markov	— (1993). “Markov fields and transformations of the Wiener measure”. in <i>Stochastic analysis and related topics (Oslo, 1992)</i> : volume 8. Stochastics Monogr. Gordon and Breach, Montreux, pages 45–88 (backrefpage 57).
nualart:95:markov	— (1995a). “Markov properties for solutions of stochastic differential equations”. in <i>Stochastic analysis (Ithaca, NY, 1993)</i> : volume 57. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pages 465–471. DOI: 10.1090/pspum/057/1335490 . URL: https://doi.org/10.1090/pspum/057/1335490 (backrefpage 57).

nualart:98:analysis

Nualart, David (1998a). “Analysis on Wiener space and anticipating stochastic calculus”. in *Lectures on probability theory and statistics (Saint-Flour, 1995)*: **volume** 1690. Lecture Notes in Math. Springer, Berlin, **pages** 123–227. DOI: [10.1007/BFb0092538](https://doi.org/10.1007/BFb0092538). URL: <https://doi.org/10.1007/BFb0092538> (backrefpage 57).

nualart:98:stochastic

— (1998b). “Stochastic anticipating calculus”. in *Probability towards 2000 (New York, 1995)*: **volume** 128. Lect. Notes Stat. Springer, New York, **pages** 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 (backrefpage 57).

nualart:99:stochastic

— (1999). “Stochastic partial differential equations perturbed by a white noise”. in **volume** 14: 1. First Conference on Mathematics (Catalan) (Bellaterra, 1998), **pages** 85–98 (backrefpage 57).

nualart:03:stochastic

— (2003). “Stochastic integration with respect to fractional Brownian motion and applications”. in *Stochastic models (Mexico City, 2002)*: **volume** 336. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 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> (backrefpage 57).

nualart:05:white

— (2005). “A white noise approach to fractional Brownian motion”. in *Stochastic analysis: classical and quantum*: World Sci. Publ., Hackensack, NJ, **pages** 112–126 (backrefpage 57).

nualart:06:fractional

— (2006a). “Fractional Brownian motion: stochastic calculus and applications”. in *International Congress of Mathematicians. Vol. III*: Eur. Math. Soc., Zürich, **pages** 1541–1562 (backrefpage 57).

nualart:09:application

— (2009a). “Application of Malliavin calculus to stochastic partial differential equations”. in *A minicourse on stochastic partial differential equations*: **volume** 1962. Lecture Notes in Math. Springer, Berlin, **pages** 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 (backrefpage 57).

nualart:13:stochastic

— (2013). “Stochastic calculus with respect to the fractional Brownian motion”. in *European Congress of Mathematics*: Eur. Math. Soc., Zürich, **pages** 475–488 (backrefpage 57).

nualart:14:normal

— (2014b). “Normal approximation on a finite Wiener chaos”. in *Stochastic analysis and applications 2014*: **volume** 100. Springer Proc. Math. Stat. Springer, Cham, **pages** 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 (backrefpage 58).

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*: **volume** 56. Progr. Probab. Birkhäuser, Basel, **pages** 353–365 (backrefpage 58).

nualart.pardoux:91:stochastic

Nualart, David and Étienne Pardoux (1991b). “Stochastic differential equations with boundary conditions”. in *Stochastic analysis and applications (Lisbon, 1989)*: **volume** 26. Progr. Probab. Birkhäuser Boston, Boston, MA, **pages** 155–175 (backrefpage 58).

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)*: **volume** 1390. Lecture Notes in Math. Springer, Berlin, **pages** 186–191. DOI: [10.1007/BFb0083945](https://doi.org/10.1007/BFb0083945). URL: <https://doi.org/10.1007/BFb0083945> (backrefpage 58).

