

**ADVANCES IN APPLIED PROBABILITY**  
**VOLUME 46 (2014): INDEX**  
*General Applied Probability*

	PAGES
ARLOTTO, A. AND STEELE, J. M. Optimal online selection of an alternating subsequence: a central limit theorem.....	536–559
BADILA, E. S., BOXMA, O. J., RESING, J. A. C. AND WINANDS, E. M. M. Queues and risk models with simultaneous arrivals .....	812–831
BARCZY, M., DÖRING, L., LI, Z. AND PAP, G. Stationarity and ergodicity for an affine two-factor model .....	878–898
BARNDORFF-NIELSEN, O. E., BENTH, F. E. AND VERAART, A. E. D. Modelling electricity futures by ambit fields .....	719–745
BAUERNSCHUBERT, E. Recurrence and transience of critical branching processes in random environment with immigration and an application to excited random walks .....	687–703
BENTH, F. E. <i>see</i> BARNDORFF-NIELSEN, O. E.	
BERTACCHI, D., MACHADO, F. P. AND ZUCCA, F. Local and global survival for nonhomogeneous random walk systems on $\mathbb{Z}$ .....	256–278
— AND ZUCCA, F. Strong local survival of branching random walks is not monotone .....	400–421
BESKOS, A., CRISAN, D. O., JASRA, A. AND WHITELEY, N. Error bounds and normalizing constants for sequential Monte Carlo samplers in high dimensions .....	279–306
BOXMA, O. J. <i>see</i> BADILA, E. S.	
CAI, N., KOU, S. G. AND LIU, Z. A two-sided Laplace inversion algorithm with computable error bounds and its applications in financial engineering .....	766–789
CHA, J. H. Characterization of the generalized Pólya process and its applications .....	1048–1171
CHAN, W. S. <i>see</i> ZHANG, L-X.	
CHEN, R. AND HYRIEN, O. On classes of equivalence and identifiability of age-dependent branching processes .....	704–718
CHEUNG, S. H. <i>see</i> ZHANG, L-X.	
CHI, Z. Nonnormal small jump approximation of infinitely divisible distributions .....	963–984
CHIARINI, A. AND FISCHER, M. On large deviations for small noise Itô processes .....	1126–1147
CORON, C. Stochastic modeling of density-dependent diploid populations and the extinction vortex COUPECHOUX, E. AND LELARGE, M. How clustering affects epidemics in random networks .....	446–477
CRISAN, D. O. <i>see</i> BESKOS, A.	
DÖRING, L. <i>see</i> BARCZY, M.	
EDELMANN, D. AND WICHELHAUS, C. Nonparametric inference for queueing networks of $\text{Geom}^X/G/\infty$ queues in discrete time .....	790–811
EGAMI, M. AND YAMAZAKI, K. On the continuous and smooth fit principle for optimal stopping problems in spectrally negative Lévy models .....	139–167
EKSTRÖM, E. AND LU, B. The optimal dividend problem in the dual model .....	746–765
ENGELKE, S., MALINOWSKI, A., OESTING, M. AND SCHLATHER, M Statistical inference for max-stable processes by conditioning on extreme events .....	478–495
FASEN, V. Limit theory for high frequency sampled MCARMA models .....	846–877
FEUILLET, M. AND ROBERT, P. A scaling analysis of a transient stochastic network .....	516–535
FISCHER, M. <i>see</i> CHIARINI, A.	
FOSS, S. <i>see</i> REMEROVA, M.	
FOXALL, E. Convergence and monotonicity for a model of spontaneous infection and transmission .....	560–584
GARET, O. AND MARCHAND, R. Growth of a population of bacteria in a dynamical hostile environment .....	661–686
GNEDIN, A., IKSANOV, A., MARYNYCH, A. AND MÖHLE, M. On asymptotics of the beta coalescents .....	496–515

