

THE ANNALS of APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

A mean field limit for a lattice caricature of dynamic routing in circuit switched networks	V. ANANTHARAM	481
Estimating variance from high, low and closing prices	L. C. G. ROGERS AND S. E. SATCHELL	504
Some limit theorems on distributional patterns of balls in urns	SAMUEL KARLIN AND MING-YING LEUNG	513
On the functional central limit theorem for the Ewens sampling formula	PETER DONNELLY, THOMAS G. KURTZ AND SIMON TAVARÉ	539
Departures from many queues in series	PETER W. GLYNN AND WARD WHITT	546
A branching random walk with a barrier	J. D. BIGGINS, BORIS D. LUBACHEVSKY, ADAM SHWARTZ AND ALAN WEISS	573
Nonlinear regression of stable random variables	CLYDE D. HARDIN, JR., GENNADY SAMORODNITSKY AND MURAD S. TAQQU	582
On the ergodicity of TAR(1) processes	RONG CHEN AND RUEY S. TSAY	613

Vol. 1, No. 4—November 1991