

Advances in Applied Probability

The Editorial Board would like to encourage the submission to the *Advances* of review papers summarising and coordinating recent results in any of the fields of applied probability.

In addition to these review papers, *Advances* is also designed to be a medium of publication for (1) longer research papers in applied probability, which may include expository material, (2) expository papers on branches of mathematics of interest to probabilists, (3) papers outlining areas in the biological, physical, social and technological sciences in which probability models can be usefully developed, (4) papers in applied probability presented at conferences which do not publish their proceedings, and finally, (5) letters to the editor on any appropriate topic in applied probability.

In short, the main function of *Advances* is to define areas of recent progress and potential development in applied probability. As with the *Journal of Applied Probability*, *Advances* undertakes to publish papers accepted by the Editors within 15 months of their submission; letters to the editor will normally be published more rapidly.

The Editor-in-Chief is J. Gani; the Coordinating Editors are C. C. Heyde, M. F. Neuts and G. E. H. Reuter; other editors are P. J. Brockwell, V. R. Cane, J. W. Cohen, E. J. Hannan, J. Keilson, D. G. Kendall, J. F. C. Kingman, K. Krickeberg, R. M. Loynes, K. R. Parthasarathy, C. A. B. Smith, and R. L. Tweedie. The Editorial Office of the *Advances* is in the Department of Probability and Statistics, The University, Sheffield S3 7RH, England.

Volume 19 No. 4 of *Advances* contains the following papers:

FRANK BALL AND PETER DONNELLY. Interparticle correlation in death processes with application to variability in compartmental models

YASUSHI MASUDA AND USHIO SUMITA. Analysis of a counting process associated with a semi-Markov process: number of entries into a subset of state space

A. BUONOCORE, A. G. NOBILE AND L. M. RICCIARDI. A new integral equation for the evaluation of first-passage-time probability densities

ROCCO BALLERINI AND SIDNEY I. RESNICK. Records in the presence of a linear trend

FU CHANG AND TZE LEUNG LAI. Optimal stopping and dynamic allocation

J. GEORGE SHANTHIKUMAR. Stochastic majorization of random variables with proportional equilibrium rates

NORBERT HENZE. On the fraction of random points with specified nearest-neighbour interrelations and degree of attraction

DAVID G. KENDALL AND HUI-LIN LE. The structure and explicit determination of convex-polygonally generated shape-densities

MOHAMED ABDEL-HAMEED. Inspection and maintenance policies of devices subject to deterioration

V. G. KULKARNI, V. F. NICOLA AND K. S. TRIVEDI. The completion time of a job on multimode systems

K. D. GLAZEBROOK AND N. A. FAY. On the scheduling of alternative stochastic jobs on a single machine

V. GIORNO, A. G. NOBILE AND L. M. RICCIARDI. On some time-non-homogeneous diffusion approximations to queuing systems

Subscription rates (per volume) for the *Advances* in 1987 are the same as for the *Journal* (see inside back cover). A discount of 10% is allowed to subscribers who order current issues of both the *Journal* and *Advances* at the same time direct from the Applied Probability Office. A detailed price list for both current and back issues is available on request.

Cheques made out on U.S., U.K. and Australian banks will be acceptable: they should be made payable to *Applied Probability*, and sent to:

Executive Editor, Applied Probability,
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The University, Sheffield S3 7RH, England.

NEW FOR 1988

The Applied Probability Trust announces the following publications for 1988:

A CELEBRATION OF APPLIED PROBABILITY **Journal of Applied Probability (JAP) Supplementary Volume 25A**

This supplementary volume will be published around September 1988 to mark the twenty-fifth anniversary of JAP, and will contain material of interest to all those working in probability and related fields. There will be 27 contributions by former and present editors of the Applied Probability journals, including articles on the history of the subject and the development of the Applied Probability Trust, as well as technical papers. This book of approximately 320 pages will have an attractive cover. Its regular price will be £25.00 (US\$40.00; \$A.58.00), but for those whose orders are placed no later than 1 June 1988 the prepublication price is £22.50 (US\$36.00; \$A.52.20), packing and postage included.

THE MATHEMATICAL SCIENTIST

Starting in 1988, the Applied Probability Trust will assume responsibility for the publication of **The Mathematical Scientist**. This contains papers on a variety of mathematical topics for the general information and enjoyment of mathematicians, statisticians and computer scientists; it will also appeal to scientists in any other discipline lending itself to the application of mathematical methods. Each annual volume will consist of two issues distributed in June and December, totalling approximately 128 pages.

The Mathematical Scientist is modestly priced at £7.00 (US\$12.00; \$A.16.00). Special discounts are available for subscribers to the **Journal of Applied Probability** and **Advances in Applied Probability**.

Orders and requests for further information should be sent to

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NEW JOURNALS IN OPERATIONS RESEARCH

ANNALS OF OPERATIONS RESEARCH

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The Annals of Operations Research hope to play an active role in the publication of well-refereed Conference Proceedings or selected papers thereof and in publishing volumes of contributed papers in well defined areas of OR from highly theoretical to the algorithmic and also to the very applied.

Every volume will have one or more Guest Editors who will be personally responsible for the collection of papers to appear in that volume, for the refereeing process and for the time schedule.

Interested contributors to volumes currently in preparation as well as potential guest editors of new refereed volumes (Proceedings of conferences, monographs or focused collections of papers) in major OR areas are cordially invited to put forward their suggestions to the Editor-in-Chief, Prof. Peter L. Hammer, RUCTOR, Hill Center for the Mathematical Sciences, Rutgers University, Busch Campus, New Brunswick, NJ. 08903.

