

# THE ANNALS of APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE  
INSTITUTE OF MATHEMATICAL STATISTICS

## Articles

- An arbitrage theory of the term structure of interest rates . . . KRISTIAN R. MILTERSEN 953
- Perturbation of normal random vectors by nonnormal translations, and  
an application to HIV latency time distributions . . . . . SIMEON M. BERMAN 968
- Computable bounds for geometric convergence rates of Markov chains  
SEAN P. MEYN AND R. L. TWEEDIE 981
- $L^2$  convergence of time nonhomogeneous Markov processes: I. Spectral estimates  
JEAN-DOMINIQUE DEUSCHEL AND CHRISTIAN MAZZA 1012
- Limit theorems and rates of convergence for Euclidean functionals  
C. REDMOND AND J. E. YUKICH 1057
- The rate of convergence of the mean length of the longest  
common subsequence . . . . . KENNETH S. ALEXANDER 1074
- Spreading of a pulse travelling in random media . . . . . J. F. CLOUET AND J. P. FOUQUE 1083
- Parking arcs on the circle with applications to one-dimensional  
communication networks . . E. G. COFFMAN, JR., C. L. MALLOWS AND BJORN POONEN 1098
- Analysis of some networks with interaction  
CHRISTINE FRICKER, PHILIPPE ROBERT, ELLEN SAADA AND DANIELLE TIBI 1112
- The net output process of a system with infinitely many queues  
P. A. FERRARI AND L. R. G. FONTES 1129
- An analysis of the modified offered-load approximation for  
the nonstationary Erlang loss model . . . . . WILLIAM A. MASSEY AND WARD WHITT 1145
- Phase transition in a load sharing loss model . . VADIM MALYSHEV AND PHILIPPE ROBERT 1161
- Stein's method for compound Poisson approximation: The local approach  
MALGORZATA ROOS 1177
- The exit problem for a class of density-dependent branching systems  
FIMA C. KLEBANER AND OFER ZEITOUNI 1188
- Generalisations of the Bienaymé-Galton-Watson branching process via its  
representation as an imbedded random walk . . . . . M. P. QUINE AND W. SZCZOTKA 1206
- Inequalities for the overshoot . . . . . JOSEPH T. CHANG 1223
- A consistent approach to least squares estimation of correlation dimension  
in weak Bernoulli dynamical systems . . . . . REGIS J. SERINKO 1234

## Correction

- Sampling from log-concave distributions . . ALAN FRIEZE, RAVI KANNAN AND NICK POLSON 1255

---

Vol. 4, No. 4—November 1994