

THE ANNALS of APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Special Invited Paper

Loss networks F. P. KELLY 319

Articles

- Diffusion approximation in past dependent models and applications to option
pricing PAOLO KIND, ROBERT SH. LIPTSER AND WOLFGANG J. RUNGALDIER 379
- On the distribution of leaves in rooted subtrees of recursive trees
HOSAM M. MAHMOUD AND R. T. SMYTHE 406
- Inventory models with continuous, stochastic demands
SIDNEY BROWNE AND PAUL ZIPKIN 419
- A limit result respecting graph structure for a fully connected loss
network with alternative routing J.-P. CRAMETZ AND P. J. HUNT 436
- Pseudolikelihood for exponential family models of spatial point processes
JENS LEDET JENSEN AND JESPER MØLLER 445
- A new class of random number generators GEORGE MARSAGLIA AND ARIF ZAMAN 462

Vol. 1, No. 3—August 1991