

THE ANNALS
of
APPLIED
PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

VOLUME 1

1991

CONTENTS OF VOLUME 1

Articles

ALDOUS, DAVID. Asymptotic fringe distributions for general families of random trees	228–266
ANANTHARAM, V. A mean field limit for a lattice caricature of dynamic routing in circuit switched networks	481–503
BIGGINS, J. D., LUBACHEVSKY, BORIS D., SHWARTZ, ADAM AND WEISS, ALAN. A branching random walk with a barrier	573–581
BOLAND, PHILIP J., EL-NEWEIHI, EMAD AND PROSCHAN, FRANK. Stochastic order for inspection and repair policies	207–218
BROWNE, SIDNEY AND ZIPKIN, PAUL. Inventory models with continuous, stochastic demands	419–435
CHEN, RONG AND TSAY, RUEY S. On the ergodicity of TAR(1) processes	613–634
CRAMETZ, J.-P. AND HUNT, P. J. A limit result respecting graph structure for a fully connected loss network with alternative routing	436–444
DAI, J. G. AND HARRISON, J. M. Steady-state analysis of RBM in a rectangle: Numerical methods and a queueing application .	16–35
DIACONIS, PERSI AND STROOCK, DANIEL. Geometric bounds for eigenvalues of Markov chains	36–61
DONNEY, R. A. AND O'BRIEN, GEORGE L. Loud shot noise	88–103
DONNELLY, PETER, KURTZ, THOMAS G. AND TAVARÉ, SIMON. On the functional central limit theorem for the Ewens sampling formula	539–545
DUFFIE, J. DARRELL AND RICHARDSON, HENRY R. Mean-variance hedging in continuous time	1–15
DURRETT, R. AND NEUHAUSER, C. Epidemics with recovery in $D = 2$	189–206
EL-NEWEIHI, EMAD, PROSCHAN, FRANK AND BOLAND, PHILIP J. Stochastic order for inspection and repair policies	207–218
FILL, JAMES ALLEN. Eigenvalue bounds on convergence to stationarity for nonreversible Markov chains, with an application to the exclusion process	62–87
FRIEZE, ALAN. On the length of the longest monotone subsequence in a random permutation	301–305
GLAZ, JOSEPH AND NAUS, JOSEPH I. Tight bounds and approximations for scan statistic probabilities for discrete data	306–318
GLYNN, PETER W. AND WHITT, WARD. Departures from many queues in series	546–572
GOLDIE, CHARLES M. Implicit renewal theory and tails of solutions of random equations	126–166
HARDIN, CLYDE D., JR., SAMORODNITSKY, GENNADY AND TAQQU, MURAD S. Nonlinear regression of stable random variables .	582–612
HARRISON, J. M. AND DAI, J. G. Steady-state analysis of RBM in a rectangle: Numerical methods and a queueing application .	16–35