nualart.vives:90:anticipative	Nualart, David and Josep Vives (1990). “Anticipative calculus for the Poisson process based on the Fock space”. <i>in</i> <i>Séminaire de Probabilités, XXIV, 1988/89</i> : volume 1426. Lecture Notes in Math. Springer, Berlin, pages 154–165 (backrefpage 58).
nualart.vives:94:smoothness	— (1994). “Smoothness of local time and related Wiener functionals”. <i>in</i> <i>Chaos expansions, multiple Wiener-Itô integrals and their applications (Guanajuato, 1992)</i> : Probab. Stochastics Ser. CRC, Boca Raton, FL, pages 317–335 (backrefpage 58).
nualart.vives:95:duality	— (1995). “A duality formula on the Poisson space and some applications”. <i>in</i> <i>Seminar on Stochastic Analysis, Random Fields and Applications (Ascona, 1993)</i> : volume 36. Progr. Probab. Birkhäuser, Basel, pages 205–213 (backrefpage 58).
lart.vuillermot:06:stabilization	Nualart, David and Pierre A. Vuillermot (2006). “A stabilization phenomenon for a class of stochastic partial differential equations”. <i>in</i> <i>Stochastic partial differential equations and applications—VII</i> : volume 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pages 215–227. DOI: 10.1201/9781420028720.ch18 . URL: https://doi.org/10.1201/9781420028720.ch18 (backrefpage 58).
nualart.zakai:89:partial	Nualart, David and Moshe Zakai (1989b). “The partial Malliavin calculus”. <i>in</i> <i>Séminaire de Probabilités, XXIII</i> : volume 1372. Lecture Notes in Math. Springer, Berlin, pages 362–381. DOI: 10.1007/BFb0083986 . URL: https://doi.org/10.1007/BFb0083986 (backrefpage 59).
nualart.zakai:93:positive	— (1993). “Positive and strongly positive Wiener functionals”. <i>in</i> <i>Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)</i> : volume 32. Progr. Probab. Birkhäuser, Basel, pages 132–146 (backrefpage 59).
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”. <i>in</i> <i>Stochastic analysis and applications to finance</i> : volume 13. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pages 355–383. DOI: 10.1142/9789814383585_0018 . URL: https://doi.org/10.1142/9789814383585_0018 (backrefpage 59).
oksendal.sulem.ea:15:comparison	— (2015). “A comparison theorem for backward SPDEs with jumps”. <i>in</i> <i>Festschrift Masatoshi Fukushima</i> : volume 17. Interdiscip. Math. Sci. World Sci. Publ., Hackensack, NJ, pages 479–487. DOI: 10.1142/9789814596534_0023 . URL: https://doi.org/10.1142/9789814596534_0023 (backrefpage 59).
oksendal.sulem.ea:16:stochastic	— (2016). “A stochastic HJB equation for optimal control of forward-backwards SDEs”. <i>in</i> <i>The fascination of probability, statistics and their applications</i> : Springer, Cham, pages 435–446 (backrefpage 59).
olde-daalhuis:10:confluent	Olde Daalhuis, A. B. (2010a). “Confluent hypergeometric functions”. <i>in</i> <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 321–349 (backrefpage 59).
olde-daalhuis:10:hypergeometric	— (2010b). “Hypergeometric function”. <i>in</i> <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 383–401 (backrefpage 59).
olshanski:11:random	Olshanski, Grigori (2011). “Random permutations and related topics”. <i>in</i> <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 510–533 (backrefpage 60).
olver:10:airy	Olver, F. W. J. (2010). “Airy and related functions”. <i>in</i> <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 193–213 (backrefpage 60).

<code>olver.maximon:10:bessel</code>	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, pages 215–286 (backrefpage 60).
<code>olver.wong:10:asymptotic</code>	Olver, F. W. J. and R. Wong (2010). “Asymptotic approximations”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 41–70 (backrefpage 60).
<code>orantin:11:chain</code>	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, pages 329–352 (backrefpage 60).
<code>ortiz-lopez.sanz-sole:11:laplace</code>	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, pages 31–49. DOI: 10.1007/978-3-642-15358-7_3 . URL: https://doi.org/10.1007/978-3-642-15358-7_3 (backrefpage 60).
<code>ouyang:17:multiplicative</code>	Ouyang, Cheng (2017). “Multiplicative functional for the heat equation on manifolds with boundary”. in <i>Stochastic analysis and related topics: volume 72</i> . Progr. Probab. Birkhäuser/Springer, Cham, pages 67–83. DOI: 10.1007/978-3-319-59671-6_3 . URL: https://doi.org/10.1007/978-3-319-59671-6_3 (backrefpage 60).
<code>palmer.tracy:90:monodromy</code>	Palmer, John and Craig A. Tracy (1990). “Monodromy preserving deformation of the Dirac operator acting on the hyperbolic plane”. in <i>Mathematics of nonlinear science (Phoenix, AZ, 1989)</i> : volume 108. Contemp. Math. Amer. Math. Soc., Providence, RI, pages 119–131. DOI: 10.1090/conm/108/1068338 . URL: https://doi.org/10.1090/conm/108/1068338 (backrefpage 60).
<code>pardoux:75:equations</code>	Pardoux, E. (1975). “Équations aux dérivées partielles stochastiques de type monotone”. in <i>Séminaire sur les Équations aux Dérivées Partielles (1974–1975), III</i> : Collège de France, Paris, Exp. No. 2, 10 (backrefpage 61).
<code>paris:10:incomplete</code>	Paris, R. B. (2010a). “Incomplete gamma and related functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 175–192 (backrefpage 61).
<code>paris:10:struve</code>	— (2010b). “Struve and related functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 287–301 (backrefpage 61).
<code>perkins:82:local*1</code>	Perkins, Edwin (1982a). “Local time and pathwise uniqueness for stochastic differential equations”. in <i>Seminar on Probability, XVI</i> : volume 920. Lecture Notes in Math. Springer, Berlin-New York, pages 201–208 (backrefpage 61).
<code>perkins:02:dawson-watanabe</code>	— (2002). “Dawson-Watanabe superprocesses and measure-valued diffusions”. in <i>Lectures on probability theory and statistics (Saint-Flour, 1999)</i> : volume 1781. Lecture Notes in Math. Springer, Berlin, pages 125–324 (backrefpage 61).
<code>peszat.zabczyk:06:stochastic</code>	Peszat, Szymon and Jerzy Zabczyk (2006). “Stochastic heat and wave equations driven by an impulsive noise”. in <i>Stochastic partial differential equations and applications—VII</i> : volume 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pages 229–242. DOI: 10.1201/9781420028720.ch19 . URL: https://doi.org/10.1201/9781420028720.ch19 (backrefpage 61).
<code>pisier:86:probabilistic</code>	Pisier, Gilles (1986). “Probabilistic methods in the geometry of Banach spaces”. in <i>Probability and analysis (Varenna, 1985)</i> : volume 1206. Lecture Notes in Math. Springer, Berlin, pages 167–241. DOI: 10.1007/BFb0075000 .

