

Contents

Yuri Vasilyevich Prokhorov	xi
List of Publications by Yu.V. Prokhorov	xix
Part I Scientific Papers	
When Knowing Early Matters: Gossip, Percolation and Nash Equilibria	3
David J. Aldous	
A Mathematical Model of Investment Incentives	29
Vadim Arkin and Alexander Slastnikov	
The Shape of Asymptotic Dependence	43
Guus Balkema, Paul Embrechts, and Natalia Nolde	
Limit Theorems for Functionals of Higher Order Differences of Brownian Semi-Stationary Processes	69
Ole E. Barndorff-Nielsen, José Manuel Corcuera, and Mark Podolskij	
Retrieving Information from Subordination	97
Jean Bertoin and Marc Yor	
Asymptotic Expansions for Distributions of Sums of Independent Random Vectors	107
Algimantas Bikelis	
An Extension of the Concept of Slowly Varying Function with Applications to Large Deviation Limit Theorems	127
Alexander A. Borovkov and Konstantin A. Borovkov	
Optimal and Asymptotically Optimal Control for Some Inventory Models	141
Ekaterina Bulinskaya	

Levy Preservation and Associated Properties for f-Divergence Minimal Equivalent Martingale Measures	163
Suzanne Cawston and Lioudmila Vostrikova	
Non-standard Limit Theorems in Number Theory	197
Francesco Cellarosi and Yakov G. Sinai	
Additive Functions and Gaussian Measures	215
Linan Chen and Daniel W. Stroock	
Free Infinitely Divisible Approximations of n-Fold Free Convolutions	225
Gennadii Chistyakov and Friedrich Götze	
Accurate Approximation of Correlation Coefficients by Short Edgeworth-Chebyshev Expansion and Its Statistical Applications	239
Gerd Christoph, Vladimir V. Ulyanov, and Yasunori Fujikoshi	
The Stein-Tikhomirov Method and Berry-Esseen Inequality for Sampling Sums from a Finite Population of Independent Random Variables.....	261
Shakir K. Formanov and Tamara A. Formanova	
On One Inequality for Characteristic Functions	275
Nicko Gamkrelidze	
On the Nonlinear Filtering Equations for Superprocesses in Random Environment	281
Bronius Grigelionis	
Upper Bounds for Bernstein Basis Functions	293
Vijay Gupta and Tengiz Shervashidze	
On Distribution of Zeros of Random Polynomials in Complex Plane	303
Ildar Ibragimov and Dmitry Zaporozhets	
Dependence and Interaction in Branching Processes	325
Peter Jagers and Fima C. Klebaner	
Testing Functional Connection between Two Random Variables.....	335
Gyula O.H. Katona	
The Symmetry Group of Gaussian States in $L^2(\mathbb{R}^n)$	349
Kalyanapuram R. Parthasarathy	
Solution of the Optimal Stopping Problem for One- Dimensional Diffusion Based on a Modification of the Payoff Function	371
Ernst Presman	

Part II Interviews

The Times of Yuri Vasilyevich Prokhorov	407
Friedrich Götze and Willem R. van Zwet	
A Conversation with Yuri Vasilyevich Prokhorov	433
Larry Shepp	