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STOCHASTIC METHODS AND THEIR APPLICATIONS

Papers in honour of CHRIS HEYDE

Edited by

J. GANI and E. SENETA

This Festschrift for Professor C. C. Heyde, published on the occasion of his 65th birthday, celebrates his lifelong achievements as a probabilist and statistician. It begins with a biographical preface, followed by a complete list of Chris's publications to date. Twentynine contributions are then presented by Chris's colleagues, some of them his past students, the variety of the topics discussed reflecting the great breadth of his interests. The papers are grouped into seven sections: branching processes, estimation methods, financial mathematics, heavy tail analysis, properties of random variables, stochastic processes, and time series analysis, followed by an index. To all of these areas, Chris has made outstanding contributions.

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Volume 36 Number 3

Stochastic Geometry and Statistical Applications

- 667 DANIEL HUG, MATTHIAS REITZNER AND ROLF SCHNEIDER. Large Poisson–Voronoi cells and Crofton cells
- 691 MATHEW D. PENROSE AND ANDREW R WADE. Random minimal directed spanning trees and Dickman-type distributions
- 715 J. RATAJ. On estimation of the Euler number by projections of thin slabs

General Applied Probability

- 725 F. B. KNIGHT AND J. L. STEICHEN. An interference problem with application to crystal growth
- 747 DANIEL DUFRESNE. The log-normal approximation in financial and other computations
- 774 TIM BEDFORD AND BO H. LINDQVIST. The identifiability problem for repairable systems subject to competing risks
- 791 ANNA MARIA PAGANONI AND PIERCESARE SECCHI. Interacting reinforced-urn systems
- 805 GENNADY SAMORODNITSKY. Maxima of continuous-time stationary stable processes
- 824 B. M. HAMBLY AND JONATHAN JORDAN. A random hierarchical lattice: the series-parallel graph and its properties
- 839 EITAN ALTMAN, KONSTANTIN E. AVRACHENKOV AND RUDESINDO NÚÑEZ-QUEIJA. Perturbation analysis for denumerable Markov chains with application to queueing models
- 854 SUNG-SEOK KO AND RICHARD F. SERFOZO. Response times in M/M/s fork-join networks
- 872 NAOTO MIYOSHI. On the subexponential properties in stationary singleserver queues: a Palm-martingale approach
- 893 DO YOUNG EUN AND NESS B. SHROFF. Network decomposition in the many-sources regime
- 919 BENJAMIN AVI-ITZHAK AND HANOCH LEVY. On measuring fairness in queues
- 937 S. LEORATO AND E. ORSINGHER. Bose–Einstein-type statistics, order statistics and planar random motions with three directions
- 971 Correction

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