

JOURNAL OF APPLIED PROBABILITY
VOLUME 50 (2013): INDEX

	PAGES
ABRAHAM, R. AND DELMAS, J. -F. A construction of a β -coalescent via the pruning of binary trees	772–790
AGARWAL, A., DEY, S. AND JUNEJA, S. Efficient simulation of large deviation events for sums of random vectors using saddle-point representations	703–720
ALETTI, G., GHIGLIETTI, A. AND PAGANONI, A. M. Randomly reinforced urn designs with prespecified allocations	486–498
ARISTOFF, D. AND RADIN, C. Emergent structures in large networks	883–888
ATHREYA, K. B. AND HONG, J. -I. An application of the coalescence theory to branching random walks	893–899
AVRATCHENKOV, K. E., PIUNOVSKIY, A. AND ZHANG, Y. Markov processes with restart	960–968
BALL, F. AND SIRL, D. Acquaintance vaccination in an epidemic on a random graph with specified degree distribution	1147–1168
BAR-LEV, S. K., SCHULTE-GEERS, E. AND STADJE, W. Conditional limit theorems for the terms of a random walk revisited	871–882
BÄUERLE, N. AND LI, Z. Optimal portfolios for financial markets with Wishart volatility	1025–1043
BAUMANN, H. AND SANDMANN, W. Computing stationary expectations in level-dependent QBD processes	151–165
BERTOIN, J. Almost giant clusters for percolation on large trees with logarithmic heights	603–611
— On largest offspring in a critical branching process with finite variance	791–800
BLANGHAPS, N., NOV, Y. AND WEISS, G. Sojourn time estimation in an M/G/ ∞ queue with partial information	1044–1056
BLATH, J., CASANOVA, A. G., KURT, N. AND SPANO, D. The ancestral process of long-range seed bank models	741–759
BONDAREVA, M. Nondecreasing lower bound on the Poisson cumulative distribution function for z standard deviations above the mean	909–917
BOXMA, O. J. <i>see</i> FRALIX, B. H. <i>and</i> KELLA, O.	
BREUER, L. The resolvent and expected local times for Markov-modulated Brownian motion with phase-dependent termination rates	430–438
BURKSCHAT, M. AND NAVARRO, J. Dynamic signatures of coherent systems based on sequential order statistics	272–287
CASANOVA, A. G. <i>see</i> BLATH, J.	
CASTRO, I. T. <i>see</i> MERCIER, S.	
CHA, J. H. On stochastic predictions of failure processes under population heterogeneity	810–826
CHE, X. AND DASSIOS, A. Stochastic boundary crossing probabilities for the Brownian motion	419–429
CHEN, F. AND HALL FRS, P. Inference for a nonstationary self-exciting point process with an application in ultra-high frequency financial data modeling	1006–1024
CHEN, G. -Y. AND SALOFF-COSTE, L. Comparison of cutoffs between lazy walks and Markovian semigroups	943–959
CHEN, M. -R. AND KUBA, M. On generalized Pólya urn models	1169–1186
CHRONOPOULOU, A. AND FELLOURIS, G. Optimal sequential change detection for fractional diffusion-type processes	29–41
CONNOR, S. Optimal coadapted coupling for a random walk on the hyper-complete graph	1117–1130
DASSIOS, A. AND ZHAO, H. A risk model with delayed claims	686–702
— <i>see</i> CHE, X.	
DEBICKI, K., SIERPINSKA, I. AND ZWART, B. Asymptotics of hybrid fluid queues with Lévy input	103–113
DELMAS, J. -F. <i>see</i> ABRAHAM, R.	