- 1007/BFb0076302. URL: <https://doi.org/10.1007/BFb0076302> (backrefpage 61).
- 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)*: volume 310. Pitman Res. Notes Math. Ser. Longman Sci. Tech., Harlow, pages 242–254 (backrefpage 61).
- polyak:05:feynman Polyak, Michael (2005). “Feynman diagrams for pedestrians and mathematicians”. in *Graphs and patterns in mathematics and theoretical physics*: volume 73. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pages 15–42. DOI: 10.1090/pspum/073/2131010. URL: <https://doi.org/10.1090/pspum/073/2131010> (backrefpage 62).
- 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)*: volume 51. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 185–204 (backrefpage 62).
- prahofer.spohn:02:scale — (2002b). “Scale invariance of the PNG droplet and the Airy process”. in volume 108: 5-6. Dedicated to David Ruelle and Yasha Sinai on the occasion of their 65th birthdays, pages 1071–1106. DOI: 10.1023/A:1019791415147. URL: <https://doi.org/10.1023/A:1019791415147> (backrefpage 62).
- priola.zabczyk:06:harmonic Priola, Enrico and Jerzy Zabczyk (2006a). “Harmonic functions for generalized Mehler semigroups”. in *Stochastic partial differential equations and applications—VII*: volume 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, pages 243–256. DOI: 10.1201/9781420028720.ch20. URL: <https://doi.org/10.1201/9781420028720.ch20> (backrefpage 62).
- priola.zabczyk:10:on — (2010). “On linear evolution equations for a class of cylindrical Lévy noises”. in *Stochastic partial differential equations and applications*: volume 25. Quad. Mat. Dept. Math., Seconda Univ. Napoli, Caserta, pages 223–242 (backrefpage 62).
- quastel:96:diffusion Quastel, J. (1996). “Diffusion in disordered media”. in *Nonlinear stochastic PDEs (Minneapolis, MN, 1994)*: volume 77. IMA Vol. Math. Appl. Springer, New York, pages 65–79. DOI: 10.1007/978-1-4613-8468-7_4. URL: https://doi.org/10.1007/978-1-4613-8468-7_4 (backrefpage 62).
- 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, pages 113–133 (backrefpage 62).
- quastel:00:free Quastel, Jeremy (2000). “Free boundary problem and hydrodynamic limit”. in *Hydrodynamic limits and related topics (Toronto, ON, 1998)*: volume 27. Fields Inst. Commun. Amer. Math. Soc., Providence, RI, pages 109–116. DOI: 10.1214/aop/1019160497. URL: <https://doi.org/10.1214/aop/1019160497> (backrefpage 62).
- quastel:02:time — (2002). “Time reversal of degenerate diffusions”. in *In and out of equilibrium (Mambucaba, 2000)*: volume 51. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 249–257 (backrefpage 62).
- quastel:10:kpz — (2010a). “KPZ universality for KPZ”. in *XVIth International Congress on Mathematical Physics*: World Sci. Publ., Hackensack, NJ, pages 401–405. DOI: 10.1142/9789814304634_0030. URL: https://doi.org/10.1142/9789814304634_0030 (backrefpage 62).