Available:

vol. 10-11: Ibaraki, Emunerative Approaches to Combinatorial Optimization. 2 volumes. 1987. Together Sfr. 350.00/\$ 189.50 including postage.

vol. 8-9: Albin & Harris, Statistical and Computational Issues in Probability Modeling. 2 volumes. 1987. Together Sfr. 350.00/\$ 189.20 including postage.

vol. 7: Blazewicz et al., Scheduling under Resource Constrains. 1986.

Sfr. 175.--/\$ 94.60 including postage.

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Queueing theory began to emerge at the beginning of this century with the pioneering work done by A.K. Erlang, T.C. Fry and others. D.G. Kendall's systematic treatment of the theory from the point of view of stochastic processes drew mathematicians' interest to the subject. The two decades that followed witnessed major theoretical developments, which have been described in several monographs and textbooks. Recent research on queueing theory have followed four main directions:

(a) Analytical innovations, (b) Control, inference and stochastic orderings, (c) Computational techniques; approximations and (d) Applications.

QUESTA will cover the entire spectrum of research activity on queueing systems. Currently, papers on this area of research are published in journals of probability, operations research electrical engineering and computer science.

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Forthcoming papers

M.L. Chaudhry et al., Computational analysis of $M/G^b/1$

E.G. Coffman and E.N. Gilbert, Polling and greedy servers

R. Lal and U.N. Bhat, Reduced systems

S.F. Yashkov (invited paper), Processor sharing queues: some progress in analysis

M.F. Neuts and Y. Chandramouli, Statistical group testing with queueing involved

B. Doshi and W.S. Wong, Exact solution of a simple finite infinite source interaction model

J. Abate and W. Whitt, Transient behavior of the M/M/1 queue: starting at the origin

R.F. Serfozo, Equitable transit charges for multiadministration, telecommunication networks

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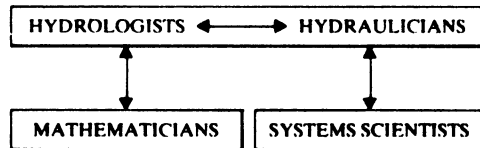
Stochastic Hydrology and Hydraulics

will publish research papers, reviews and technical notes on stochastic and probabilistic approaches to hydrology and hydraulics by covering all processes of the hydrological cycle including water quality.

The contributions will encompass a wide range of theory and applications including stochastic differential equations in hydrology and hydraulics, parameter estimation and identification techniques, random hydrodynamic fields, multivariate analysis, real-time hydrologic forecasting, extreme value statistics, reservoir theory, geostatistics, stochastic control and programming, contaminant transport in random environment, wave problems, chaotic systems, stochastic turbulence modeling, stochastic boundary layer problems, and risk and reliability analysis.

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- to further research in stochastic and probabilistic approaches to hydrology and hydraulics, thereby providing incentives to the use of such approaches in the above specified fields of engineering

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US\$38.00; \$A53.00; £27.00 for individuals belonging to a recognised scientific society.

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Members of the London Mathematical Society should apply direct to the Secretary of the Society for copies of the *Journal*.

All enquiries about the *Journal*, as well as other subscriptions, should be sent to the Executive Editor, Miss M. Hitchcock, Department of Probability and Statistics, The University, Sheffield S3 7RH, England. The price of back numbers varies from volume to volume, and enquiries should be sent to the Executive Editor. Cheques, money orders, etc. should be made out to *Applied Probability*; cheques on U.S., U.K. and Australian banks will be acceptable.

NOTES FOR CONTRIBUTORS

Papers published in the *Journal* are of two kinds:

(1) *research papers* not exceeding 20 printed pages;

(2) *short communications* of a few printed pages in the nature of notes or brief accounts of work in progress.

Review papers, longer research papers and letters to the editor are published in *Advances in Applied Probability*, a companion journal. (Note: Letters relating specifically to papers which have appeared in the *Journal of Applied Probability* will continue to appear in the *Journal*.)

The editors may publish accepted papers in either journal, according to the space available, in order to meet the 15-month deadline in publication referred to below.

Submission of papers

It is a condition of publication in the *Journal of Applied Probability* that papers shall not previously have appeared elsewhere, and will not be reprinted without the written permission of the Trust. It is the policy of the *Journal* not to accept for publication papers which cannot appear in print within 15 months of the date of receipt of the final version. Authors will receive 50 reprints of their papers free, and joint authors a proportional share of this number. Additional reprints will be provided at cost.

Papers should be written in English or French; papers in other languages may be accepted by the editors, but will appear (subject to the author's agreement) in English or French translation in the *Journal*. Scripts should be typewritten, using double spacing, and at least one copy should be on one side of the paper only. Each paper should be accompanied by

(i) a short abstract of approximately 4–10 lines giving a non-mathematical description of the subject matter and results;

(ii) a list of keywords detailing the contents for the purpose of computerised information retrieval.

Authors are advised to consult *The Author's Guide to the Applied Probability Journals* when preparing papers for submission. A copy of this guide may be obtained on application to the Applied Probability Office.

For efficiency in processing, authors are requested to send three copies of all submissions to the Applied Probability Office in Sheffield, rather than to individual editors. Authors overseas are asked to ensure that their submissions are sent by airmail. The Editor-in-Chief and the Applied Probability Office are in regular contact and full details of all papers submitted are available to Professor Gani at the University of California at Santa Barbara.

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Research Papers

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