SUBSCRIPTION RATES

Subscription rates (post free) for volume 37 (2000) of the Journal of Applied Probability are as follows:

US\$238.50; \$A376.35; £145.50 for libraries and institutions;

US\$79.50; \$A125.45; £48.50 for individuals belonging to a recognised scientific society.

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

Please send all enquiries to: Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK.

We can provide back issue prices on application. Cheques, money orders, etc. should be made out to APPLIED PROBABILITY. Payment is accepted in US, UK or Australian currency or by VISA or Mastercard (phone: +44 114 222 3922; fax: +44 114 272 9782).

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

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. Papers will not be reprinted without the written permission of the Trust. It is the policy not to accept for publication papers which cannot appear in print within 15 months of the date of receipt of the final version. Fifty reprints of each paper will be provided free; additional reprints are available 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. Please supply *three* double-spaced hard copies, at least one of which should be printed on one side of the paper only. The paper should include: (1) a short abstract of approximately 4–10 lines giving a non-mathematical description of the subject matter and results; (2) list of keywords detailing the contents for the purpose of computerised information retrieval; (3) primary and secondary classifications according to the 2000 Mathematics Subject Classification.

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 free of charge from the Applied Probability Office. An updated version of the guide, with LATEX style files, can be obtained in electronic form on http://www.shef.ac.uk/~apt or on PC-compatible disk from the Applied Probability Office.

For efficiency in processing, authors are requested to send all submissions to the Applied Probability Office in Sheffield, rather than to individual editors. The address for all submissions is:

Executive Editor, Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK.

COPYRIGHT

The copyright of all published papers shall be vested in the Trust. When a paper is accepted for publication, the Trust requests the author(s) to sign a form assigning copyright to the Trust. Failure to do this promptly may delay or prevent publication.

Authorisation to photocopy items for internal or personal use, or the internal or personal use of specific clients, is granted by the Applied Probability Trust for libraries and other users registered with the Copyright Clearance Center (CCC) Transactional Reporting Service, provided that the base fee of \$00.70 per copy, plus .20 per page is paid directly to CCC, 222 Rosewood Drive, Danvers, MA 01923, USA. 0021–9002/00 \$00.70 + .20.

- Research Papers
- 613 DAVID ASSAF, LARRY GOLDSTEIN AND ESTER SAMUEL-CAHN. An unexpected connection between branching processes and optimal stopping
- 627 ZENG-HU LI. Ornstein-Uhlenbeck type processes and branching processes with immigration
- 635 J. ALFREDO LÓPEZ-MIMBELA AND ANTON WAKOLBINGER. A probabilistic proof of non-explosion of a non-linear PDE system
- 642 JOHN E. KOLASSA. Explicit bounds for geometric convergence of Markov chains
- 652 TAKIS KONSTANTOPOULOS AND GÜNTER LAST. On the dynamics and performance of stochastic fluid systems
- 668 EITAN ALTMAN, SANDJAI BHULAI, BRUNO GAUJAL AND ARIE HORDIJK. Open-loop routeing to *M* parallel servers with no buffers
- 685 STAN ZACHARY. Dynamics of large uncontrolled loss networks
- 696 B. ABRAHAM AND N. BALAKRISHNA. Estimation of limiting availability for a stationary bivariate process
- 705 PETER DONNELLY AND ELAINE R. RODRIGUES. Convergence to stationarity in the Moran model
- 718 HAGIT GLICKMAN. A best-choice problem with multiple selectors
- 736 C. DOUGLAS HOWARD. Zero-temperature Ising spin dynamics on the homogeneous tree of degree three
- 748 WEI BIAO WU AND MICHAEL WOODROOFE. A central limit theorem for iterated random functions
- 756 VALERI T. STEFANOV. On some waiting time problems
- 765 JOSÉ A. ADELL AND ALBERTO LEKUONA. Taylor's formula and preservation of generalized convexity for positive linear operators
- 778 MICHAEL V. BOUTSIKAS AND MARKOS V. KOUTRAS. Generalized reliability bounds for coherent structures
- 795 LAURENT TRUFFET. Reduction techniques for discrete-time Markov chains on totally ordered state space using stochastic comparisons
- 807 YURI BELYAEV AND SARA SJÖSTEDT-DE LUNA. Weakly approaching sequences of random distributions
- 823 A. GERARDI, F. SPIZZICHINO AND B. TORTI. Filtering equations for the conditional law of residual lifetimes from a heterogeneous population
- R. B. LENIN, P. R. PARTHASARATHY, W. R. W. SCHEINHARDT AND E. A. VAN DOORN. Families of birth–death processes with similar time-dependent behaviour
- 850 SHARON BROWNING. A Monte Carlo approach to calculating probabilities for continuous identity by descent data
- 865 CHINGFER CHEN AND SAMUEL KARLIN. Poisson approximation for conditional *r*-scan lengths of multiple renewal processes and application to marker arrays in biomolecular sequences
- 881 ANTONIS ECONOMOU. A stochastic lower bound for assemble-transfer batch service queueing networks
- 890 JOSÉ NIÑO-MORA AND KEVIN D. GLAZEBROOK. Assessing an intuitive condition for stability under a range of traffic conditions via a generalised Lu-Kumar network
- 900 ARIE HORDIJK, ZHEN LIU AND DON TOWSLEY. Smoothing effect of the superposition of homogeneous sources in tandem networks

Short Communications

- 914 PIERRE BRÉMAUD. An insensitivity property of Lundberg's estimate for delayed claims
- 918 MICHAEL VOIT. A note on the rate of convergence to equilibrium for Erlang's model in the subcritical case
- 924 Acknowledgement

Published by the Applied Probability Trust in association with the London Mathematical Society Copyright © Applied Probability Trust 2000 ISSN 0021-9002