quastel:12:introduction	Quastel, Jeremy (2012). “Introduction to KPZ”. in <i>Current developments in mathematics, 2011</i> : Int. Press, Somerville, MA, pages 125–194 (backrefpage 62).
quastel:14:exact	— (2014). “Exact solutions of the Kardar-Parisi-Zhang equation and weak universality for directed random polymers”. in <i>Random matrix theory, interacting particle systems, and integrable systems</i> : volume 65. Math. Sci. Res. Inst. Publ. Cambridge Univ. Press, New York, pages 443–450 (backrefpage 62).
quastel.jankowski.ea:02:central	Quastel, Jeremy, Hanna Jankowski and John Sheriff (2002). “Central limit theorem for zero-range processes”. in volume 9: 3. Special issue dedicated to Daniel W. Stroock and Srinivasa S. R. Varadhan on the occasion of their 60th birthday, pages 393–406. DOI: 10.4310/MAA.2002.v9.n3.a6 . URL: https://doi.org/10.4310/MAA.2002.v9.n3.a6 (backrefpage 62).
quastel.matetski:19:from	Quastel, Jeremy and Konstantin Matetski (2019). “From the totally asymmetric simple exclusion process to the KPZ fixed point”. in <i>Random matrices</i> : volume 26. IAS/Park City Math. Ser. Amer. Math. Soc., Providence, RI, pages 251–301 (backrefpage 62).
quastel.remenik:14:airy	Quastel, Jeremy and Daniel Remenik (2014). “Airy processes and variational problems”. in <i>Topics in percolative and disordered systems</i> : volume 69. Springer Proc. Math. Stat. Springer, New York, pages 121–171. DOI: 10.1007/978-1-4939-0339-9_5 . URL: https://doi.org/10.1007/978-1-4939-0339-9_5 (backrefpage 62).
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 <i>In and out of equilibrium. 2</i> : volume 60. Progr. Probab. Birkhäuser, Basel, pages 543–549. DOI: 10.1007/978-3-7643-8786-0_25 . URL: https://doi.org/10.1007/978-3-7643-8786-0_25 (backrefpage 63).
l.yau:99:fluctuation-dissipation	Quastel, Jeremy and Horng-Tzer Yau (1999). “Fluctuation-dissipation equation and incompressible Navier-Stokes equations”. in <i>XIIIth International Congress of Mathematical Physics (ICMP '97) (Brisbane)</i> : Int. Press, Cambridge, MA, pages 120–130 (backrefpage 63).
quer-sardanyons:13:gaussian	Quer-Sardanyons, Lluís (2013). “Gaussian upper density estimates for spatially homogeneous SPDEs”. in <i>Malliavin calculus and stochastic analysis</i> : volume 34. Springer Proc. Math. Stat. Springer, New York, pages 299–314. DOI: 10.1007/978-1-4614-5906-4_13 . URL: https://doi.org/10.1007/978-1-4614-5906-4_13 (backrefpage 63).
reinhardt.walker:10:jacobian	Reinhardt, W. P. and P. L. Walker (2010a). “Jacobian elliptic functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 549–568 (backrefpage 63).
reinhardt.walker:10:theta	— (2010b). “Theta functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 523–535 (backrefpage 63).
reinhardt.walker:10:weierstrass	— (2010c). “Weierstrass elliptic and modular functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 569–585 (backrefpage 63).
richards:10:functions	Richards, D. St. P. (2010). “Functions of matrix argument”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 767–774 (backrefpage 64).
rogers.nagao:11:complex	Rodgers, G. J. and T. Nagao (2011). “Complex networks”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 898–911 (backrefpage 64).

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)*: volume 48. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 225–244 (backrefpage 64).

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)*: volume 216. London Math. Soc. Lecture Note Ser. Cambridge Univ. Press, Cambridge, pages 241–261. DOI: 10.1017/CB09780511526213.016. URL: <https://doi.org/10.1017/CB09780511526213.016> (backrefpage 64).

rovira.sanz-sole:98:regularity

— (1998). “Regularity of the law for a class of anticipating stochastic differential equations”. in *Stochastic analysis and related topics, VI (Geilo, 1996)*: volume 42. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 357–371 (backrefpage 64).

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, pages 103–134 (backrefpage 64).

roy.olver.ea:10:algebraic

Roy, R., F. W. J. Olver and others (2010). “Algebraic and analytic methods”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, pages 1–39 (backrefpage 64).

saloff-coste:10:heat

Saloff-Coste, Laurent (2010). “The heat kernel and its estimates”. in *Probabilistic approach to geometry*: volume 57. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, pages 405–436. DOI: 10.2969/aspm/05710405. URL: <https://doi.org/10.2969/aspm/05710405> (backrefpage 65).

sanz-sole:02:applications

Sanz-Solé, Marta (2002). “Applications of Malliavin calculus to SPDE’s”. in *Stochastic partial differential equations and applications (Trento, 2002)*: volume 227. Lecture Notes in Pure and Appl. Math. Dekker, New York, pages 429–442 (backrefpage 65).

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)*: volume 28. CMS Conf. Proc. Amer. Math. Soc., Providence, RI, pages 303–316. DOI: 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) (backrefpage 65).

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)*: volume 52. Progr. Probab. Birkhäuser, Basel, pages 259–268 (backrefpage 65).

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*: volume 100. Springer Proc. Math. Stat. Springer, Cham, pages 455–501. DOI: 10.1007/978-3-319-11292-3_16. URL: https://doi.org/10.1007/978-3-319-11292-3_16 (backrefpage 65).

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*: volume 138. Springer Proc. Math. Stat. Springer, Cham, pages 121–144. DOI: 10.1007/978-3-319-23425-0_5. URL: https://doi.org/10.1007/978-3-319-23425-0_5 (backrefpage 65).

