

APPLIED PROBABILITY TRUST PRIZES 2005

The Trustees of the Applied Probability Trust (APT) have much pleasure in announcing the names of the APT Prize winners for 2005. 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
June 2006

JOE GANI
for the APT Trustees

The following prize awards for undergraduate and postgraduate achievement in 2005 were funded by the Applied Probability Trust.

University of Adelaide (Applied Probability Trust Prize)	Not yet announced
Australian National University	
The Faculties (Applied Probability Trust Prize)	Han Ming Wong
Institute of Advanced Studies (P. A. P. Moran Prize)	Not yet announced
University of California, Santa Barbara	
(Abraham Wald Prize)	Not yet announced
(Ruth and Joe Gani Prize for PhD Thesis)	Tiejun Tong (advisor: Yeudong Wang)
University of Cambridge (Bartlett Prize)	Not yet announced
CWI, Amsterdam (Applied Probability Trust Prize)	Rene Bekker
University of Hull (Toby Lewis Prize)	Jodi Simmester
Imperial College, London (Hyman Levy Prize)	Not yet announced
University of Kentucky (R. L. Anderson Prize)	Not yet announced
University of Manchester (M. S. Bartlett Prize)	Not yet announced
University of Melbourne (Norma McArthur Prize)	Stefan Rampertshammer
Open University (George Barnard Prize)	Not yet announced
University of Sheffield (Sir Edward Collingwood Prize)	Not yet announced
University of Sydney (Applied Probability Trust Prize)	Han Qing Zhu
University of Waterloo (George Barnard Prize)	Ling Guo
University of Western Australia (Richard Tweedie Memorial	
Applied Probability Trust Prize)	Anton Hallam
University of Wollongong	
(William Sealy Gosset Prize)	Tara Kerr
	Michael Espinoza
(Applied Probability Trust Prize)	Jennifer Gordon

ROLLO DAVIDSON TRUST

The Trustees of the Rollo Davidson Trust give notice that they have awarded the Rollo Davidson Prize for 2006 as follows:

Scott Sheffield (Courant Institute, New York University) for his work on spatial models of probability theory, especially their relationship to stochastic (Schramm) Loewner evolutions.

Further details of the Rollo Davidson Trust may be found at
<http://www.statslab.cam.ac.uk/Rollo/index.html>

FORTHCOMING PAPERS
JOURNAL OF APPLIED PROBABILITY

O. L. V. COSTA AND F. DUFOUR. Ergodic properties and ergodic decompositions of continuous-time Markov processes

JESÚS DE LA CAL AND JAVIER CÁRCAMO. Stochastic orders and majorization of mean order statistics

R. G. DOLGOARSHINNYKH AND STEVEN P. LALLEY. Critical scaling for the SIS stochastic epidemic

LAURENT DOYEN AND OLIVIER GAUDOIN. Imperfect maintenance in a generalized competing risks framework

M. DRAIEF AND A. GANESH. Efficient routing in Poisson small-world networks

ERIK EKSTRÖM. Bounds for perpetual American option prices in a jump diffusion model

ALEXIS GILLET, RONALD MEESTER AND PETER VAN DER WAL. Maximal avalanches in the Bak–Sneppen model

NOBUAKI HOSHINO. A discrete multivariate distribution resulting from the law of small numbers

HUW W. JAMES AND E. J. COLLINS. An analysis of transient Markov decision processes

GEORGE KORDZAKHIA AND STEVEN P. LALLEY. Ergodicity and mixing properties of the northeast model

CLAUDIO MACCI AND GABRIELE STABILE. Large deviations for risk processes with reinsurance

COLIN L. MALLOWS AND JEAN MELOCHE. Searching for searchers

TOSHINAO NAKATSUKA. The untraceable events method for absorbing processes

BIRGIT NIESE. A martingale characterization of Pólya–Lundberg processes

L. PEREIRA AND H. FERREIRA. Limiting crossing probabilities of random fields

J. PREATER. On-line selection of an acceptable pair

MARINA SANTACROCE. Derivatives pricing via p -optimal martingale measures: some extreme cases

YVIK C. SWAN AND F. THOMAS BRUSS. A matrix-analytic approach to the N -player ruin problem

YUEBAO WANG AND KAIYONG WANG. Asymptotics for the density of the supremum of a random walk with heavy-tailed increments

CHUANCUN YIN AND JUNSHENG ZHAO. Nonexponential asymptotics for the solutions to renewal equations, with applications

