

ADVANCES IN APPLIED PROBABILITY

INCLUDING A SECTION ON

STOCHASTIC GEOMETRY AND
STATISTICAL APPLICATIONS

VOLUME 43

NUMBER 2

JUNE 2011



EDITOR-IN-CHIEF **S. ASMUSSEN**

FOUNDING EDITOR (1964–1989) **J. GANI**

PAST EDITOR-IN-CHIEF (1990–2007) **C. C. HEYDE**

ADVANCES IN APPLIED PROBABILITY

This is a companion publication to the *Journal of Applied Probability* published by the Applied Probability Trust. It contains reviews and expository papers in applied probability, as well as mathematical and scientific papers of interest to probabilists, letters to the editor and a section devoted to stochastic geometry and statistical applications (SGSA). An annual volume of up to 1200 pages is published in four issues appearing in March, June, September and December.

EDITORIAL BOARD

Editor-in-Chief

S. ASMUSSEN (Aarhus University)

Coordinating Editors

O. J. BOXMA (Eindhoven University of Technology)

P. JAGERS (Chalmers University of Technology and University of Gothenburg)

I. MOLCHANOV *SGSA* (University of Bern)

Editors

H. ALBRECHER (University of Lausanne)

T. AVEN (University of Stavanger)

J. D. BIGGINS (University of Sheffield)

J. BLANCHET (Columbia University)

F. T. BRUSS (Université Libre de Bruxelles)

P. CALKA *SGSA* (University of Rouen)

S. N. CHIU *SGSA* (Hong Kong Baptist University)

D. J. DALEY (Australian National University)

P. A. FERRARI (University of São Paulo)

S. FOSS (Heriot-Watt University and Sobolev Institute of Mathematics)

P. W. GLYNN (Stanford University)

A. V. GNEDIN (Utrecht University)

O. HÄGGSTRÖM (Chalmers University of Technology)

W. S. KENDALL *SGSA* (University of Warwick)

F. C. KLEBANER (Monash University)

S. G. KOU (Columbia University)

A. E. KYPRIANOU (University of Bath)

G. LAST *SGSA* (Universität Karlsruhe)

H. M. MAHMOUD (The George Washington University)

T. MIKOSCH (University of Copenhagen)

M. MÖHLE (Eberhard Karls University of Tübingen)

J. MØLLER *SGSA* (Aalborg University)

A. MÜLLER (University of Siegen)

M. D. PENROSE *SGSA* (University of Bath)

M. REITZNER *SGSA* (University of Osnabrück)

L. C. G. ROGERS (University of Cambridge)

L. RÜSCHENDORF (University of Freiburg)

G. SAMORODNITSKY (Cornell University)

M. SCARSINI (LUISS)

M. SCHWEIZER (ETH, Zürich)

J. SEGERS (Université Catholique de Louvain)

A. L. STOLYAR (Alcatel-Lucent)

D. STOYAN *SGSA* (Bergakademie Freiberg)

P. G. TAYLOR (University of Melbourne)

R. VAN DER HOFSTAD (Eindhoven University of Technology)

EDITORIAL OFFICE

Executive Editor

L. J. NASH (University of Sheffield)

Production Editor

E. TALIB (University of Sheffield)

All correspondence relating to the submission of papers should be sent to: The Executive Editor, Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK. Subscription rates and notes for contributors are to be found on the inside back cover.