HUNT, P. J. AND CRAMETZ, J.-P. A limit result respecting graph structure for a fully connected loss network with alternative routing	436–444
JENSEN, JENS LEDET AND MØLLER, JESPER. Pseudolikelihood for exponential family models of spatial point processes	445–461
KARLIN, SAMUEL AND LEUNG, MING-YING. Some limit theorems on distributional patterns of balls in urns	513–538
KELLA, OFFER AND WHITT, WARD. Queues with server vacations and Lévy processes with secondary jump input	104–117
KELLY, F. P. Loss networks	319–378
KIND, PAOLO, LIPTSER, ROBERT SH. AND RUNGGALDIER, WOLFGANG J. Diffusion approximation in past dependent models and applications to option pricing	379–405
KOMLÓS, J., ODLYZKO, A., OZAROW, L. AND SHEPP, L. A. On the properties of a tree-structured server process	118–125
KURTZ, THOMAS G., TAVARÉ, SIMON AND DONNELLY, PETER. On the functional central limit theorem for the Ewens sampling formula	539–545
LEFEBVRE, MARIO. Forcing a stochastic process to stay in or to leave a given region	167–172
LEUNG, MING-YING AND KARLIN, SAMUEL. Some limit theorems on distributional patterns of balls in urns	513–538
LIPTSER, ROBERT SH., RUNGGALDIER, WOLFGANG J. AND KIND, PAOLO. Diffusion approximation in past dependent models and applications to option pricing	379–405
LUBACHEVSKY, BORIS D., SHWARTZ, ADAM, WEISS, ALAN AND BIGGINS, J. D. A branching random walk with a barrier	573–581
MØLLER, JESPER AND JENSEN, JENS LEDET. Pseudolikelihood for exponential family models of spatial point processes	445–461
MAHMOUD, HOSAM M. AND SMYTHER, R. T. On the distribution of leaves in rooted subtrees of recursive trees	406–418
MARSAGLIA, GEORGE AND ZAMAN, ARIF. A new class of random number generators	462–480
NAUS, JOSEPH I. AND GLAZ, JOSEPH. Tight bounds and approximations for scan statistic probabilities for discrete data	306–318
NEUHAUSER, C. AND DURRETT, R. Epidemics with recovery in $D = 2$	189–206 88–103
O'BRIEN, GEORGE L. AND DONEY, R. A. Loud shot noise	219–227
O'CINNEIDE, COLM ART. Phase-type distributions and majorization	118–125
ODLYZKO, A., OZAROW, L., SHEPP, L. A. AND KOMLÓS, J. On the properties of a tree-structured server process	118–125
OZAROW, L., SHEPP, L. A. , KOMLÓS, J. AND ODLYZKO, A. On the properties of a tree-structured server process	118–125
PROSCHAN, FRANK, BOLAND, PHILIP J. AND EL-NEWIEHI, EMAD. Stochastic order for inspection and repair policies	207–218

RESNICK, SIDNEY I. AND ROY, RISHIN. Random usc functions, max-stable processes and continuous choice	267–292
RICHARDSON, HENRY R. AND DUFFIE, J. DARRELL. Mean-variance hedging in continuous time	1–15
ROGERS, L. C. G. AND SATCHELL, S. E. Estimating variance from high, low and closing prices	504–512
ROY, RISHIN AND RESNICK, SIDNEY I. Random usc functions, max-stable processes and continuous choice	267–292
RUNGGALDIER, WOLFGANG J., KIND, PAOLO AND LIPTSER, ROBERT SH. Diffusion approximation in past dependent models and applications to option pricing	379–405
SAMORODNITSKY, GENNADY, TAQQU, MURAD S. AND HARDIN, CLYDE D., JR. Nonlinear regression of stable random variables . . .	582–612
SATCHELL, S. E. AND ROGERS, L. C. G. Estimating variance from high, low and closing prices	504–512
SHEPP, L. A., KOMLÓS, J., ODLYZKO, A. AND OZAROW, L. On the properties of a tree-structured server process	118–125
SHWARTZ, ADAM, WEISS, ALAN, BIGGINS, J. D. AND LUBACHEVSKY, BORIS D. A branching random walk with a barrier	573–581
SMYTHE, R. T. AND MAHMOUD, HOSAM M. On the distribution of leaves in rooted subtrees of recursive trees	406–418
STROOCK, DANIEL AND DIACONIS, PERSI. Geometric bounds for eigenvalues of Markov chains	36–61
TAQQU, MURAD S., HARDIN, CLYDE D., JR. AND SAMORODNITSKY, GENNADY. Nonlinear regression of stable random variables .	582–612
TAVARÉ, SIMON, DONNELLY, PETER AND KURTZ, THOMAS G. On the functional central limit theorem for the Ewens sampling formula	539–545
TSAY, RUEY S. AND CHEN, RONG. On the ergodicity of TAR(1) processes	613–634
VITALE, RICHARD A. Expected absolute random determinants and zonoids	293–300
WEISS, ALAN, BIGGINS, J. D., LUBACHEVSKY, BORIS D. AND SHWARTZ, ADAM. A branching random walk with a barrier	573–581
WHITT, WARD AND GLYNN, PETER W. Departures from many queues in series	546–572
WHITT, WARD AND KELLA, OFFER. Queues with server vacations and Lévy processes with secondary jump input	104–117
WHITTLE, P. Neural nets and implicit inference	173–188
ZAMAN, ARIF AND MARSAGLIA, GEORGE. A new class of random number generators	462–480
ZIPKIN, PAUL AND BROWNE, SIDNEY. Inventory models with con- tinuous, stochastic demands	419–435