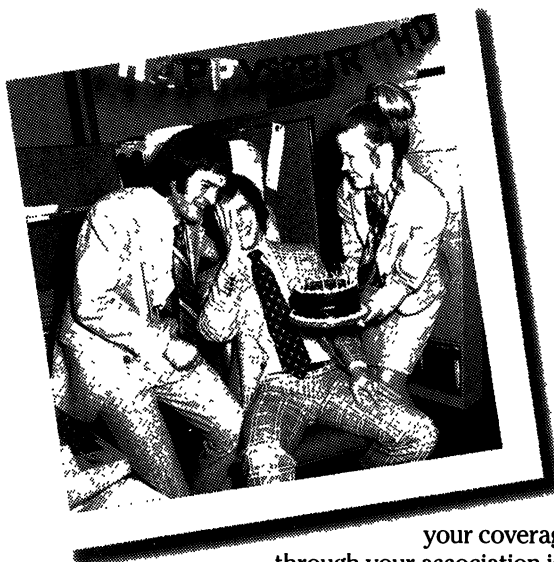


How Many Candles Were On Your Cake The Last Time You Thought About Buying Insurance?



Face it — it's been a long time. Styles have changed. So has your family, maybe even your job. And most likely, the insurance you bought then isn't enough to cover you today. That's why you need coverage that you can easily update as your life changes — IMS Term Life Insurance.

We Understand You.

Finding insurance that's right for you can be difficult and time consuming. But we've done the work for you. Through our research, we've found a Term Life Plan designed to help members of our profession provide for the future of their families. What's more, with insurance purchased through IMS, you can be sure that the plan is constantly being evaluated to better meet the needs of our members.

We're Flexible.

Updating your insurance doesn't

have to be a hassle. With our Term Life Plan, as your needs change, so can

your coverage. Insurance through your association is designed to grow with you — it even moves with you when you change jobs.

We're Affordable.

What good would all these benefits be if no one could afford them? That's why we offer members the additional benefit of reasonable rates, negotiated using our group purchasing power. Find out more about Term Life through IMS; call 1 800 424-9883 or, in Washington, D.C., (202) 457-6820, between 8:30 a.m. and 5:30 p.m. Eastern Time.

IMS Insurance

Designed for the way you live today.
And tomorrow.

IMS Lecture Notes—Monograph Series

14 INVARIANT MEASURES ON GROUPS AND THEIR USE IN STATISTICS by Robert A. Wijsman

A discussion of distributions in statistical models with groups of invariance transformations.

This monograph deals with problems concerning distributions in statistical models in which there is a group of invariance transformations. The methods presented make use of mathematical tools that involve the interplay between groups and integration. The author demonstrates by examples the statistical usefulness of these methods and presents a systematic account of their mathematical background.

246 pages
List price \$30
IMS members \$18

15 ANALYTIC STATISTICAL MODELS by Ib M. Skovgaard

An introduction to analytic statistical models.

This monograph introduces a class of statistical models (the analytic models) which is sufficiently well behaved to satisfy regularity conditions of the type typically met in theorems of asymptotic statistical inference, and at the same time sufficiently rich to contain many of the commonly used statistical models, including the (sufficiently smooth) curved exponential families. The author defines the class of analytic models, derives its basic mathematical and probabilistic properties, shows that it contains a wide range of common statistical models, and demonstrates its applicability in asymptotics.

172 pages
List price \$25
IMS members \$15

16 TOPICS IN STATISTICAL DEPENDENCE edited by H. W. Block, A. R. Sampson, & T. H. Savits

Proceedings of the Symposium on Dependence in Probability and Statistics, Somerset, Pennsylvania, August 1987.

This was the first symposium dedicated solely to research in the area of positive and negative dependence for the modeling and analysis of multivariate data. Many researchers in this broad and diverse field contribute 41 papers to this volume.

538 pages
List price \$45
IMS members \$27

& ADDITIONAL TITLES

Vol. 1, *Essays on the Prediction Process* by F. Knight (\$15/members \$9); Vol. 2, *Survival Analysis* edited by J. Crowley & R. A. Johnson (\$25/members \$15); Vol. 3, *Empirical Processes* by P. Gaenssler (\$20/members \$12); Vol. 4, *Zonal Polynomials* by A. Takemura (\$15/members \$9); Vol. 5, *Inequalities in Statistics and Probability* edited by Y. L. Tong (\$25/members \$15); Vol. 6, *The Likelihood Principle* (2nd ed.) by J. Berger & R. Wolpert (\$25/members \$15); Vol. 7, *Approximate Computation of Expectations* by C. Stein (\$20/members \$12); Vol. 8, *Adaptive Statistical Procedures and Related Topics* edited by J. Van Ryzin (\$40/members \$24); Vol. 9, *Fundamentals of Statistical Exponential Families* by L. D. Brown (\$25/members \$15); Vol. 10, *Differential Geometry in Statistical Inference* by S.-I. Amari, O. E. Barndorff-Nielsen, R. E. Kass, S. L. Lauritzen, & C. R. Rao (\$25/member \$15); Vol. 11, *Group Representations in Probability and Statistics* by P. Diaconis (\$30/member \$18); Vol. 12, *An Introduction to Continuity, Extrema, and Related Topics for General Gaussian Processes* by R. J. Adler (\$25/member \$15); Vol. 13, *Small Sample Asymptotics* by C. Field & E. Ronchetti (\$25/member \$15).

