DVANCES NAPPLIED PROBABILITY

INCLUDING A SECTION ON

STOCHASTIC GEOMETRY AND STATISTICAL APPLICATIONS

VOLUME 33 NUMBER 2

JUNE 2001



Advances in Applied Probability

This is a companion publication to the *Journal of Applied Probability* published by the Applied Probability Trust. It contains reviews and expository papers in applied probability, as well as mathematical and scientific papers of interest to probabilists, letters to the editor and a section devoted to stochastic geometry and statistical applications (SGSA). An annual volume of approximately 1200 pages is published in four issues appearing in March, June, September and December.

EDITORIAL BOARD

Editor-in-Chief C. C. HEYDE (Columbia University and Australian National

University)

Coordinating Editors N. H. BINGHAM (Brunel University)

M. F. NEUTS (University of Arizona)

E. B. VEDEL JENSEN SGSA (Aarhus Universitet)

Editors R. J. ADLER (Technion, Haifa)

R. AMBARTZUMIAN SGSA (National Academy of Sciences

of Armenia)

A. J. BADDELEY SGSA (University of Western Australia)

P. BRÉMAUD (École Polytechnique, Palaiseau)

C. CANNINGS (University of Sheffield)

E. ÇINLAR (Princeton University)

R. COWAN SGSA (University of Sydney)

D. J. DALEY (Australian National University)

P. J. DONNELLY (University of Oxford)

P. EMBRECHTS (ETH, Zürich)

A. HORDIJK (Universiteit Leiden)

P. JAGERS (Chalmers University of Technology and Göteborgs

Universitet)

S. JANSON (Uppsala Universitet)

W. S. KENDALL SGSA (University of Warwick)

G. KERSTING (Johann Wolfgang Goethe-Universität,

Frankfurt am Main)

J. F. C. KINGMAN (University of Bristol)

C. KLÜPPELBERG (Technische Universität München)

T. MIKOSCH (Københavns Universitet)

S. I. RESNICK (Cornell University)

L. C. G. ROGERS (University of Bath)

D. STOYAN SGSA (Bergakademie Freiberg)

J. L. TEUGELS (Katholieke Universiteit Leuven)

R. L. TWEEDIE (University of Minnesota)

D. VERE-JONES SGSA (Victoria University of Wellington)

R. A. VITALE SGSA (University of Connecticut)

R. R. WEBER (University of Cambridge)

W. WHITT (AT&T Laboratories, Florham Park, NJ)

EDITORIAL OFFICE

Executive Editor L. J. NASH (University of Sheffield)

Production Editor D. A. CRUICKSHANK (University of Sheffield)

All correspondence relating to the submission of papers should be sent to: The Executive Editor, Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK. Subscription rates and notes for contributors are to be found on the inside back cover.