J. E. YUKICH. Ultra-small scale-free geometric networks

FORTHCOMING PAPERS
ADVANCES IN APPLIED PROBABILITY

Stochastic Geometry and Statistical Applications

RICHARD COWAN. A more comprehensive complementary theorem for the analysis of Poisson point processes

General Applied Probability

HYUN-SOO AHN AND RHONDA RIGHTER. Dynamic load balancing with flexible workers

A. D. BARBOUR AND AIHUA XIA. Normal approximation for random sums

CHRISTIAN BENDER AND JOHN SCHOENMAKERS. An iterative method for multiple stopping: convergence and stability

A. B. DIEKER. Applications of factorization embeddings for Lévy processes

K. D. GLAZEBROOK, D. RUIZ-HERNANDEZ AND C. KIRKBRIDE. Some indexable families of restless bandit problems

RAPHAEL HAUSER, SERVET MARTÍNEZ AND HEINRICH MATZINGER. Large deviations-based upper bounds on the expected relative length of longest common subsequences

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M. MÖHLE. On the number of segregating sites for populations with large family sizes

MICHAEL SCHRÖDER. On ladder height densities and Laguerre series in the study of stochastic functionals. I: Basic methods and results

MICHAEL SCHRÖDER. On ladder height densities and Laguerre series in the study of stochastic functionals. II: A constructive structure theory of exponential functionals of Brownian motion

JUN SEKINE. A note on long-term optimal portfolios under drawdown constraints

Subscription rates

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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; and (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.

Paper 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. Two 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** PostScript™ (.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 one hard copy to the Executive Editor, as above.

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Research Papers

- 303 JEFFREY P. KHAROUFEH, DANIEL E. FINKELSTEIN AND DUSTIN G. MIXON. Availability of periodically inspected systems with Markovian wear and shocks
- 318 XIANPING GUO AND QUANXIN ZHU. Average optimality for Markov decision processes in Borel spaces: a new condition and approach
- 335 HSIAO-CHI CHEN, YUNSHYONG CHOW AND JUNE HSIEH. Boundedly rational quasi-Bayesian learning in coordination games with imperfect monitoring
- 351 KOFFI Y. SAMPSON. Structured coalescent with nonconservative migration
- 363 SANDJAI BHULAI. On the value function of the M/Cox(r)/1 queue
- 377 RAFIK AGUECH, NABIL LASMAR AND HOSAM MAHMOUD. Limit distribution of distances in biased random tries
- 391 JORGE NAVARRO AND MOSHE SHAKED. Hazard rate ordering of order statistics and systems
- 409 YUNG-PIN CHEN. A central limit property under a modified Ehrenfest urn design
- 421 REMIGIJUS LEIPUS, VYGANTAS PAULASKAS AND DONATAS SURGAILIS. On a random-coefficient AR(1) process with heavy-tailed renewal switching coefficient and heavy-tailed noise
- 441 RICHARD FINLAY AND EUGENE SENETA. Stationary-increment Student and variance-gamma processes
- 454 G. SOFRONOV, JONATHAN M. KEITH AND DIRK P. KROESE. An optimal sequential procedure for a buying-selling problem with independent observations
- 463 JOHAN SEGERS. Rare events, temporal dependence, and the extremal index
- 486 ROBERT LUND, YING ZHAO AND PETER C. KIESSLER. A monotonicity in reversible Markov chains
- 500 KRZYSZTOF BARTOSZEK AND WOJCIECH BARTOSZEK. On the time behaviour of Okazaki fragments
- 510 LANDY RABEHASAINA. Moments of a Markov-modulated, irreducible network of fluid queues
- 523 S. AALTO AND U. ĀYESTA. On the nonoptimality of the foreground-background discipline for IMRL service times
- 535 ZVETAN G. IGNATOV AND VLADIMIR K. KAISHEV. On the infinite-horizon probability of (non)ruin for integer-valued claims
- 552 OLIVIER DOUSSE, MASSIMO FRANCESCHETTI, NICOLAS MACRIS, RONALD MEESTER AND PATRICK THIRAN. Percolation in the signal to interference ratio graph
- 563 ARTHUR CHARPENTIER AND ALESSANDRO JURI. Limiting dependence structures for tail events, with applications to credit derivatives

Short Communications

- 587 JAAP GELUK AND KAI W. NG. Tail behavior of negatively associated heavy-tailed sums
- 594 C. KLÜPPELBERG AND A. E. KYPRIANOU. On extreme ruinous behaviour of Lévy insurance risk processes

Letter to the Editor

- 599 YAT-WAH WAN AND RONALD W. WOLFF. On the time spent below a random threshold by a system driven by a general counting process

602 Correction