

# The Annals of Applied Probability

Vol. 1

February 1991

No. 1

## Articles

- Mean-variance hedging in continuous time  
J. DARRELL DUFFIE AND HENRY R. RICHARDSON
- Steady-state analysis of RBM in a rectangle:  
Numerical methods and a queueing application . . . . . J. G. DAI AND J. M. HARRISON
- Geometric bounds for eigenvalues of Markov chains  
PERSI DIACONIS AND DANIEL STROOCK
- Eigenvalue bounds on convergence to stationarity for nonreversible Markov chains,  
with an application to the exclusion process . . . . . JAMES ALLEN FILL
- Loud shot noise . . . . . R. A. DONEY AND GEORGE L. O'BRIEN
- Queues with server vacations and Lévy processes  
with secondary jump input . . . . . OFFER KELLA AND WARD WHITT
- On the properties of a tree-structured server process  
J. KOMLOS, A. ODLYZKO, L. OZAROW AND L. A. SHEPP
- Implicit renewal theory and tails of solutions of random equations . . CHARLES M. GOLDIE
- Forcing a stochastic process to stay in or to leave a given region . . . . . MARIO LEFEBVRE