

# When we read what their college will cost...we bought the maximum life insurance available in the IMS Members' Insurance Program...

"...Oh, we expect to be there—proud as can be—when they enter college. But, just in case one of us isn't...the insurance coverage will be." If a breadwinner is no longer around to provide for family shelter and the children's college education...life insurance had better be. Our group term life insurance can supplement your insurance portfolio so that your family has the protection it needs now—and for the future. As a member, you can fill your insurance needs at low group rates. You can get family coverage, too. And if you change jobs, your group insurance automatically goes with you, so there's no lapse in your insurance coverage.

Check your insurance portfolio. Will it meet your family's future needs? If not, call or write the Administrator.

**UP TO \$240,000 IN TERM LIFE INSURANCE PROTECTION** IS AVAILABLE TO IMS MEMBERS.

**Contact Administrator**, **IMS Group Insurance Program** Smith-Sternau Organization, Inc 1255 23rd Street, N.W. Washington, D.C. 20037

800 424-9883 Toll Free in Washington. D.C. area. 202 296-8030

# THE ANNALS OF PROBABILITY

Vol. 13

## May 1985

No. 2

#### Articles

Reflected diffusion processes with jumps José-Luis Menaldi and M. Robin On evaluating the Donsker-Varadhan I-function
A central limit theorem for diffusions with periodic coefficients
Noncentral limit theorems for quadratic forms in random variables having long-range dependence
E. GINE AND M. G. HAHN Limiting multivariate distributions of intermediate order statistics BRUCE COOIL An upper bound on the critical percolation probability for the three-dimensional cubic
lattice M. CAMPANINO AND L. RUSSO Excursion laws of Markov processes in classical duality H. KASPI Volterra equations driven by semimartingales PHILIP PROTTER A stochastic integral representation for random evolutions J. C. WATKINS A sample path proof of the duality for stochastically monotone Markov processes
Optimal stopping of independent random variables and maximizing prophets  D. P. KENNEDY
Dependence by total positivity
ZBIGNIEW J. JUREK Malliavin derivatives and derivatives of functionals of the Wiener process with respect to a scale parameter

# 

733 Third Avenue, New York, NY 10017

#### The statistics list that sets the standard...

NEW

#### **Stochastic Modelling and Control**

M.H.A. Davis and R. Vinter

Presents a unified treatment of mathematical modelling and control for linear systems in discrete time. It brings together recent developments in time series analysis and stochastic modelling with the major results on linear filtering and stochastic control.

(MONOGRAPHS ON STATISTICS AND APPLIED PROBABILITY series)

April 1985 c.350 pp. 0-412-16200-8 #6874

839.95/eloth

Third Edition

## **Analysis of Time Series**

An Introduction

C. Chatfield

From a review of the Second Edition: "This is a well written book, covering many topics, that will afford the reader a very nice overall appreciation of what time series are about, and a feel for how time series analysis proceeds."

—Journal of the American Statistical Association

1984 illus. c.265 pp. 0-412-26030-1 #9011

\$18.95/paper

An Introduction to Latent Variable Models

B.S. Everitt

Emphasizes the practical application of the methods rather than their mathematical and statistical properties.

(MONOGRAPHS ON STATISTICS AND APPLIED PROBABILITY series)

1984 c.150 pp. 0-412-25310-0 #9196

\$20.00/eloth

Residuals and Influence in Regression

R. Dennis Cook and Sanford Weisberg

"Cook and Weisberg's book is clearly written, up-to-date, broad in coverage and illuminated by a wide variety of examples."

—The Annals of Statistics

A comprehensive account of diagnostic methods for detecting inadequacies and unusual characteristics in data analyses based on linear regression models.

1982 240 pp. 0-412-24280-X #6718

829.95/eloth

#### **Analysis of Survival Data**

D.R. Cox and D.O. Oakes

Brings together the older and newer ideas, some not previously published, in the study of the relationship between survival times and explanatory variables to present a comprehensive, up-to-date account of the field.

(MONOGRAPHS ON STATISTICS AND APPLIED PROBABILITY series)

1984 illus. 224 pp. 0-412-24490-X #6810

\$25.00/eloth

#### **Generalized Linear Models**

P. McCullagh and J.A. Nelder

This book provides the first definitive and unified treatment of methods for the analysis of diverse types of data commonly met in the biological, health and social sciences, and also in insurance, food processing, and engineering, and commonly referred to as generalized linear models.

(MONOGRAPHS ON STATISTICS AND APPLIED PROBABILITY series)

1983 300 pp. illus. 0-412-23850-0 #6815

\$31.00/eloth

#### **Elements of Simulation**

B.J.T. Morgan

Useful as either a teaching text or a reference, the book incorporates the most recent developments in the field and includes student exercises.

1984 illus. 300 pp. 0-412-24580-9 #6813 0-412-24590-6 #6814

\$55.00/cloth \$18.95/paper

Third Edition Risk Theory

R.E. Beard, T. Pentikainen, and E. Pesonen

From reviews of the second edition: "This book is probably the best introduction for the many different types of readers likely to be interested in the subject."

 $- H.R.\ Walters, Applied\ Statistics \\ (MONOGRAPHS\ ON\ STATISTICS\ AND\ APPLIED\ PROBABILITY\ series)$ 

1984 illus. 408 pp. 0-412-24260-5 #6816 0-412-25980-X #9013

\$49.95/cloth \$24.00/paper