

FORTHCOMING PAPERS

JOURNAL OF APPLIED PROBABILITY

MAJID ASADI, NADER EBRAHIMI, G. G. HAMEDANI AND EHSAN S. SOOFI. Minimum dynamic discrimination information models

JUN CAI AND HAIJUN LI. Conditional tail expectations for multivariate phase type distributions

ZENGJING CHEN AND REG KULPERGER. A stochastic competing species model and ergodicity

DAMIAN CLANCY. A stochastic SIS infection model incorporating indirect transmission

O. L. V. COSTA AND F. DUFOUR. Sufficient condition for the existence of an invariant probability measure for Markov processes

ESTHER FROSTIG. On the expected time to ruin and the expected dividends when dividends are paid while the surplus is above a constant barrier

LARRY GOLDSTEIN. Berry–Esseen bounds for combinatorial central limit theorems and pattern occurrences, using zero and size biasing

BRENTON GRAY, PHIL POLLETT AND HANJUN ZHANG. On the existence of uni-instantaneous Q -processes with a given finite μ -invariant measure

X. GUO AND J. LIU. Stopping at the maximum of geometric Brownian motion when signals are received

PER HÖRFELT. The moment problem for some Wiener functionals; corrections to previous proofs (with an appendix by H. L. Pedersen)

ZHENTING HOU, YUANYUAN LIU AND HANJUN ZHANG. Subgeometric rates of convergence for a class of continuous-time Markov processes

ZSOLT KATONA. Width of a scale-free tree

KONSTANTINOS V. KATSIKOPOULOS AND ÖZGÜR ŞİMŞEK. Optimal doubling strategy against a suboptimal opponent

GER KOOLE, MISJA NUYENS AND RHONDA RIGHTER. The effect of service time variability on maximum queue lengths in $M^X/G/1$ queues

JAMES LEDOUX. Recursive filters for partially observable finite Markov chains

YULIN LI. Asymptotic baseline of the hazard rate function of mixtures

B. H. MARGOLIUS. Transient solution to the time-dependent multi-server Poisson queue

ALEXANDER YU. MITROPHANOV, ALEXANDRE LOMSADZE AND MARK BORODOVSKY. Sensitivity of hidden Markov models

M. MÖHLE. Convergence results for compound Poisson distributions and applications to the standard Luria–Delbrück distribution

RAGNAR NORBERG AND MOGENS STEFFENSEN. What is the time value of a stream of investments?

SHELDON M. ROSS, J. GEORGE SHANTHIKUMAR AND ZEGANG ZHU. On IFR random variables

KLAUS SCHIEFERMAYR AND JOSEF WEICHBOLD. A complete solution for the optimal stochastic scheduling of a two-stage tandem queue with two flexible servers

AIDAN SUDBURY. Rigorous lower bounds for extinction probabilities of the contact process

QIHE TANG. The finite-time ruin probability of the compound Poisson model with constant interest force

GIDEON WEISS. Jackson networks with unlimited supply of work

P. WHITTLE. Tax problems in the undiscounted case

FORTHCOMING PAPERS

ADVANCES IN APPLIED PROBABILITY

Stochastic Geometry and Statistical Applications

ERY ARIAS-CASTRO, DAVID L. DONOHO, XIAOMING HUO AND CRAIG A. TOVEY. Connect-the-dots: how many random points can a regular curve pass through?

RICHARD COWAN AND S. N. CHIU. Letter to the Editor: Extension of Deltheil's study on random points in a convex quadrilateral

DARYL J. DALEY AND GÜNTER LAST. Descending chains, the lilypond model, and mutual-nearest-neighbour matching

JESPER MØLLER AND JAKOB G. RASMUSSEN. Perfect simulation of Hawkes processes

General Applied Probability

VICTOR F. ARAMAN AND PETER W. GLYNN. Diffusion approximations for the maximum of a perturbed random walk

N. BALAKRISHNAN, A. G. PAKES AND A. STEPANOV. On the number and sum of near-record observations

J. D. BIGGINS AND A. RAHIMZADEH SANI. Convergence results in multi-type, multivariate, branching random walks

MICHAEL G. B. BLUM AND OLIVIER FRANÇOIS. Minimal clade size and external branch length under the neutral coalescent

BORIS BUCHMANN AND CLAUDIA KLÜPPELBERG. Maxima of stochastic processes driven by fractional Brownian motion

JUN CAI AND HAILIANG YANG. Ruin in the perturbed compound Poisson risk process under interest force

RAUL GOUET, F. JAVIER LÓPEZ AND GERARDO SANZ. Central limit theorems for the number of records in discrete models

SHUANMING LI AND JOSÉ GARRIDO. On a general class of renewal risk process: analysis of the Gerber–Shiu function

CHUNSHENG MA. Spatio-temporal variograms and covariance models

HARRI NYRHINEN. Power estimates for ruin probabilities

RICHARD F. SERFOZO. Reversible Markov processes on general spaces and spatial migration processes

APPLIED PROBABILITY TRUST PRIZES 2004

The Trustees of the Applied Probability Trust (APT) have much pleasure in announcing the names of the APT Prize winners for 2004. We offer them our warmest congratulations, and look forward to their pursuing further studies and eventually careers in probability, statistics and their applications.

