
C O N T E N T S

<i>S. Aliyev, F. Rahimov, M. Navidi</i>	
On asymptotic behavior of conditional probability of crossing the nonlinear boundary by a perturbed random walk	5
<i>Jaya P. N. Bishwal</i>	
Sufficiency and Rao–Blackwellization of Vasicek model	12
<i>I. P. Blazhievskaya</i>	
Correlogram estimation of response functions of linear systems in scheme of some independent samples	16
<i>A. A. Dorogovtsev, O. L. Izyumtseva</i>	
On regularization of the formal Fourier–Wiener transform of the self-intersection local time of a planar Gaussian process	28
<i>Glinyayaya E. V.</i>	
Discrete analogue of the Krylov–Veretennikov expansion	39
<i>V. V. Konarovskii</i>	
The martingale problem for a measure-valued process with heavy diffusing particles	50
<i>P. P. Kononchuk</i>	
One-dimensional model of the diffusion process with a membrane that is described by the Feller–Wentzel conjugation condition	61
<i>I. I. Nishchenko</i>	
Discrete time approximation of coalescing stochastic flows on the real line	70
<i>Andrey Pilipenko</i>	
On properties of Brownian reflecting flow in a wedge	79
<i>A. Pogorui</i>	
The distribution of random evolution in Erlang semi-Markov media	90
<i>G. V. Riabov</i>	
Finite absolute continuity on an abstract Wiener space	100
<i>Christian Selinger</i>	
Zeta function regularized Laplacian on the smooth Wasserstein space above the unit circle	109
<i>R. V. Shevchuk</i>	
Inhomogeneous diffusion processes on a half-line with jumps on its boundary	119