- scalas:06:five Scalas, Enrico (2006). “Five years of continuous-time random walks in econophysics”. in *The complex networks of economic interactions*: **volume** 567. Lecture Notes in Econom. and Math. Systems. Springer, Berlin, **pages** 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 (**backrefpage** 66).
- schumacher:85:diffusions Schumacher, Scott (1985). “Diffusions with random coefficients”. in *Particle systems, random media and large deviations (Brunswick, Maine, 1984)*: **volume** 41. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 66).
- es-sebaiy.nourdin:13:parameter Es-Sebaiy, Khalifa and Ivan Nourdin (2013). “Parameter estimation for α -fractional bridges”. in *Malliavin calculus and stochastic analysis*: **volume** 34. Springer Proc. Math. Stat. Springer, New York, **pages** 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 (**backrefpage** 66).
- seppalainen:98:coupling Seppäläinen, T. (1998a). “Coupling the totally asymmetric simple exclusion process with a moving interface”. in **volume** 4: 4. I Brazilian School in Probability (Rio de Janeiro, 1997), **pages** 593–628 (**backrefpage** 66).
- seppalainen:99:recent Seppäläinen, Timo (1999b). “Recent results and open problems on the hydrodynamics of disordered asymmetric exclusion and zero-range processes”. in **volume** 4: 1. II Brazilian School of Probability (Portuguese) (Barra de Sahy, 1998), **pages** 1–15 (**backrefpage** 66).
- 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)*: **volume** 27. Fields Inst. Commun. Amer. Math. Soc., Providence, RI, **pages** 117–130 (**backrefpage** 66).
- 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*: **volume** 55. IMS Lecture Notes Monogr. Ser. Inst. Math. Statist., Beachwood, OH, **pages** 204–233. DOI: [10.1214/074921707000000373](https://doi.org/10.1214/074921707000000373). URL: <https://doi.org/10.1214/074921707000000373> (**backrefpage** 66).
- 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, **pages** 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> (**backrefpage** 66).
- seppalainen:18:corner — (2018). “The corner growth model with exponential weights”. in *Random growth models*: **volume** 75. Proc. Sympos. Appl. Math. Amer. Math. Soc., Providence, RI, **pages** 133–201. DOI: [10.1090/psapm/075](https://doi.org/10.1090/psapm/075). URL: <https://doi.org/10.1090/psapm/075> (**backrefpage** 66).
- sierocinski.zabczyk:89:on*1 Sierocinski, Andrzej and Jerzy Zabczyk (1989b). “On a packing problem”. in *Stochastic systems and optimization (Warsaw, 1988)*: **volume** 136. Lect. Notes Control Inf. Sci. Springer, Berlin, **pages** 356–359. DOI: [10.1007/BFb0002695](https://doi.org/10.1007/BFb0002695). URL: <https://doi.org/10.1007/BFb0002695> (**backrefpage** 67).
- 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, **pages** 709–721 (**backrefpage** 67).
- 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)*: **volume** 976. Lecture Notes

	in Math. Springer, Berlin, pages 267–382. DOI: 10.1007/BFb0067987 . URL: https://doi.org/10.1007/BFb0067987 (backrefpage 68).
<code>talagrand:02:gaussian</code>	Talagrand, Michel (2002). “Gaussian averages, Bernoulli averages, and Gibbs’ measures”. in <i>volume</i> 21: 3-4. Random structures and algorithms (Poznan, 2001), pages 197–204. DOI: 10.1002/rsa.10059 . URL: https://doi.org/10.1002/rsa.10059 (backrefpage 68).
<code>temme:10:error</code>	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, pages 159–171 (backrefpage 69).
<code>temme:10:exponential</code>	— (2010b). “Exponential, logarithmic, sine, and cosine integrals”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 149–157 (backrefpage 69).
<code>temme:10:numerical</code>	— (2010c). “Numerical methods”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 71–101 (backrefpage 69).
<code>temme:10:parabolic</code>	— (2010d). “Parabolic cylinder functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 303–319 (backrefpage 69).
<code>tessitore.zabczyk:02:pricing</code>	Tessitore, Gianmario and Jerzy Zabczyk (2002). “Pricing options for Markovian models”. in <i>Stochastic processes and related topics (Siegmundsburg, 2000)</i> : volume 12. Stochastics Monogr. Taylor & Francis, London, pages 249–268 (backrefpage 69).
<code>thompson:10:coulomb</code>	Thompson, I. J. (2010). “Coulomb functions”. in <i>NIST handbook of mathematical functions</i> : U.S. Dept. Commerce, Washington, DC, pages 741–756 (backrefpage 69).
<code>tindel.viens:02:regularity</code>	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> : volume 52. Progr. Probab. Birkhäuser, Basel, pages 269–291 (backrefpage 69).
<code>tindel:96:diffusion</code>	Tindel, Samy (1996). “Diffusion approximation for elliptic stochastic differential equations”. in <i>Stochastic analysis and related topics, V (Silivri, 1994)</i> : volume 38. Progr. Probab. Birkhäuser Boston, Boston, MA, pages 255–268 (backrefpage 69).
<code>tindel:09:on</code>	— (2009). “On fractional diffusion processes”. in <i>Journées Élie Cartan 2006, 2007 et 2008</i> : volume 19. Inst. Élie Cartan. Univ. Nancy, Nancy, pages 219–232 (backrefpage 69).
<code>tindel.torrecilla:12:some</code>	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> : volume 22. Springer Proc. Math. Stat. Springer, Heidelberg, pages 169–202. DOI: 10.1007/978-3-642-29982-7_8 . URL: https://doi.org/10.1007/978-3-642-29982-7_8 (backrefpage 69).
<code>tracy.widom:95:systems</code>	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> : volume 78. Oper. Theory Adv. Appl. Birkhäuser, Basel, pages 381–388 (backrefpage 69).
<code>tracy:89:introduction</code>	Tracy, Craig A. (1989a). “Introduction to exactly solvable models in statistical mechanics”. in <i>Theta functions—Bowdoin 1987, Part 1 (Brunswick, ME, 1987)</i> : volume 49. Proc. Sympos. Pure Math. Amer. Math. Soc., Providence, RI, pages 355–375 (backrefpage 70).

