

ADVANCES IN APPLIED PROBABILITY

INCLUDING A SECTION ON

STOCHASTIC GEOMETRY AND
STATISTICAL APPLICATIONS

VOLUME 40

NUMBER 2

JUNE 2008



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 Universitet)
- Coordinating Editors* N. H. BINGHAM (Imperial College London)
P. JAGERS (Chalmers University of Technology and Göteborgs Universitet)
I. MOLCHANOV SGSA (Universität Bern)
- Editors* R. J. ADLER (Technion, Haifa)
T. AVEN (University of Stavanger)
F. BACCELLI SGSA (ENS, Paris)
J. D. BIGGINS (University of Sheffield)
J. BLANCHET (Columbia University)
S. N. CHIU SGSA (Hong Kong Baptist University)
D. J. DALEY (Australian National University)
P. EMBRECHTS (ETH, Zürich)
S. FOSS (Heriot-Watt University)
P. W. GLYNN (Stanford University)
O. HÄGGSTRÖM (Chalmers University of Technology)
S. JANSON (Uppsala Universitet)
W. S. KENDALL SGSA (University of Warwick)
F. C. KLEBANER (Monash University)
C. KLÜPPELBERG (Technische Universität München)
S. G. KOU (Columbia University)
A. E. KYPRIANOU (University of Bath)
G. LAST SGSA (Universität Karlsruhe)
T. MIKOSCH (Københavns Universitet)
J. MØLLER SGSA (Aalborg Universitet)
A. MÜLLER (Heriot-Watt University)
M. D. PENROSE SGSA (University of Bath)
M. REITZNER SGSA (TU Vienna)
S. I. RESNICK (Cornell University)
L. C. G. ROGERS (University of Cambridge)
M. SCARSINI (Università di Torino)
M. SCHWEIZER (ETH, Zürich)
A. L. STOLYAR (Alcatel-Lucent)
D. STOYAN SGSA (Bergakademie Freiberg)
P. G. TAYLOR (University of Melbourne)
J. L. TEUGELS (Katholieke Universiteit Leuven)
R. VAN DER HOFSTAD (Technische Universiteit Eindhoven)
R. R. WEBER (University of Cambridge)
W. WHITT (Columbia University)

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.

FORTHCOMING PAPERS
JOURNAL OF APPLIED PROBABILITY

LOTHAR BREUER. First passage times for Markov-additive processes with positive jumps of phase-type

TOM BRITTON, MARIA DEIJFEN, ANDREAS N. LAGERÅS AND MATHIAS LINDHOLM. Epidemics on random graphs with tunable clustering

FRANCIS COMETS AND FRANÇOIS SIMENHAUS. Random walk delayed on percolation clusters

LARS HOLST. The number of two consecutive successes in a Hoppe–Pólya urn

HOSAM M. MAHMOUD AND MARK DANIEL WARD. Average-case analysis of cousins in m -ary tries

JOHN MORIARTY AND PETER NEAL. The generalized coupon collector problem

VÍCTOR M. RUIZ. A compact framework for hidden Markov chains with applications to fractal geometry

FORTHCOMING PAPERS
ADVANCES IN APPLIED PROBABILITY

ADAM BOBROWSKI. Asymptotic behavior of a Feller evolution family involved in the Fisher–Wright model

ERIK BROMAN AND RONALD MEESTER. Survival of inhomogeneous Galton–Watson processes

MATTHIAS DEGEN AND PAUL EMBRECHTS. EVT-based estimation of risk capital and convergence of high quantiles

ARCHIS GHATE. Decentralized search on spheres using small world Markov chains: expected hitting times and structural properties

GUNNAR HELLMUND, MICHAELA PROKEŠOVÁ AND EVA B. VEDEL JENSEN. Lévy based Cox point processes

CHARLES KNESSL AND DIEGO ERNESTO DOMINICI. Asymptotic analysis of a fluid model modulated by an M/M/1 queue

CLAUDIA LAUTENSACK AND SERGEI ZUYEV. Random Laguerre tessellations

DOMINIC SCHUHMACHER AND AIHUA XIA. A new metric between distributions of point processes

EUNJU SOHN AND CHARLES KNESSL. The distribution of wasted spaces in the M/M/∞ queue with ranked servers

Applied Probability journals online at
<http://projecteuclid.org/jap>
<http://projecteuclid.org/aap>

Journal of Applied Probability and *Advances in Applied Probability* are now available online, in partnership with Project Euclid, at no extra cost to subscribers.

The online editions include

- an electronic version of each new issue (in PDF format) some weeks before the printed version becomes available
- an archive of all issues since 1998
- full bibliographic details of each article, along with its abstract and an actively linked list of references
- a search facility, allowing users to search by author name, article title, subject or keyword, or through the full text of the abstract or the article itself

Access

The abstract and reference list of each article are available free to all users; full access to the archive, including the full text of articles, is currently available at no extra charge to subscribers to the print editions.

Individual subscribers should register with Project Euclid by creating a user profile, entering their JAP and/or AAP subscription number where a 'subscriber code' is requested.

Institutional subscribers should complete and return a licence agreement (available at <http://www.appliedprobability.org/euclidaccess.html>) to the Applied Probability office along with details of their IP range.

Non-subscribers can gain access to individual articles on a pay-per-view basis.

For further information, please contact Sue Boyles: telephone +44 114 222 3922, fax +44 114 272 9782, email s.c.boyles@sheffield.ac.uk, write to

Applied Probability
School of Mathematics and Statistics
University of Sheffield
Sheffield S3 7RH, UK

or visit our website:
www.appliedprobability.org