Orders for individual volumes should be sent to:

Institute of Mathematical Statistics
3401 Investment Boulevard, Suite 7
Hayward, California 94545 (USA)

The Annals of Applied Probability

Vol. 2

May 1992

No. 2

Articles

- Brownian models of feedforward queueing networks: Quasireversibility
and product form solutions J. M. HARRISON AND R. J. WILLIAMS
- Trailing the dovetail shuffle to its lair DAVE BAYER AND PERSI DIACONIS
- A duality method for optimal consumption and investment
under short-selling prohibition. Part 2: Constant market coefficients
..... GAN-LIN XU AND STEVEN E. SHREVE
- Poisson approximations for r -scan processes AMIR DEMBO AND SAMUEL KARLIN
- On likely solutions of a stable marriage problem BORIS PITTEL
- A study of trie-like structures under the density model LUC DEVROYE
- Random walk processes and their applications in order statistics LAJOS TAKÁCS
- Performance bounds for scheduling queueing networks
..... JIHONG OU AND LAWRENCE M. WEIN
- The tail of the convolution of densities and its application to a model
of HIV-latency time SIMEON M. BERMAN
- Sharp inequalities for optimal stopping with rewards based on ranks
..... T. P. HILL AND D. P. KENNEDY

The Annals of Probability

Vol. 20

April 1992

No. 2

Articles

- Multiple points of sample paths of Markov processes NARN-RUEIH SHIEH
Symmetry groups of Markov processes MING LIAO
Polar and nonpolar sets for a tree indexed process STEVEN N. EVANS
The sharp Markov property of Lévy sheets ROBERT C. DALANG AND JOHN B. WALSH
Moment inequalities for functionals of a Brownian convex hull DAVAR KHOSHNEVISAN
Brownian motion in Denjoy domains CHRISTOPHER J. BISHOP
A note on conditional exponential moments and Onsager-Machlup functionals
LARRY A. SHEPP AND OFER ZEITOUNI
Brownian exit distributions from normal balls in $S^3 \times H^3$ H. R. HUGHES
The law of the iterated logarithm for independent random variables
with multidimensional indices DELI LI, M. BHASKARA RAO AND XIANGCHEN WANG
On the law of the iterated logarithm for martingales EVAN FISHER
The a.s. behavior of the weighted empirical process and the LIL
for the weighted tail empirical process JOHN H. J. EINMAHL
The survival of one-dimensional contact processes in random environments
THOMAS M. LIGGETT
Equilibrium behavior of the sexual reproduction process with rapid diffusion
CHRIS NOBLE
On a maximum sequence in a critical multitype branching process K. B. ATHREYA
Nonlinear Markov renewal theory with statistical applications VINCENT F. MELFI
Phase-type representations in random walk and queueing problems SØREN ASMUSSEN
A distributional form of Little's law in heavy traffic WŁADYSŁAW SZCZOTKA
Limit theorems for random walks conditioned to stay positive ROBERT W. KEENER
On the position of a random walk at the time of first exit from a sphere
PHILIP S. GRIFFIN AND TERRY R. MCCONNELL
A necessary condition for making money from fair games
HARRY KESTEN AND GREGORY F. LAWLER
Randomized stopping points and optimal stopping on the plane DAVID NUALART
Universal schemes for prediction, gambling and portfolio selection PAUL ALGOET
Superdiffusions and parabolic nonlinear differential equations E. B. DYNKIN
Reaction-diffusion equations with randomly perturbed boundary conditions
MARK I. FREIDLIN AND ALEXANDER D. WENTZELL
Strong moderate deviation theorems
TADEUSZ INGLÓT, WILBERT C. M. KALLENBERG AND TERESA LEDWINA
On the large deviation principle for stationary weakly dependent
random fields WŁODZIMIERZ BRYC
Inequalities for increments of stochastic processes and moduli
of continuity ENDRE CSÁKI AND MIKLÓS CSÖRGŐ
Operator exponents of probability measures and Lie semigroups ZBIGNIEW J. JUREK
On the parabolic Martin boundary of the Ornstein-Uhlenbeck operator
on Wiener space MICHAEL RÖCKNER
Almost sure convergence of certain slowly changing symmetric
one- and multi-sample statistics N. HENZE AND B. VOIGT

Book Review

- Review of *Percolation* by Geoffrey Grimmett CAROL BEZUIDENHOUT

Correction

- Random tree-type partitions as a model for acyclic polymerization:
Holtmark (3/2-stable) distribution of the supercritical gel
B. PITTEL, W. A. WOYCZYNSKI AND J. A. MANN

Acknowledgment of Priority

- Proof of a conjecture of M. L. Eaton on the characteristic function
of the Wishart distribution SHYAMAL D. PEDDADA AND DONALD ST. P. RICHARDS

contents (continued)

Short Communications

Iterating von Neumann's procedure for extracting random bits	YUVAL PERES	590
Non-existence of an adaptive estimator for the value of an unknown probability density	MARK G. LOW	598
On best asymptotic confidence intervals for parameters of stochastic processes C. C. HEYDE		603
A simple lemma on greedy approximation in Hilbert space and convergence rates for projection pursuit regression and neural network training	LEE K. JONES	608
Comparison of experiments via dependence of normal variables with a common marginal distribution	MOSHE SHAKED AND Y. L. TONG	614

Corrections

Optimal two-period repeated measurements designs	A. HEDAYAT AND W. ZHAO	619
A modified Kolmogorov-Smirnov test sensitive to tail alternatives DAVID M. MASON AND JOHN H. SCHUENEMEYER		620