

# **The Annals of Applied Probability**

**Vol. 1**

**August 1991**

**No. 3**

## **Special Invited Paper**

Loss networks ..... F. P. KELLY

## **Articles**

Diffusion approximation in past dependent models and applications to option pricing ..... PAOLO KIND, ROBERT SH. LIPTSER AND WOLFGANG J. RUNGGLADIER

On the distribution of leaves in rooted subtrees of recursive trees  
..... HOSAM M. MAHMOUD AND R. T. SMYTHE

Inventory models with continuous, stochastic demands  
..... SIDNEY BROWNE AND PAUL ZIPKIN

A limit result respecting graph structure for a fully connected loss network with alternative routing ..... J.-P. CRAMETZ AND P. J. HUNT

Pseudolikelihood for exponential family models of spatial point processes  
..... JENS LEDET JENSEN AND JESPER MØLLER

A new class of random number generations ..... GEORGE MARSAGLIA AND ARIF ZAMAN