

FORTHCOMING PAPERS

The following papers have been accepted for publication in forthcoming issues. Further details are available **from the corresponding author** where an e-mail address or fax number is given. A regularly updated list is available by anonymous ftp: details from L.Nash@sheffield.ac.uk

- ASMUSSEN, SOREN and NIELSEN, HANNE MANDRUP** Ruin probabilities via local adjustment coefficients • *asmus@iesd.auc.dk*
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- BOROVKOV, K. and PFEIFER, D.** On improvements of the order of approximation in the Poisson limit theorem
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- CHAUDHRY, M. L. and GUPTA, U. C.** Performance analysis of the discrete time $GI/Geom/1/N$ queue • *math@rmc.ca*
- COHEN, ARTHUR and SACKROWITZ, HAROLD B.** On stochastic ordering of random vectors • *ACOHEN@zodiac.rutgers.edu*
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- DOMINÉ, MARCO** Moments of the first passage time of a Wiener process with drift between two elastic barriers • *Marco.Domine@Mathematik.Uni-Magdeburg.de*
- DOMINÉ, MARCO** First passage time distribution of a Wiener process with drift concerning two elastic barriers • *Marco.Domine@Mathematik.Uni-Magdeburg.de*
- DU, CHARLES** A monotonicity result for a single server queue subject to a Markov modulated Poisson process
- FALIN, G.** A heterogeneous blocking system in a random environment • *fal@compnet.msu.su*
- FAN, AI HUA** Sur la L_p -convergence des martingales liées au recouvrement
- FU, MICHAEL C. and HU, JIAN-QIANG** On unbounded hazard rates for smoothed perturbation analysis
- GANI, J. and YAKOWITZ, SID** Error bounds for deterministic approximations to Markov processes, with applications to epidemic models

- GESKE, MARK X., GODBOLE, ANANT P., SCHAFFNER, ANDREW A. and SKOLNICK, ALLISON M.** Compound Poisson approximations for word patterns under Markovian hypotheses • anant@math.mtu.edu
- GLASSERMAN, PAUL and YAO, DAVID D.** The stochastic vector equation
- GOLDSTEIN, LARRY and RINOTT, YOSEF** Multivariate normal approximations by Stein's method and size bias couplings • lgoldste@hto.usc.edu
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- GRUET, J.-C. and SHI, Z.** Some asymptotic results for exponential functionals of Brownian motion
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- PENG, NAN FU** Spectral representations of the transition probability matrices for continuous time finite Markov chains • nfpeng@twncu01.bitnet
- PHELAN, MICHAEL J.** A Markov process and a martingale problem
• phelan@wharton.upenn.edu
- PHELAN, MICHAEL J.** A Girsanov transformation for birth and death on a Brownian flow • phelan@wharton.upenn.edu
- PIERRE LOTI VIAUD, DANIEL** Random perturbations of recursive sequences with an application to an epidemic model • pilovi@ccr.jussieu.fr
- RODRIGUES, ELIANE R.** Convergence to stationary state for the move-to-front scheme under dependent request sequences
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• seneta_e@maths.su.oz.au
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• zai@vgpi.vologda.su

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W. WEIL The estimation of mean shape and mean particle number in overlapping particle systems in the plane

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S.T. RACHEV and G. SAMORODNITSKY Limit laws for a stochastic process and random recursion arising in probabilistic modelling

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