Subscription rates

Subscription rates for volume **40** (2008) of *Advances in Applied Probability* (*AAP*) are as follows (post free and including online access at http://projecteuclid.org/aap/): US\$372.00; A\$447.00; £186.00 for libraries and institutions; or US\$124.00; A\$149.00; £62.00 for individuals belonging to a recognised scientific society. The subscription rates for volume **45** (2008) of *Journal of Applied Probability*, the companion publication, are the same; if both journals are ordered directly from the Applied Probability office at the same time, the combined price is discounted by 10%. Please send all enquiries to: Applied Probability Subscriptions, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK (telephone +44 114 222 3922; fax +44 114 272 9782; email s.c.boyles@sheffield.ac.uk). Cheques, money orders, etc. should be made payable to 'Applied Probability'. Payment is acceptable in US, Australian or UK currency, or by Visa or Mastercard. We can provide back issue prices on application.

Notes for contributors

Papers published in Advances in Applied Probability (AAP) are of six kinds: (i) review papers; (ii) longer research papers in applied probability, which may include expository material; (iii) expository papers on branches of mathematics of interest to probabilists; (iv) papers outlining areas in the biological, physical, social and technological sciences in which probability models can be usefully be developed; (v) papers in applied probability presented at conferences that do not publish their proceedings; or (vi) letters to the Editor on any appropriate topic in applied probability. In addition, contributions relating to stochastic geometry and statistical applications will appear in the SGSA section of AAP. Shorter research papers and short communications are published in Journal of Applied Probability, the companion publication, as are letters relating specifically to papers that have appeared there.

It is the policy not to accept for publication papers that cannot appear in print within 15 months of the date of receipt of the final version. In order to meet this deadline, an accepted paper may be published in either journal, according to the space available.

Fifty offprints of each paper will be provided free, with additional offprints available at cost.

Papers submitted to the Applied Probability journals are considered on the understanding that they have not been published previously and are not under consideration by another publication. Accepted papers will not be published elsewhere without the written permission of the Trust. Papers should be written in English or French; papers in other languages may be accepted, but will appear (subject to the author's agreement) in English or French translation.

Papers should include: (i) a **short abstract** of 4–10 lines giving a non-mathematical description of the subject matter and results; (ii) list of **keywords** detailing the contents; and (iii) a list of **classifications**, using the 2000 Mathematics Subject Classification scheme (http://www.ams.org/msc/). Letters to the Editor need not include these. To assist authors in writing papers in the Applied Probability style, they may use the IATEX class file aptpub.cls, available from http://www.appliedprobability.org/. Use of this class file is not a condition of submission, but will considerably increase the speed at which papers are processed.

Papers should be submitted as hard copy or as electronic files (with hard copy back-up). All submissions will be acknowledged on receipt and must be accompanied by a covering letter stating the author's postal address and affiliation. Hard copy: Send all submissions to the Applied Probability office in Sheffield, and not to individual editors. Two copies of the paper, at least one of which should be double spaced, should be sent to: Executive Editor, Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK. Electronic submission: Please email a double-spaced Postscript™ (.ps) or portable document format (.pdf) file, not exceeding 1 Mb. The files must be clearly identified by name in a separate covering message. The address for email submissions is l.nash@sheffield.ac.uk. Authors should also submit one hard copy to the Executive Editor, as above.

Copyright

The copyright of all published papers is vested in the Applied Probability Trust. When a paper is accepted for publication, the Trust asks the authors to assign copyright by signing a form in which the terms of copyright are listed. Failure to do this promptly may delay or prevent publication.

Authorisation to photocopy items for internal or personal use, or the internal or personal use of specific clients, is granted by the Applied Probability Trust for libraries and other users registered with the Copyright Clearance Centre (CCC) Transactional Reporting Service, provided that the corresponding processing and royalty fees (see http://www.copyright.com) are paid directly to CCC, 222 Rosewood Drive, Danvers, MA 01923, USA. 0001–8678/08

Volume 40 Number 2

Stochastic Geometry and Statistical Applications

- 293 CHARLES BORDENAVE AND GIOVANNI LUCA TORRISI. Monte Carlo methods for sensitivity analysis of Poisson-driven stochastic systems, and applications
- 321 JESPER MØLLER AND KATEŘINA HELISOVÁ. Power diagrams and interaction processes for unions of discs
- 348 BEATRIZ PATEIRO-LÓPEZ AND ALBERTO RODRÍGUEZ-CASAL. Length and surface area estimation under smoothness restrictions

General Applied Probability

- 359 C. CHARALAMBOUS AND J. C. GITTINS. Optimal selection policies for a sequence of candidate drugs
- 377 SAVAS DAYANIK, WARREN POWELL AND KAZUTOSHI YAMAZAKI. Index policies for discounted bandit problems with availability constraints
- 401 CHRISTOPH FREI AND MARTIN SCHWEIZER. Exponential utility indifference valuation in two Brownian settings with stochastic correlation
- 424 LUCIA CARAMELLINO AND BARBARA PACCHIAROTTI. Large deviation estimates of the crossing probability for pinned Gaussian processes
- 454 IVAN GENTIL AND BRUNO RÉMILLARD. Using systematic sampling selection for Monte Carlo solutions of Feynman–Kac equations
- 473 ROBERT C. GRIFFITHS, PAUL A. JENKINS AND YUN S. SONG. Importance sampling and the two-locus model with subdivided population structure
- 501 JONATHAN TOUBOUL AND OLIVIER FAUGERAS. A characterization of the first hitting time of double integral processes to curved boundaries
- 529 FRANCISCO J. PIERA, RAVI R. MAZUMDAR AND FABRICE M.
 GUILLEMIN. Boundary behavior and product-form stationary distributions of jump diffusions in the orthant with state-dependent reflections
- 548 DAVID GAMARNIK AND PETAR MOMČILOVIĆ. Steady-state analysis of a multiserver queue in the Halfin–Whitt regime
- 578 NICOLE BÄUERLE AND RUDOLF GRÜBEL. Multivariate risk processes with interacting intensities

Published by the **Applied Probability Trust** Copyright © **Applied Probability Trust** 2008 ISSN 0001–8678