APPLIED PROBABILITY TRUST PRIZES 2004 (UPDATE)

The Trustees of the Applied Probability Trust (APT) have much pleasure in announcing the names of the APT Prize winners for 2004. We offer them our warmest congratulations, and look forward to their pursuing further studies and eventually careers in probability, statistics and their applications.

Australian National University, Canberra	Joe Gani
June 2005	for the APT Trustees

The following prize awards for undergraduate and postgraduate achievement in 2004 were funded by the Applied Probability Trust.

University of Adelaide (Applied Probability Trust Prize) Simon Australian National University	Tuke
The Faculties (Applied Probability Trust Prize)	araian
Institute of Advanced Studies (P. A. P. Moran Prize)	Davies
G. J. Me	elville
B. D.	Puza
University of California, Santa Barbara (Abraham Wald Prize)	Jiang
University of Cambridge (Bartlett Prize) M. A.	Khan
CWI, Amsterdam (Applied Probability Trust Prize) Not awarded in	2004
University of Hull (Toby Lewis Prize) Anne Frances Beau	umont
Imperial College, London (Hyman Levy Prize) Win	ıg Yip
University of Kentucky (R. L. Anderson Prize) Not yet annot	unced
University of Manchester (M. S. Bartlett Prize) Steven F	Pilling
Yan Yan	Hong
University of Melbourne (Norma McArthur Prize) Alina Fainsch	raiber
Open University (George Barnard Prize) Alan	n Hall
Gill	Irvin
University of Sheffield (Sir Edward Collingwood Prize) Ian Br	egger
Michael Cor	nwell
University of Sydney (Applied Probability Trust Prize) Not yet annot	unced
University of Waterloo (George Barnard Prize) Kishen	Patel
University of Western Australia (Richard Tweedie Memorial	
Applied Probability Trust Prize) Shane Andrew	Kelly
Simo	n Ow
University of Wollongong	
(William Sealy Gosset Prize) Theresa N	Junan
(Applied Probability Trust Prize) Lewis Mi	tchell

RUTH AND JOE GANI PRIZE IN PROBABILITY 2005

The jury of the Ruth and Joe Gani Prize in Probability have the pleasure of awarding the prize to

Christine Weisgerber (L'Université Libre de Bruxelles)

Subscription rates

Subscription rates for volume 42 (2005) of *Journal of Applied Probability (JAP)* are as follows (post free and including online access at http://projecteuclid.org/jap/): US\$270.00; A\$390.00; £150.00 for libraries and institutions; or US\$90.00; A\$130.00; £50.00 for individuals belonging to a recognised scientific society. The subscription rates for volume 37 (2005) of *Advances in 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 Journal of Applied Probability (JAP) may be either: (i) research papers not exceeding 20 printed pages; or (ii) short communications of a few printed pages in the nature of notes or brief accounts of work in progress. Letters relating specifically to papers that have appeared in JAP will also be published there. Review papers, longer research papers, letters to the Editor and papers in stochastic geometry and statistical applications are published in Advances in Applied Probability, the companion publication.

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) a list of **keywords** detailing the contents; (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 LATEX 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. Three 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** PostScriptTM (.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 three hard copies, 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 Center (CCC) Transactional Reporting Service, provided that the base fee of 0.70 per copy plus 0.20 per page is paid directly to CCC, 222 Rosewood Drive, Danvers, MA 01923, USA (http://www.copyright.com). 0021–9002/05 0.70 + 0.20.

Printed in Israel by N. Ben-Zvi Printing Enterprises Ltd., Jerusalem.

Research Papers

- 595 ESTHER FROSTIG. On the expected time to ruin and the expected dividends when dividends are paid while the surplus is above a constant barrier
- 608 QIHE TANG. The finite-time ruin probability of the compound Poisson model with constant interest force
- 620 M. MÖHLE. Convergence results for compound Poisson distributions and applications to the standard Luria–Delbrück distribution
- 632 ALEXANDER YU. MITROPHANOV, ALEXANDRE LOMSADZE AND MARK BORODOVSKY. Sensitivity of hidden Markov models
- 643 MAJID ASADI, NADER EBRAHIMI, G. G. HAMEDANI AND EHSAN S. SOOFI. Minimum dynamic discrimination information models
- 661 LARRY GOLDSTEIN. Berry–Esseen bounds for combinatorial central limit theorems and pattern occurrences, using zero and size biasing
- 684 JAMES LEDOUX. Recursive filters for partially observable finite Markov chains
- 698 ZHENTING HOU, YUANYUAN LIU AND HANJUN ZHANG. Subgeometric rates of convergence for a class of continuous-time Markov process
- 713 BRENTON GRAY, PHIL POLLETT AND HANJUN ZHANG. On the existence of uniinstantaneous Q-processes with a given finite μ -invariant measure
- 726 DAMIAN CLANCY. A stochastic SIS infection model incorporating indirect transmission
- 738 ZENGJING CHEN AND REG KULPERGER. A stochastic competing-species model and ergodicity
- 754 P. WHITTLE. Tax problems in the undiscounted case
- 766 B. H. MARGOLIUS. Transient solution to the time-dependent multiserver Poisson queue
- 778 KLAUS SCHIEFERMAYR AND JOSEF WEICHBOLD. A complete solution for the optimal stochastic scheduling of a two-stage tandem queue with two flexible servers
- 797 SHELDON M. ROSS, J. GEORGE SHANTHIKUMAR AND ZEGANG ZHU. On increasingfailure-rate random variables
- 810 JUN CAI AND HAIJUN LI. Conditional tail expectations for multivariate phase-type distributions
- 826 X. GUO AND J. LIU. Stopping at the maximum of geometric Brownian motion when signals are received
- 839 ZSOLT KATONA. Width of a scale-free tree
- 851 PER HÖRFELT. The moment problem for some Wiener functionals: corrections to previous proofs (with an appendix by H. L. Pedersen)

Short Communications

- 861 RAGNAR NORBERG AND MOGENS STEFFENSEN. What is the time value of a stream of investments?
- 867 KONSTANTINOS V. KATSIKOPOULOS AND ÖZGÜR ŞİMŞEK. Optimal doubling strategy against a suboptimal opponent
- 873 O. L. V. COSTA AND F. DUFOUR. A sufficient condition for the existence of an invariant probability measure for Markov processes
- 879 GIDEON WEISS. Jackson networks with unlimited supply of work
- 883 GER KOOLE, MISJA NUYENS AND RHONDA RIGHTER. The effect of service time variability on maximum queue lengths in $M^{X}/G/1$ queues
- 892 YULIN LI. Asymptotic baseline of the hazard rate function of mixtures
- 902 AIDAN SUDBURY. Rigorous lower bounds for extinction probabilities of the contact process

Published by the Applied Probability Trust in association with the London Mathematical SocietyCopyright © 2005 by the Applied Probability TrustISSN 0021-9002