Australian National University, Canberra
June 2005

JOE GANI
for the APT Trustees

The following prize awards for undergraduate and postgraduate achievement in 2004 were funded by the Applied Probability Trust.

University of Adelaide (Applied Probability Trust Prize)	Not yet announced
Australian National University, The Faculties (Applied Probability Trust Prize)	Krishanthan Nagarajan
Institute of Advanced Studies (P. A. P. Moran Prize)	S. J. Davies
	G. J. Melville
	B. D. Puza
University of California, Santa Barbara (Abraham Wald Prize)	Yihua Jiang
University of Cambridge (Bartlett Prize)	Not yet announced
CWI, Amsterdam (Applied Probability Trust Prize)	Not awarded in 2004
Imperial College, London (Hyman Levy Prize)	Not yet announced
University of Kentucky (R. L. Anderson Prize)	Not yet announced
University of Manchester (M. S. Bartlett Prize)	Steven Pilling
	Yan Yan Hong
University of Melbourne (Norma McArthur Prize)	Alina Fainschraiber
Open University (George Barnard Prize)	Alan Hall
	Gill Irvin
University of Sheffield (Sir Edward Collingwood Prize)	Ian Bregger
	Michael Cornwell
University of Sydney (Applied Probability Trust Prize)	Not yet announced
University of Waterloo (George Barnard Prize)	Kishen Patel
University of Western Australia (Richard Tweedie Memorial Applied Probability Trust Prize)	Shane Andrew Kelly
	Simon Ow
University of Wollongong (William Sealy Gosset Prize)	Theresa Nunan
(Applied Probability Trust Prize)	Lewis Mitchell

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The Trustees of the Rollo Davidson Trust give notice that they have awarded Rollo Davidson Prizes for 2005 as follows:

Olle Häggström (Chalmers University of Technology) for his work across discrete probability and interacting systems.

Neil O'Connell (University College Cork) for his work in networks, large deviations and random matrices.

Further details of the Rollo Davidson Trust may be found at
<http://www.statslab.cam.ac.uk/Rollo/index.html>

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Research Papers

- 303 XIANPING GUO AND ONÉSIMO HERNÁNDEZ-LERMA. Nonzero-sum games for continuous-time Markov chains with unbounded discounted payoffs
- 321 JASON SCHWEINSBERG. Improving on bold play when the gambler is restricted
- 334 PETER NEAL. Compound Poisson limits for household epidemics
- 346 A. GERARDI AND P. TARDELLI. Heterogeneous population dynamical model: a filtering problem
- 362 ULRICH RIEDER AND NICOLE BÄUERLE. Portfolio optimization with unobservable Markov-modulated drift process
- 379 STÉPHANE LOISEL. Differentiation of some functionals of risk processes, and optimal reserve allocation
- 393 RUDOLF GRÜBEL AND MARCUS REICH. Rarity and exponentiality: an extension of Keilson's theorem, with applications
- 407 JEAN-MARC AZAÏS, JOSÉ R. LEÓN AND JOAQUÍN ORTEGA. Geometrical characteristics of Gaussian sea waves
- 426 RAYMOND BRUMMELHUIS AND DOMINIQUE GUÉGAN. Multiperiod conditional distribution functions for conditionally normal GARCH(1, 1) models
- 446 CLAUDIA CECI AND ANNA GERARDI. Multitype branching processes observing particles of a given type
- 463 M. GONZÁLEZ, M. MOLINA AND I. DEL PUERTO. Asymptotic behaviour of critical controlled branching processes with random control functions
- 478 DE-AN WU AND HIDEAKI TAKAGI. Processor-sharing and random-service queues with semi-Markovian arrivals
- 491 MARC LELARGE. Fluid limit of generalized Jackson queueing networks with stationary and ergodic arrivals and service times
- 513 FRANÇOIS BACCELLI, SERGUEI FOSS AND MARC LELARGE. Tails in generalized Jackson networks with subexponential service-time distributions
- 531 SOOHAN AHN AND V. RAMASWAMI. Efficient algorithms for transient analysis of stochastic fluid flow models
- 550 O. E. BARNDORFF-NIELSEN AND N. N. LEONENKO. Burgers' turbulence problem with linear or quadratic external potential
- 566 PETER C. KIESSLER AND KANOKTIP NIMITKIATKLAI. The lifetime of a random set

Short Communications

- 581 COLIN MALLOWS AND LARRY SHEPP. B-stability
- 587 KYUNG EUN LIM, JEE SEON BAEK AND EUI YONG LEE. Optimization under the $P_{\lambda, \tau}^M$ policy of a finite dam with both continuous and jumpwise inputs