

## The Annals of Applied Probability

Vol. 3

May 1993

No. 2

### Articles

Capacity of ATM switches . . . . . I. ISCOE, D. McDONALD AND K. QIAN  
On the speed of convergence in first-passage percolation . . . . . HARRY KESTEN  
Markov models of steady crystal growth . . . . . D. J. GATES AND M. WESTCOTT  
The philosophers' process: An ergodic reversible nearest particle system

BERNARD YCART

Optimal control and replacement with state-dependent failure rate:  
Dynamic programming . . . . ARTHUR C. HEINRICHER AND RICHARD H. STOCKBRIDGE  
Optimal control and replacement with state-dependent failure rate: An  
invariant measure approach . ARTHUR C. HEINRICHER AND RICHARD H. STOCKBRIDGE  
Stratigraphy of a random acyclic directed graph: The size of trophic  
levels in the cascade model. . . . . TOMASZ ŁUCZAK AND JOEL E. COHEN

Production control in a failure-prone manufacturing system: Diffusion  
approximation and asymptotic optimality

ELENA V. KRICHAGINA, SHELDON X. C. LOU, SURESH P. SETHI AND MICHAEL I. TAKSAR  
Asymptotic distribution of the normal sample range

PETER C. MATTHEWS AND ANDREW L. RUKHIN

Parametric signal modelling using Laguerre filters . . . B. WAHLBERG AND E. J. HANNAN  
Prediction of stationary max-stable processes

RICHARD A. DAVIS AND SIDNEY I. RESNICK

The average performance of the greedy matching algorithm  
MARTIN DYER, ALAN FRIEZE AND BORIS PITTEL

The expected number of level crossings for stationary, harmonisable, symmetric,  
stable processes . . ROBERT J. ADLER, GENNADY SAMORODNITSKY AND TAMAR GADRICH

Problems in certain two-factor term structure models . . . . . MICHAEL HOGAN  
Cube versus torus models and the Euclidean minimum spanning tree constant

PATRICK JAILLET

Percolation, first-passage percolation and covering times for the Richardson's  
model on the  $n$ -Cube . . . . . JAMES ALLEN FILL AND ROBIN PEMANTLE