tracy:90:monodromy

Tracy, Craig A. (1990). “Monodromy preserving deformation of linear ordinary and partial differential equations”. in *Solitons in physics, mathematics, and nonlinear optics (Minneapolis, MN, 1988–89)*: **volume** 25. IMA Vol. Math. Appl. Springer, New York, **pages** 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 (**backrefpage** 70).

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)*: **volume** 424. Lecture Notes in Phys. Springer, Berlin, **pages** 103–130. DOI: [10.1007/BFb0021444](https://doi.org/10.1007/BFb0021444). URL: <https://doi.org/10.1007/BFb0021444> (**backrefpage** 70).

tracy.widom:99:asymptotics

— (1999a). “Asymptotics of a class of Fredholm determinants”. in *Spectral problems in geometry and arithmetic (Iowa City, IA, 1997)*: **volume** 237. Contemp. Math. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 70).

tracy.widom:99:universality

— (1999c). “Universality of the distribution functions of random matrix theory”. in *Statistical physics on the eve of the 21st century*: **volume** 14. Ser. Adv. Statist. Mech. World Sci. Publ., River Edge, NJ, **pages** 230–239 (**backrefpage** 70).

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, **pages** 461–472 (**backrefpage** 70).

tracy.widom:00:universality

— (2000b). “Universality of the distribution functions of random matrix theory”. in *Integrable systems: from classical to quantum (Montréal, QC, 1999)*: **volume** 26. CRM Proc. Lecture Notes. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 70).

tracy.widom:02:airy

— (2002a). “Airy kernel and Painlevé II”. in *Isomonodromic deformations and applications in physics (Montréal, QC, 2000)*: **volume** 31. CRM Proc. Lecture Notes. Amer. Math. Soc., Providence, RI, **pages** 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> (**backrefpage** 70).

tracy.widom:02:on

— (2002c). “On a distribution function arising in computational biology”. in *MathPhys odyssey, 2001*: **volume** 23. Prog. Math. Phys. Birkhäuser Boston, Boston, MA, **pages** 467–474 (**backrefpage** 70).

tracy.widom:17:natural

— (2017b). “Natural boundary for a sum involving Toeplitz determinants”. in *Large truncated Toeplitz matrices, Toeplitz operators, and related topics*: **volume** 259. Oper. Theory Adv. Appl. Birkhäuser/Springer, Cham, **pages** 703–718 (**backrefpage** 71).

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, **pages** 201–212 (**backrefpage** 71).

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, **pages** 175–201 (**backrefpage** 71).

tsai:21:large

— ([2021] I2021). “Large deviations of the KPZ equation via the stochastic Airy operator”. in *Stochastic analysis, random fields and integrable*

