

# THE ANNALS OF PROBABILITY

VOLUME 3

JUNE 1975

No. 3

## Special Invited Paper

Markov random fields on an infinite tree.....FRANK SPITZER

## Articles

- Exit systems.....BERNARD MAISONNEUVE  
Prediction from a random time point.....GEORG LINDGREN  
Translated renewal processes and the existence of a limiting distribution  
for the queue length of the  $GI/G/s$  queue  
DOUGLAS R. MILLER AND F. DENNIS SENTILLES  
Two dimensional semi-stable Markov processes.....SUN-WAH KIU  
Radon-Nikodym derivatives with respect to measures induced by dis-  
continuous independent-increment processes  
ADRIAN SEGALL AND THOMAS KAILATH  
Transience and solvability of a non-linear diffusion equation  
STEPHEN L. PORTNOY  
Nonblock source coding with a fidelity criterion  
ROBERT M. GRAY, DAVID L. NEUHOFF AND DONALD S. ORNSTEIN  
Generalized distribution functions: the  $\sigma$ -lower finite case  
GORDON SIMONS  
The multivariate central limit theorem for regular convex sets  
T. K. MATTHES  
Convergence rates for a class of large deviation probabilities  
STEPHEN A. BOOK  
Order of normal approximation for rank test statistics distribution  
JANA JUREČKOVÁ AND MADAN L. PURI  
Poisson approximation for dependent trials.....LOUIS H. Y. CHEN

## Short Communications

- Deduction of Wold representation of stationary processes from Cramér  
representation of second-order processes.....Z. IVKOVIĆ  
Passages and maxima for a particular Gaussian process  
MOSHE EIN-GAL AND ISRAEL BAR-DAVID  
Martingale convergence to mixtures of infinitely divisible laws  
G. K. EAGLESON  
More on equivalence of infinitely divisible distributions  
W. N. HUDSON AND J. D. MASON  
Some martingales associated with sample spacings.....MAREK KANTER