

FORTHCOMING PAPERS

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- ALLAART, PIETER C.** An invariant-sum characterization of Benford's law
• pieter@cs.vu.nl
- ANDJEL, E. and SCHINAZI, R.** A complete convergence theorem for an epidemic model
- ASMUSSEN, SØREN and KELLA, OFFER** Rate modulation in dams and ruin problems • asmus@maths.lth.se
- ASMUSSEN, SØREN and KLÜPPELBERG, CLAUDIA** Stationary $M/G/1$ excursions in the presence of heavy tails • asmus@maths.lth.se
- ASMUSSEN, SØREN and TEUGELS, JOZEF L.** Convergence rates for $M/G/1$ queues and ruin problems with heavy tails • asmus@maths.lth.se
- BARBOUR, A. D. and BROWN, TIMOTHY C.** Approximate versions of Melamed's theorem • tim@stats.mu.oz.au
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- BOROVKOV, ALEXANDER A.** Asymptotic expansions for functionals of dilation of point processes
- BOROVKOV, K. and VATUTIN, V. A.** On distribution tails and expectations of maxima in critical branching processes
- BÖHM, W. and PANNY, W.** Simple random walk statistics Part II: Continuous time results
- CALVERT, BRUCE, SOLOMON, WIREMU and ZIEDINS, ILSE** Braess's paradox in a queueing network with state dependent routing
- CAMBANIS, STAMATIS and FAKHRE-ZAKERI, ISSA** Forward and reversed time prediction of autoregressive sequences • issa@stat.unc.edu
- CAVAZOS-CADENA, ROLANDO and FERNÁNDEZ-GAUCHERAND, EM-MANUEL** Value iteration in a class of average controlled Markov chains with unbounded costs: necessary and sufficient conditions for pointwise convergence
• emmanuel@sie.arizona.edu
- CHEN, ANYUE and RENSCHAW, ERIC** The $M/M/1$ queue with mass exodus and mass arrivals when empty • eric@stams.strath.ac.uk
- CHEN, HONG** Rate of convergence of the fluid approximation for generalized Jackson networks
- CHEN, RONG-RONG** An extended class of time-continuous branching processes
• r-chen@math.uiuc.edu

Forthcoming papers

CHEN, TUHAO and SENETA, E. Multivariate Bonferroni-type bounds

• *chen-t@maths.su.oz.au*

COLEMAN, J. L., HENDERSON, W., PEARCE, C. E. M. and TAYLOR, P. G.

A note on the correspondence between product-form batch-movement queueing networks and single- movement networks

COMMAULT, C. and CHEMLA, J. P. An invariant property of phase-type representations and some applications • *chemla@univ-tours.fr*

COSTANTINI, C. and SPIZZICHINO, F. Explicit solution of an optimal stopping problem: the burn-in of conditionally exponential components • *fabios@itcaspur.caspur.it*

COURCOUBETIS, COSTAS and WEBER, RICHARD Buffer overflow asymptotics for a switch handling many traffic sources • *rrw1@statslab.cam.ac.uk*

COWAN, RICHARD, YU, PHILIP L. H. and FERGUSON, THOMAS S. Restrictions on the saddle-point solution in the game of teamball

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FERRARI, P. A. and FONTES, L. R. G. Poissonian approximation for the tagged particle in asymmetric simple exclusion • *pablo@ime.usp.br*

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GAWELL, BOLESŁAW and KIMMEL, MAREK Iterated Galton–Watson process • *kimmel@rice.edu*

GNEDIN, ALEXANDER V. On the full information best-choice problem

• *gnedin@namu01.gwdg.de*

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GOSSELIN, FRÉDÉRIC Two classes of subcritical population-size-dependent Bienaymé–Galton–Watson branching processes • *gosselin@cefe.cnrs-mop.fr*

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GRIPENBERG, GUSTAF and NORROS, ILKKA On the prediction of fractional Brownian motion • *Gustaf.Gripenberg@helsinki.fi*

GUERRY, M. A. Properties of calculated predictions of grade sizes and the associated integer valued vectors • *maguerry@uub.ac.be*

