JOURNAL OF APPLIED PROBABILITY

VOLUME 38 NUMBER 3 SEPTEMBER 2001



EDITOR-IN-CHIEF C. C. HEYDE FOUNDING EDITOR (1964–1989) J. GANI

https://doi.org/10.1017/S0021900200018994 Published online by Cambridge University Press

JOURNAL OF APPLIED PROBABILITY

This is an international journal published by the Applied Probability Trust in association with the London Mathematical Society; it contains research papers and notes on applications of probability theory to the biological, physical, social and technological sciences. An annual volume of approximately 1200 pages is published in four issues appearing in March, June, September and December.

EDITORIAL BOARD

Editor-in-Chief	C. C. HEYDE (Columbia University and Australian National University)
Coordinating Editors	N. H. BINGHAM (University of London) M. F. NEUTS (University of Arizona)
Editors	 R. J. ADLER (Technion, Haifa) A. J. BADDELEY (University of Western Australia) P. BRÉMAUD (École Polytechnique, Palaiseau) C. CANNINGS (University of Sheffield) E. ÇINLAR (Princeton University) D. J. DALEY (Australian National University) P. J. DONNELLY (University of Oxford) P. EMBRECHTS (ETH, Zürich) A. HORDIJK (Universiteit Leiden) P. JAGERS (Chalmers University of Technology and Göteborgs Universitet) S. JANSON (Uppsala Universitet) G. KERSTING (Johann Wolfgang Goethe-Universität, Frankfurt am Main)
	 J. F. C. KINGMAN (Isaac Newton Institute, Cambridge) C. KLÜPPELBERG (Technische Universität München) T. MIKOSCH (Københavns Universitet) S. I. RESNICK (Cornell University) L. C. G. ROGERS (University of Bath) J. L. TEUGELS (Katholieke Universiteit Leuven) D. VERE-JONES (Victoria University of Wellington) R. R. WEBER (University of Cambridge) W. WHITT (AT&T Laboratories, Florham Park, NJ)
EDITORIAL OFFICE	

Executive Editor Production Editor L. J. NASH (University of Sheffield)

D. A. CRUICKSHANK (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

CHRISTOPHE ANDRIEU, LAIRD A. BREYER AND ARNAUD DOUCET. Convergence of simulated annealing using Foster-Lyapunov criteria

F. G. BADÍA, M. D. BERRADE AND C. A. CAMPOS. Optimisation of inspection intervals based on cost

BORIS P. BELINSKIY AND PETER CAITHAMER. Energy of a string driven by a two parameter Gaussian noise white in time

HYUNG GEUN KIM AND DOUGU NAM. Optimal estimation of diffusion processes hidden by general obstacles

LIUDAS GIRAITIS, PIOTR KOKOSZKA AND REMIGIJUS LEIPUS. Testing for long memory in the presence of a general trend

D. R. GREY. A note on convergence of probability measures

T. KOMOROWSKI AND G. KRUPA. Random walk in a random environment with correlated sites

CLAUDIO MACCI. Continuous time Markov additive processes: comparison of large deviations principles and comparison between exponential rates of convergence

KYLE SIEGRIST AND JOHN STEELE. Sequential games

MITSUSHI TAMAKI. Optimal stopping on trajectories and the ballot problem

Advances in Applied Probability

Stochastic Geometry and Statistical Applications

AMPARO BAÍLLO AND ANTONIO CUEVAS. On the estimation of a star-shaped set S. N. CHIU AND M. P. QUINE. Central limit theorem for germination–growth models in \mathbb{R}^d with non-Poisson locations

E. KHMALADZE AND N. TORONJADZE. On the almost sure coverage property of Veronoi tesselation: the \mathbb{R}^1 case

TOMÁŠ MRKVIČKA. Estimation variances for Poisson processes of compact sets

KEITH J. WORSLEY. Testing for signals with unknown location and scale in a χ^2 random field, with an application to fMRI

General Applied Probability

JULIEN BARRAL. Generalized vector multiplicative cascades

RAÚL GOUET, F. JAVIER LÓPEZ AND MIGUEL SAN MIGUEL. A martingale approach to strong convergence of the number of records

HAN S. KIM AND NESS B. SHROFF. On the asymptotic relationship between the overflow probability and the loss ratio

R. L. PAIGE. Classification and lumpability in the stochastic Hopfield model

A NEW PUBLICATION FROM THE APPLIED PROBABILITY TRUST PROBABILITY, STATISTICS AND SEISMOLOGY

A Festschrift for David Vere-Jones

We are pleased to announce the publication of *Probability, Statistics and Seismology*, a Festschrift in honour of David Vere-Jones, Professor of Mathematics at Victoria University of Wellington for over 30 years, sometime Chairman of the Education Committee of the International Statistical Institute and prominent in international conferences on the teaching of statistics. He has especially championed co-operative developments in seismology between New Zealand, Japan, China and Italy. Consisting of 26 refereed papers by authors of international repute, the collection reflects the lifelong work of David Vere-Jones on problems in statistical seismology and his mathematical pursuits relating to Markov chains and point processes. The book includes a complete list of publications of David Vere-Jones to date.

The contributors to the volume are:

Mark Bebbington, David R. Brillinger, Chang Chiann, Ali S. Dabye, D. J. Daley, Robert B. Davies, Richard A. Davis, Yonglu Deng, Joseph Gani, David S. Harte, Julian Herbert, Mitsunori Iino, M. Imoto, Rafael A. Irizarry, Albrecht Irle, Valerie Isham, Y. Y. Kagan, Yuri A. Kutoyants, Jie Liu, Li Ma, Thomas Mikosch, Pedro A. Morettin, O. V. Nagaev, Yosihiko Ogata, Tohru Ozaki, K. R. Parthasarathy, Brian Phillips, P. K. Pollett, James Renwick, G. O. Roberts, K. G. Russell, John Sansom, F. Schoenberg, Eugene Seneta, Yaolin Shi, Jiqing Tan, Peter Thomson, R. L. Tweedie, David Vere-Jones, Peter Whittle, Guomin Zhang, Xiaogu Zheng and Jiancang Zhuang.

A full table of contents is available at http://www.appliedprobability.org

Probability, Statistics and Seismology (Journal of Applied Probability Special Volume 38A), edited by Daryl J. Daley, assisted by Peter J. Thomson and Yosihiko Ogata. Hardback, xvi+296pp., illustrated (ISBN 0-902016-06-7).

Price (including surface mail postage): £22.00/US\$36.00/\$A57.00

Special pre-publication discount price of only £20.00/US\$33.00/\$A52.00 until 31/12/2001

Cheques payable to 'Applied Probability' are acceptable in British, US or Australian currency. Mastercard or Visa are welcome (the amount will be deducted in pounds sterling); please provide your name and address (exactly as recorded by your credit card company), card number and expiry date. Customers registered for VAT, please state your VAT number when ordering.

Orders together with payment should be sent to:

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

For further information contact Sue Boyles: Tel: +44 114 222 3922 Fax: +44 114 272 9782 Email: s.c.boyles@sheffield.ac.uk

