

THE ANNALS of APPLIED PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

Capacity of ATM switches.	I. ISCOE, D. McDONALD AND K. QIAN	277
On the speed of convergence in first-passage percolation.	HARRY KESTEN	296
Markov models of steady crystal growth.	D. J. GATES AND M. WESTCOTT	339
The philosophers' process: An ergodic reversible nearest particle system	BERNARD YCART	356
Optimal control and replacement with state-dependent failure rate: Dynamic programming.	ARTHUR C. HEINRICHER AND RICHARD H. STOCKBRIDGE	364
Optimal control and replacement with state-dependent failure rate: An invariant measure approach	ARTHUR C. HEINRICHER AND RICHARD H. STOCKBRIDGE	380
Stratigraphy of a random acyclic directed graph: The size of trophic levels in the cascade model.	TOMASZ ŁUCZAK AND JOEL E. COHEN	403
Production control in a failure-prone manufacturing system: Diffusion approximation and asymptotic optimality	ELENA V. KRICHAGINA, SHELDON X. C. LOU, SURESH P. SETHI AND MICHAEL I. TAKSAR	421
Asymptotic distribution of the normal sample range	PETER C. MATTHEWS AND ANDREW L. RUKHIN	454
Parametric signal modelling using Laguerre filters.	B. WAHLBERG AND E. J. HANNAN	467
Prediction of stationary max-stable processes	RICHARD A. DAVIS AND SIDNEY I. RESNICK	497
The average performance of the greedy matching algorithm	MARTIN DYER, ALAN FRIEZE AND BORIS PITTEL	526
The expected number of level crossings for stationary, harmonisable, symmetric, stable processes.	ROBERT J. ADLER, GENNADY SAMORODNITSKY AND TAMAR GADRICH	553
Problems in certain two-factor term structure models.	MICHAEL HOGAN	576
Cube versus torus models and the Euclidean minimum spanning-tree constant	PATRICK JAILLET	582
Percolation, first-passage percolation and covering times for the Richardson's model on the n -Cube.	JAMES ALLEN FILL AND ROBIN PEMANTLE	593

Vol. 3, No. 2—May 1993