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- HAIGH, JOHN** More on n -point, win-by- k games • J.Haigh@sussex.ac.uk
- HANIN, L. G., KLEBANOV, L. B. and YAKOVLEV, A. YU.** Randomized multihit models and their identification • guest0@mathlab.mtu.edu
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- JOE, HARRY** Time series models with univariate margins in the convolution-closed infinitely divisible class
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- KATZENBEISSER, W. and PANNY, W.** Simple random walk statistics Part I: Discrete time results
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- KOUTRAS, M. V.** On a Markov chain approach for the study of reliability structures
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- LIU, LIMING and SHI, DING-HUA** Busy period in $GI^X/G/\infty$
- LOCATELLI, MARCO** Convergence properties of simulated annealing for continuous global optimization • locatelli@hermes.mc.dsi.unimi.it
- LUND, ROBERT B.** The stability of storage models with shot noise input
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- MENG, FAN C.** More on optimal allocation of components in coherent systems
- MILLIGAN P.J.M. and DOWNHAM, D.Y.** Models of superinfection and acquired immunity to multiple parasite strains • p.milligan@liverpool.ac.uk
- MØLLER, CHRISTIAN MAX** Kolmogorov equations for the compound distribution function
• chrmax@math.ku.dk
- NANDA, ASOK K., JAIN, KANCHAN and SINGH, HARSHINDER** On closure of some partial orderings under mixtures and convolutions

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- O'NEILL, PHILIP** Strong approximations for some open population epidemic model
• P.O'Neill@bradford.ac.uk
- PEKÖZ, EROL A.** Geometric approximation with the Stein–Chen method: application to sequence pattern waiting times
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• mathew.penrose@durham.ac.uk
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- QUINE, M. P. and LAW, J. S.** Exact results for a secretary problem
• quine_m@maths.su.oz.au
- RIDDER, AD** Fast simulation of Markov fluid models
- RIGHTER, RHONDA** Optimal control of the finite source single server queue
• rrighter@scuacc.scu.edu
- ROBERTS, G. O., JACKA, S. D. and POLLETT, P. K.** Non-explosivity of limits of conditioned birth and death processes • s.d.jacka@warwick.ac.uk
- RYDÉN, TOBIAS** On identifiability and order of continuous-time aggregated Markov chains, Markov-modulated Poisson processes and phase-type distributions
• tobias@maths.lth.se
- SCHRIJNER, PAULINE and VAN DOORN, ERIK A.** Weak convergence of conditioned birth–death processes in discrete time • doorn@math.utwente.nl
- SECCHI, PIERCESARE** Two-person red and black stochastic games
• secchi@ipv36.unipv.it
- SELIM, SHOKRI Z.** Time-dependent solution and optimal control of a bulk service queue
- SGIBNEV, M. S.** Markov renewal functions
- SHEU, SHEY-HUEI** A modified block replacement policy with two variables and general random minimal repair cost
- SIMONOT, F. and SONG, Y.Q.** Characterization of convergence rates for the approximation of the stationary distribution of infinite monotone stochastic matrices
• simonofr@esstin.u-nancy.fr
- SINGH, HARSHINDER and SINGH, R. S.** On allocation of spares at component level versus system level
- SOLTANI, A. REZA** Reward processes with nonlinear reward functions
- SUMITA, USHIO and MASUDA, YASUSHI** Tandem queues with bulk arrivals, infinitely many servers and correlated service times
- TAIBI, DJAOUAD** Une généralisation du modèle de diffusion de Bernoulli–Laplace
• taibi@univ-rouen.fr
- TONG, Y. L.** Some majorization orderings of heterogeneity in carrier-borne epidemics
- VAN DEN BERG, J.** A note on disjoint-occurrence inequalities for marked Poisson point processes
- VOIT, M.** Asymptotic distributions for the Ehrenfest urn and related random walks
- WANG, LIQUN and POETZELBERGER, KLAUS** Boundary crossing probability for Brownian motion and general boundaries • liqun@iso.iso.unibas.ch
- WILLIE, HELMUT** A short note on single server loss systems with a superposition of inputs

Forthcoming papers

WILLMOT, G. E. and LIN, XIAODONG Simplified bounds on the tails of compound distributions • gewillmo@getoga.uwaterloo.ca