GRIFFITHS, R. C. The $\Lambda$ -Fleming–Viot process and a connection with Wright–Fisher diffusion . . . . .	1009–1035
GRUBLYTÉ, I. AND SURGAILIS, D. Projective stochastic equations and nonlinear long memory . . . . .	1084–1105
HERVÉ, L. AND LEDOUX, J. Spectral analysis of Markov kernels and application to the convergence rate of discrete random walks . . . . .	1036–1058
HU, F. <i>see</i> ZHANG, L.-X.	
HYRIEN, O. <i>see</i> CHEN, R.	
IKSANOV, A. <i>see</i> GNEDIN, A.	
JASRA, A. <i>see</i> BESKOS, A.	
JONCKHEERE, M. AND SHNEER, S. Stability of multi-dimensional birth-and-death processes with state-dependent 0-homogeneous jumps . . . . .	59–75
JONES, G. L., ROBERTS G. O. AND ROSENTHAL, J. S. Convergence of conditional Metropolis–Hastings samplers . . . . .	422–445
KALPATHY, R. AND MAHMOUD, H. Perpetuities in fair leader election algorithms . . . . .	203–216
KOBAYASHI, M. AND MIYAZAWA, M. Tail asymptotics of the stationary distribution of a two-dimensional reflecting random walk with unbounded upward jumps . . . . .	365–399
KOLESNIK, A. D. Probability distribution function for the Euclidean distance between two telegraph processes . . . . .	1172–1193
KOU, S. G. <i>see</i> CAI, N.	
KUCHTA, M. AND MORAYNE, M. Monotone case for an extended process . . . . .	1106–1125
LEDOUX, J. <i>see</i> HERVÉ, L.	
LELARGE, M. <i>see</i> COUPECHOUX, E.	
LEMPA, J. Bounded variation control of Itô diffusions with exogenously restricted intervention times	102–120
LI, Z. <i>see</i> BARCZY, M.	
LIANG, F. <i>see</i> SONG, Q.	
LIU, Z. <i>see</i> CAI, N.	
LU, B. <i>see</i> EKSTRÖM, E.	
MACHADO, F. P. <i>see</i> BERTACCHI, D.	
MAHMOUD, H. <i>see</i> KALPATHY, R.	
MALINOWSKI, A. <i>see</i> ENGELKE, S.	
MARCHAND, R. <i>see</i> GARET, O.	
MARYNYCH, A. <i>see</i> GNEDIN, A.	
MIYAZAWA, M. <i>see</i> KOBAYASHI, M.	
MIYOSHI, N. AND SHIRAI, T. A cellular network model with Ginibre configured base stations . . . . .	832–845
MORAYNE, M. <i>see</i> KUCHTA, M.	
MÖHLE, M. <i>see</i> GNEDIN, A.	
NAKATA, T. The number of collisions for the occupancy problem with unequal probabilities . . . . .	168–185
NEAL, P. Endemic behaviour of SIS epidemics with general infectious period distributions . . . . .	241–255
OESTING, M. <i>see</i> ENGELKE, S.	
PAP, G. <i>see</i> BARCZY, M.	
REMOVEDA, M., FOSS, S. AND ZWART, B. Random fluid limit of an overloaded polling model . . . . .	76–101
REN, Y.-X. AND YANG, T. Multitype branching Brownian motion and traveling waves . . . . .	217–240
RESING, J. A. C. <i>see</i> BADILA, E. S.	
RIEDER, U. AND WITTLINGER, M. On optimal terminal wealth problems with random trading times and drawdown constraints . . . . .	121–138
ROBERTS G. O. <i>see</i> JONES, G. L.	
ROBERT, P. <i>see</i> FEUILLET, M.	
ROSENTHAL, J. S. <i>see</i> JONES, G. L.	
SACERDOTE, L., TELVE, O. AND ZUCCA, C. Joint densities of first hitting times of a diffusion process through two time-dependent boundaries . . . . .	186–202
SCHLATHER, M. <i>see</i> ENGELKE, S.	
SHIRAI, T. <i>see</i> MIYOSHI, N.	
SHNEER, S. <i>see</i> JONCKHEERE, M.	
SONG, Q., WU, M. AND LIANG, F. Weak convergence rates of population versus single-chain stochastic approximation MCMC algorithms . . . . .	1059–1083
STEELE, J. M. <i>see</i> ARLOTTO, A.	
SURGAILIS, D. <i>see</i> GRUBLYTÉ, I.	

TELVE, O. <i>see</i> SACERDOTE, L.	
VERAART, A. E. D. <i>see</i> BARNDORFF-NIELSEN, O. E.	
WHITELEY, N. <i>see</i> BESKOS, A.	
WICHELHAUS, C. <i>see</i> EDELMANN, D.	
WINANDS, E. M. M. <i>see</i> BADILA, E. S.	
WITTLINGER, M. <i>see</i> RIEDER, U.	
WU, M. <i>see</i> SONG, Q.	
YAMAZAKI, K. <i>see</i> EGAMI, M.	
YANG, T. <i>see</i> REN, Y-X.	
ZHANG, L-X., HU, F., CHEUNG, S. H. AND CHAN, W. S. Asymptotic properties of multicolor randomly reinforced Pólya urns .....	585-602
ZUCCA, C. <i>see</i> SACERDOTE, L.	
ZUCCA, F. <i>see</i> BERTACCHI, D.	
ZWART, B. <i>see</i> REMEROVA, M.	