

THE ANNALS of APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

- Discretization error in simulation of one-dimensional reflecting Brownian motion
SØREN ASMUSSEN, PETER GLYNN AND JIM PITMAN 875
- Efficient Monte Carlo simulation of security prices . DARRELL DUFFIE AND PETER GLYNN 897
- A necessary and sufficient condition for absence of arbitrage with tame portfolios
SHLOMO LEVENTAL AND ANATOLII V. SKOROHOD 906
- The existence of absolutely continuous local martingale measures
FREDDY DELBAEN AND WALTER SCHACHERMAYER 926
- Transience of multiclass queueing networks via fluid limit models SEAN P. MEYN 946
- Diffusion approximation for open state-dependent queueing networks under heavy
traffic situation KEIGO YAMADA 958
- Asymptotic analysis of tail probabilities based on the computation of moments
JOSEPH ABATE, GAGAN L. CHOUDHURY, DAVID M. LUCANTONI AND WARD WHITT 983
- The growth and spread of the general branching random walk J. D. BIGGINS 1008
- Stepping-stone models with extinction and recolonization
HYUN-CHUNG KANG, STEPHEN M. KRONE AND CLAUDIA NEUHAUSER 1025
- The asymptotic evolution of the general stochastic epidemic GESINE REINERT 1061
- Probabilistic search with overrides BENNETT L. FOX AND GEORGE W. HEINE 1087
- A generalized maximum pseudo-likelihood estimator for noisy Markov fields
DAVID J. BARSKY AND ALBERTO GANDOLFI 1095
- A stochastic Navier–Stokes equation for the vorticity of a two-dimensional fluid
PETER KOTELenez 1126
- Empirical spectral processes and their applications to stationary point processes
MICHAEL EICHLER 1161
- On the a.s. convergence of the Kohonen algorithm with a generalized
neighborhood function JEAN-CLAUDE FORT AND GILLES PAGES 1177
- Differential equations for random processes and random graphs
NICHOLAS C. WORMALD 1217
- A limit theorem for matching random sequences allowing deletions YU ZHANG 1236

Vol. 5, No. 4—November 1995