- probability—Fukuoka 2019*: **volume** 87. Adv. Stud. Pure Math. Math. Soc. Japan, Tokyo, **pages** 415–429 (**backrefpage** 71).
- tulino.verdu:11:asymptotic Tulino, A. M. and S. Verdú (2011). “Asymptotic singular value distributions in information theory”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 851–872 (**backrefpage** 71).
- wardowska.zabczyk:06:qualitative Twardowska, Krystyna and Jerzy Zabczyk (2006). “Qualitative properties of solutions to stochastic Burgers’ system of equations”. in *Stochastic partial differential equations and applications—VII*: **volume** 245. Lect. Notes Pure Appl. Math. Chapman & Hall/CRC, Boca Raton, FL, **pages** 311–322. DOI: [10.1201/9781420028720.ch25](https://doi.org/10.1201/9781420028720.ch25). URL: <https://doi.org/10.1201/9781420028720.ch25> (**backrefpage** 71).
- ustunel:12:transportation Üstünel, Ali Suleyman (2012). “Transportation cost inequalities for diffusions under uniform distance”. in *Stochastic analysis and related topics*: **volume** 22. Springer Proc. Math. Stat. Springer, Heidelberg, **pages** 203–214. DOI: [10.1007/978-3-642-29982-7_9](https://doi.org/10.1007/978-3-642-29982-7_9). URL: https://doi.org/10.1007/978-3-642-29982-7_9 (**backrefpage** 71).
- varadhan:03:large Varadhan, S. R. S. (2003). “Large deviations for random walks in a random environment”. in **volume** 56: 8. Dedicated to the memory of Jürgen K. Moser, **pages** 1222–1245. DOI: [10.1002/cpa.10093](https://doi.org/10.1002/cpa.10093). URL: <https://doi.org/10.1002/cpa.10093> (**backrefpage** 71).
- vazquez:96:free Vazquez, J. L. (1996). “The free boundary problem for the heat equation with fixed gradient condition”. in *Free boundary problems, theory and applications (Zakopane, 1995)*: **volume** 363. Pitman Res. Notes Math. Ser. Longman, Harlow, **pages** 277–302 (**backrefpage** 72).
- verbaarschot:11:quantum Verbaarschot, J. J. M. (2011). “Quantum chromodynamics”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 661–682 (**backrefpage** 72).
- vernizzi.orland:11:random Vernizzi, Graziano and Henri Orland (2011). “Random matrix theory and ribonucleic acid (RNA) folding”. in *The Oxford handbook of random matrix theory*: Oxford Univ. Press, Oxford, **pages** 873–897 (**backrefpage** 72).
- viot:75:equations Viot, Michel (1975). “Équations aux dérivées partielles stochastiques: formulation faible”. in *Séminaire sur les Équations aux Dérivées Partielles (1974–1975), III, Exp. No. 1*: Collège de France, Paris, **page** 16 (**backrefpage** 72).
- volkmer:10:lame Volkmer, H. (2010). “Lamé functions”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 683–695 (**backrefpage** 72).
- walsh:86:introduction Walsh, John B. (1986). “An introduction to stochastic partial differential equations”. in *École d’été de probabilités de Saint-Flour, XIV—1984*: **volume** 1180. Lecture Notes in Math. Springer, Berlin, **pages** 265–439. DOI: [10.1007/BFb0074920](https://doi.org/10.1007/BFb0074920). URL: <https://doi.org/10.1007/BFb0074920> (**backrefpage** 72).
- wolf:10:mathieu Wolf, G. (2010). “Mathieu functions and Hill’s equation”. in *NIST handbook of mathematical functions*: U.S. Dept. Commerce, Washington, DC, **pages** 651–681 (**backrefpage** 73).
- xiao:08:strong Xiao, Yimin (2008). “Strong local nondeterminism and sample path properties of Gaussian random fields”. in *Asymptotic theory in probability and statistics with applications*: **volume** 2. Adv. Lect. Math. (ALM). Int. Press, Somerville, MA, **pages** 136–176 (**backrefpage** 73).
- xiao:09:sample — (2009). “Sample path properties of anisotropic Gaussian random fields”. in *A minicourse on stochastic partial differential equations*: **volume** 1962.