YAO, YI-CHING On Kingman's characteristic functional approach to Rényi's characterization of Poisson processes • yao@statsun.stat.colostate.edu

YEH, LAM The rate of occurrence of failure • b012708@cucsc.cuhk.hk

ZHANG, YU Continuity of percolation probability in $\infty + 1$ dimensions

ZHAO, Y. QUENNEL and LIU, DANIELLE The censored Markov chain and the best augmentation

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Stochastic Geometry and Statistical Applications

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M. D. PENROSE AND A. PISZTORA. Large deviations for discrete and continuous percolation

C. L. ZIRBEL AND E. ÇINLAR. Dispersion of particle systems in Brownian flows

General Applied Probability

J. ABATE AND W. WHITT. An operational calculus for probability distributions via Laplace transforms

H. R. GAIL, S. L. HANTLER AND B. A. TAYLOR. Spectral analysis of $M/G/1$ and $G/M/1$ type Markov chains

S. ANDRADOTTIR, D. P. HEYMAN AND T. J. OTT. Potentially unlimited variance reduction in importance sampling of Markov chains

F. KOMAKI. Homogeneous Gaussian Markov processes on general lattices

J. BERTOIN AND R. A. DONEY. Some asymptotic results for transient random walks

R. BÜRGER AND I. M. BOMZE. Stationary distributions under mutation–selection balance: structure and properties

R. GRÜBEL AND U. RÖSLER. Asymptotic distribution theory for Hoare's selection algorithm

L. SACERDOTE AND F. TOMASSETTI. On evaluations and asymptotic approximations of first-passage-time probabilities

L. TASSIULAS AND A. EPHEMIDES. Ergodicity properties of a queueing network with distributed dynamic routing and flow control

M. MIYAZAWA AND R. W. WOLFF. Symmetric queues with batch departures and their networks

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- 18 F. PAPANGELOU. Large deviations and the Bayesian estimation of higher-order Markov transition functions
- 28 NAN FU PENG. Spectral representations of the transition probability matrices for continuous time finite Markov chains
- 34 GEORGE M. TSAKLIDIS. The evolution of the attainable structures of a continuous time homogeneous Markov system with fixed size
- 48 DRAGAN BANJEVIC. Recursive relations for the distribution of waiting times in a Markov chain
- 57 BARTŁOMIEJ BŁASZCZYSZYN AND TOMASZ ROLSKI. Expansions for Markov-modulated systems and approximations of ruin probability
- 71 MICHAEL J. PHELAN. Birth and death on a Brownian flow: a Feller semigroup and its generator and a martingale problem
- 88 MICHAEL J. PHELAN. A Girsanov transformation for birth and death on a Brownian flow
- 101 DI WARREN AND E. SENETA. Peaks and Eulerian numbers in a random sequence
- 115 TAMÁS F. MÓRI. Bonferroni inequalities and deviations of discrete distributions
- 122 TORGNÝ LINDVALL AND L. C. G. ROGERS. On coupling of random walks and renewal processes
- 127 P. VELLAISAMY AND B. CHAUDHURI. Poisson and compound Poisson approximations for random sums of random variables
- 138 HWAI-CHUNG HO AND TAIEN HSING. On the asymptotic joint distribution of the sum and maximum of stationary normal random variables
- 146 K. BOROVKOV AND D. PFEIFER. On improvements of the order of approximation in the Poisson limit theorem
- 156 TAIZHONG HU. Stochastic comparisons of order statistics under multivariate imperfect repair
- 164 MARCO DOMINÉ. First passage time distribution of a Wiener process with drift concerning two elastic barriers
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- 217 ISAAC M. SONIN. Increasing the reliability of a machine reduces the period of its work
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- 239 M. L. CHAUDHRY AND U. C. GUPTA. Performance analysis of the discrete-time $GI/Geom/1/N$ queue
- 256 SRIDHAR SESHADRI. A sample path analysis of the delay in the $M/G/C$ system
- 267 F. I. KARPELEVITCH AND A. Ya. KREININ. Asymptotic analysis of queueing systems with identical service

Letter to the Editor

- 282 HELMUT PRODINGER. Asymptotics of the Luria–Delbrück distribution via singularity analysis
- 284 Obituary: STAMATIS CAMBANIS