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*

ASYMONT, I. M., FAYOLLE, G. and MENSHIKOV, M. V. Random walks in a quarter plane with zero drifts: transience and recurrence • *guy.fayolle@inria.fr*

BALL, FRANK and CLANCY, DAMIAN The final outcome of an epidemic model with several different types of infective in a large population

BANJEVIC, DRAGAN Recurrent relations for distribution of waiting time in Markov chain

BLASZCZYSZYN, BARTLOMIEJ and ROLSKI, TOMASZ Expansions for Markov-modulated systems and approximations of ruin probability • *rolski@math.uni.wroc.pl*

BOROVKOV, K. A. On crossing times for multidimensional walks with skip-free components

BOROVKOV, K. and PFEIFER, D. On improvements of the order of approximation in the Poisson limit theorem

CAMPBELL, L. L., MCKELLIPS, A. L. and WITTKE, P. H. Distributions and expectations of singular random variables • *campblll@llc.mast.queens.ca*

CHAO, XIULI and DAI, LIYI A monotonicity result for a single server loss system • *chao@hertz.njit.edu*

CHAUDHRY, M. L. and GUPTA, U. C. Performance analysis of the discrete time $GI/\mathrm{Geom}/1/N$ queue • *math@rmc.ca*

COHEN, ARTHUR and SACKROWITZ, HAROLD B. On stochastic ordering of random vectors • *ACOHEN@zodiac.rutgers.edu*

COHEN, URI and WEISSMAN, ISHAY The extremal index and clustering of high values for derived stationary sequences

DHAR, SUNIL K. and JIANG, XULUN Probability bounds on the finite sum of the binary sequence of order k • *sunidh@stat.njit.edu*

DOMINÉ, MARCO Moments of the first passage time of a Wiener process with drift between two elastic barriers • *Marco.Domine@Mathematik.Uni-Magdeburg.de*

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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*

GOSSELIN, FRÉDÉRIC Two classes of subcritical population-size-dependent Bienaymé–Galton–Watson branching processes • *gosselin@cefe.cnrs-mop.fr*

GRUET, J.-C. and SHI, Z. Some asymptotic results for exponential functionals of Brownian motion

HEYMAN, DANIEL P. A decomposition theorem for infinite stochastic matrices

HINES, W. G. S. Comment on: Mutations, perturbations and evolutionarily stable strategies • *ghines@uoguelph.ca*

HO, HWAI-CHUNG and HSING, TAILEN On the asymptotic joint distribution of the sum and maximum of stationary normal random variables

HOMBLE, PATRICK and MCCORMICK, WILLIAM P. Weak limit results for the extremes of a class of shot noise processes • *bill@rolf.stat.uga.edu*

HU, TAIZHONG Stochastic comparisons of order statistics under multivariate imperfect repair

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IGAKI, NOBUKO, SUMITA, USHIO and KOWADA, MASASHI Shock models with multiple system states • *igaki@tezukayama-u.ac.jp*

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KOC, CEMAL Recurring-with-carry sequences

KOFMAN, D. and KOREXLIOGLU, H. Some EATA properties for marked point processes

KOLONKO, M. A piecewise Markovian model for simulated annealing with stochastic cooling schedules • *kolonko@informatik.uni-hildesheim.de*

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NIEMIRO, WOJCIECH Tail events of simulated annealing Markov chains

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PENG, NAN FU Spectral representations of the transition probability matrices for continuous time finite Markov chains • *nfpeng@twnctu01.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*

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RODRIGUES, ELIANE R. The performance of the move-to-front scheme under some particular forms of Markov requests • *eliane@mat.unb.br*

ROGERS, L. C. G. and SHI, Z. The value of an Asian option • *L.C.G.Rogers@maths.bath.ac.uk*

ROTERS, MARKUS An optimal stopping problem for random walks with non-zero drift

ROUGHAN, MATTHEW An analysis of a modified $M/G/1$ queue using a martingale technique • *roughan@cssip.edu.au*

SCHMIDLI, HANSPETER Lundberg inequalities for a Cox model with a piecewise constant intensity • *schmidli@ma.hw.ac.uk*

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ZAJIC, TIM Large exceedences for uniformly recurrent Markov-additive processes and strong-mixing stationary processes • *zajic@or.stanford.edu*

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