- Lecture Notes in Math. Springer, Berlin, **pages** 145–212. DOI: [10.1007/978-3-540-85994-9_5](https://doi.org/10.1007/978-3-540-85994-9_5). URL: https://doi.org/10.1007/978-3-540-85994-9_5 (**backrefpage 73**).
- 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*: **volume** 1123. Lecture Notes in Math. Springer, Berlin, **pages** 350–365. DOI: [10.1007/BFb0075865](https://doi.org/10.1007/BFb0075865). URL: <https://doi.org/10.1007/BFb0075865> (**backrefpage 73**).
- zabczyk:85:structural** Zabczyk, J. (1985b). “Structural properties and limit behaviour of linear stochastic systems in Hilbert spaces”. in *Mathematical control theory*: **volume** 14. Banach Center Publ. PWN, Warsaw, **pages** 591–609 (**backrefpage 74**).
- zabczyk:86:stability** — (1986). “Stability under small perturbations”. in *Stochastic differential systems (Bad Honnef, 1985)*: **volume** 78. Lect. Notes Control Inf. Sci. Springer, Berlin, **pages** 362–367. DOI: [10.1007/BFb0041178](https://doi.org/10.1007/BFb0041178). URL: <https://doi.org/10.1007/BFb0041178> (**backrefpage 74**).
- zabczyk:87:exit** — (1987a). “Exit problem for infinite-dimensional systems”. in *Stochastic partial differential equations and applications (Trento, 1985)*: **volume** 1236. Lecture Notes in Math. Springer, Berlin, **pages** 239–257. DOI: [10.1007/BFb0072894](https://doi.org/10.1007/BFb0072894). URL: <https://doi.org/10.1007/BFb0072894> (**backrefpage 74**).
- zabczyk:89:on** — (1989a). “On large deviations for stochastic evolution equations”. in *Stochastic systems and optimization (Warsaw, 1988)*: **volume** 136. Lect. Notes Control Inf. Sci. Springer, Berlin, **pages** 240–253. DOI: [10.1007/BFb0002685](https://doi.org/10.1007/BFb0002685). URL: <https://doi.org/10.1007/BFb0002685> (**backrefpage 74**).
- zabczyk:89:symmetric** — (1989c). “Symmetric solutions of semilinear stochastic equations”. in *Stochastic partial differential equations and applications, II (Trento, 1988)*: **volume** 1390. Lecture Notes in Math. Springer, Berlin, **pages** 237–256. DOI: [10.1007/BFb0083952](https://doi.org/10.1007/BFb0083952). URL: <https://doi.org/10.1007/BFb0083952> (**backrefpage 74**).
- zabczyk:91:law** — (1991). “Law equivalence of Ornstein-Uhlenbeck processes”. in *Gaussian random fields (Nagoya, 1990)*: **volume** 1. Ser. Probab. Statist. World Sci. Publ., River Edge, NJ, **pages** 420–432 (**backrefpage 74**).
- zabczyk:93:fractional** — (1993). “The fractional calculus and stochastic evolution equations”. in *Barcelona Seminar on Stochastic Analysis (St. Feliu de Guíxols, 1991)*: **volume** 32. Progr. Probab. Birkhäuser, Basel, **pages** 222–234 (**backrefpage 74**).
- zabczyk:99:parabolic** — (1999b). “Parabolic equations on Hilbert spaces”. in *Stochastic PDE’s and Kolmogorov equations in infinite dimensions (Cetraro, 1998)*: **volume** 1715. Lecture Notes in Math. Springer, Berlin, **pages** 117–213. DOI: [10.1007/BFb0092419](https://doi.org/10.1007/BFb0092419). URL: <https://doi.org/10.1007/BFb0092419> (**backrefpage 74**).
- zabczyk:96:pricing** Zabczyk, Jerzy (1996). “Pricing options by dynamic programming”. in *Stochastic processes and related topics (Siegmundsberg, 1994)*: **volume** 10. Stochastics Monogr. Gordon and Breach, Yverdon, **pages** 153–160 (**backrefpage 74**).
- zabczyk:01:mini** — (2001). “A mini course on stochastic partial differential equations”. in *Stochastic climate models (Chorin, 1999)*: **volume** 49. Progr. Probab. Birkhäuser, Basel, **pages** 257–284 (**backrefpage 74**).

- | | |
|---|--|
| <div style="border: 1px solid black; padding: 2px; display: inline-block;">zabczyk:02:classical</div> | Zabczyk, Jerzy (2002). “Classical control theory”. in <i>Mathematical control theory, Part 1, 2 (Trieste, 2001)</i> : ICTP Lect. Notes, VIII. Abdus Salam Int. Cent. Theoret. Phys., Trieste, pages 1–57 (backrefpage 74). |
| <div style="border: 1px solid black; padding: 2px; display: inline-block;">zabrodin:11:random</div> | Zabrodin, A. (2011). “Random matrices and Laplacian growth”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 802–823 (backrefpage 74). |
| <div style="border: 1px solid black; padding: 2px; display: inline-block;">zaslavsky:94:fractional</div> | Zaslavsky, G. M. (1994). “Fractional kinetic equation for Hamiltonian chaos”. in <i>volume</i> 76: 1-3. Chaotic advection, tracer dynamics and turbulent dispersion (Gavi, 1993), pages 110–122. DOI: 10.1016/0167-2789(94)90254-2 . URL: https://doi.org/10.1016/0167-2789(94)90254-2 (backrefpage 74). |
| <div style="border: 1px solid black; padding: 2px; display: inline-block;">ch.molchanov.ea:88:intermittency</div> | Zel’dovich, Ya. B., S. A. Molchanov and others (1988). “Intermittency, diffusion and generation in a nonstationary random medium”. in <i>Mathematical physics reviews, Vol. 7</i> : volume 7. Soviet Sci. Rev. Sect. C: Math. Phys. Rev. Harwood Academic Publ., Chur, pages 3–110 (backrefpage 74). |
| <div style="border: 1px solid black; padding: 2px; display: inline-block;">zinn-justin.zuber:11:knot</div> | Zinn-Justin, Paul and Jean-Bernard Zuber (2011). “Knot theory and matrix integrals”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 557–577 (backrefpage 75). |
| <div style="border: 1px solid black; padding: 2px; display: inline-block;">zirnbauer:11:symmetry</div> | Zirnbauer, Martin R. (2011). “Symmetry classes”. in <i>The Oxford handbook of random matrix theory</i> : Oxford Univ. Press, Oxford, pages 43–65 (backrefpage 75). |