ADVANCES IN APPLIED PROBABILITY

INCLUDING A SECTION ON

STOCHASTIC GEOMETRY AND STATISTICAL APPLICATIONS

VOLUME 41 NUMBER 3

SEPTEMBER 2009



EDITOR-IN-CHIEF S. ASMUSSEN

OR-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

Editors

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)

H. ALBRECHER (University of Lausanne)

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)s

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) T. MIKOSCH (Københavns Universitet) J. MØLLER *SGSA* (Aalborg Universitet)

A. MÜLLER (University of Siegen)

M. D. PENROSE SGSA (University of Bath)

M. REITZNER SGSA (TU Vienna)

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

M. SCARSINI (LUISS)

M. SCHWEIZER (ETH, Zürich) A. L. STOLYAR (Alcatel-Lucent)

D. STOYAN *SGSA* (Bergakademie Freiberg) P. G. TAYLOR (University of Melbourne)

R. VAN DER HOFSTAD (Technische Universiteit Eindhoven)

R. R. WEBER (University of Cambridge)

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.