Más información...

The Java™ Tutorial
“Threads: Doing Two or More Tasks At Once”
http://java.sun.com/docs/books/tutorial/essential/threads/

Bruce Eckel:
“Thinking in Java” [3rd edition]. Chapter 13: Concurrency
http://www.mindview.net/Books/TIJ/

Concurrent Programming Using Java
http://elvis.rowan.edu/~hartley/ConcProgJava/index.html

Threads and Swing

Using a worker thread
http://java.sun.com/products/jfc/tsc/articles/threads/threads2.html