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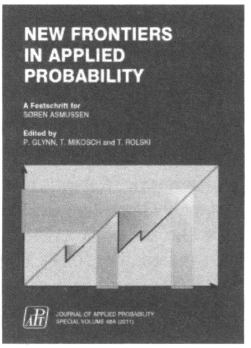

A Festschrift for
SØREN ASMUSSEN

Edited by
P. GLYNN, T. MIKOSCH and T. ROLSKI

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This Festschrift for Professor Søren Asmussen, published on the occasion of his 65th birthday, celebrates his lifelong achievements in applied probability. A biographical preface is followed by a complete bibliography of Søren's publications to date, which demonstrates his major contributions to the theory of heavy tails, rare event asymptotics and related simulation methods, matrix-geometric modelling, branching processes, Markov processes, and regeneration. Twenty-eight contributions presented by Søren's colleagues reflect these wide-ranging themes.

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