DENISOV, D. AND SHNEER, V. Asymptotics for the first passage times of Lévy processes and random walks	64–84
DEY, S. <i>see</i> AGARWAL, A.	
DI CRESCENZO, A., IULIANO, A., MARTINUCCI, B. AND ZACKS, S. Generalized telegraph process with random jumps	450–463
—, FROSTIG, E. AND PELLERÉY, F. Stochastic comparisons of symmetric supermodular functions of heterogeneous random vectors	464–474
DU, K. AND NEUFELD, A. D. A note on asymptotic exponential arbitrage with exponentially decaying failure probability	801–809
EKSTRÖM, E. AND LINDBERG, C. Optimal closing of a momentum trade	374–387
FELLOURIS, G. <i>see</i> CHRONOPOULOU, A.	
FENG, Q. AND HU, Z. Phase changes in the topological indices of scale-free trees	516–532
FENG, X., ZHANG, S. AND LI, X. A note on the mixture representation of the conditional residual lifetime of a coherent system	475–485
FERRÉ, D., HERVÉ, L. AND LEDOUX, J. Regular perturbation of V -geometrically ergodic Markov chains	184–194
FINK, H. Conditional characteristic functions of Molchan-Golosov fractional Lévy processes with application to credit risk	983–1005
—, KLÜPPELBERG, C. AND ZÄHLE, M. Conditional distributions of processes related to fractional Brownian motion	166–183
FRALIX, B. H., VAN LEEUWAARDEN, J. S. H. AND BOXMA, O. J. Factorization identities for reflected processes, with applications	632–653
FROSTIG, E. <i>see</i> DI CRESCENZO, A.	
FU, J. C. <i>see</i> WU, T. -L.	
FUJII, T. Nonparametric estimation for a class of piecewise-deterministic Markov processes	931–942
GARNER, W. AND POLITIS, D. N. The correct asymptotic variance for the sample mean of a homogeneous Poisson marked point process	889–892
GHIGLIETTI, A. <i>see</i> ALETTI, G.	
GLAZ, J. <i>see</i> WU, T. -L.	
GLYNN, P. W. <i>see</i> PIHLGAARD, M.	
GOLDSTEIN, L. AND REINERT, G. Stein’s method for the beta distribution and the Pólya-Eggenberger urn	1187–1206
GRÜBEL, R. AND HITCZENKO, P. Pruned discrete random samples	542–556
GUERRY, M. -A. On the embedding problem for discrete-time Markov chains	918–930
GUPTA, N. Stochastic comparisons of residual lifetimes and inactivity times of coherent systems ..	848–860
HALL FRs, P. <i>see</i> CHEN, F.	
HANSEN, J. AND JAWORSKI, J. Predecessors and successors in random mappings with exchangeable in-degrees	721–740
HERVÉ, L. AND LEDOUX, J. Geometric ρ -mixing property of the interarrival times of a stationary Markovian arrival process	598–601
— <i>see</i> FERRÉ, D.	
HITCZENKO, P. <i>see</i> GRÜBEL, R.	
HOLST, L. Probabilistic proofs of Euler identities	1206–1211
HONG, J. -I. Coalescence on subcritical Bellman–Harris age-dependent branching processes	576–591
— <i>see</i> ATHREYA, K. B.	
HOOKE, J. Critical path statistics of max-plus linear systems with Gaussian noise	654–670
HU, Y. AND LEE, C. Drift parameter estimation for a reflected fractional Brownian motion based on its local time	592–597
HU, Z. AND JIANG, B. On joint ruin probabilities of a two-dimensional risk model with constant interest rate	309–322
— <i>see</i> FENG, Q.	
IULIANO, A. <i>see</i> DI CRESCENZO, A.	
JAWORSKI, J. <i>see</i> HANSEN, J.	
JELENKOVIĆ, P. R. AND OLVERA-CRAVIOTO, M. Convergence rates in the implicit renewal theorem on trees	1077–1088

JIANG, B., TAN, J., WEI, W., SHROFF, N. B. AND TOWSLEY, D. Heavy tails in queueing systems: impact of parallelism on tail performance	127–150
— see HU, Z.	
JIANG, Y. AND XU, W. On the number of turns in reduced random lattice paths	499–515
JUNEJA, S. see AGARWAL, A.	
KELLA, O. AND STADJE, W. Asymptotic expected number of passages of a random walk through an interval	288–294
— AND BOXMA, O. J. Useful martingales for stochastic storage processes with Lévy-type input ..	439–449
KLÜPPELBERG, C. see FINK, H.	
KRIEGER, A. M. AND SAMUEL-CAHN, E. Generalized bomber and fighter problems: offline optimal allocation of a discrete asset	403–418
KUBA, M. see CHEN, M. -R.	
KUGLER, J. AND WACHTEL, V. Upper bounds for the maximum of a random walk with negative drift	1131–1146
KURT, N. see BLATH, J.	
LAMBERT, A. AND TRAPMAN, P. Splitting trees stopped when the first clock rings and Vervaat’s transformation	208–227
LECKEY, K. AND NEININGER, R. Asymptotic analysis of Hoppe trees	228–238
LEDOUX, J. see FERRÉ, D. and HERVÉ, L.	
LEE, C. see HU, Y.	
LEE, Y. AND RHEINLANDER, T. The minimal entropy martingale measure for exponential Markov chains	344–358
LEFÈVRE, C. AND LOISEL, S. On multiply monotone distributions, continuous or discrete, with applications	827–847
LI, B., TANG, Q. AND ZHOU, X. A time-homogeneous diffusion model with tax	195–207
LI, X. see FENG, X.	
LI, Z. see BÄUERLE, N.	
LIAO, X., PENG, Z. AND NADARAJAH, S. Tail properties and asymptotic expansions for the maximum of the logarithmic skew-normal distribution	900–907
LINDBERG, C. see EKSTRÖM, E.	
LOISEL, S. see LEFÈVRE, C.	
MANO, S. Ancestral graph with bias in gene conversion	239–255
— Duality between the two-locus Wright–Fisher diffusion model and the ancestral process with recombination	256–271
MARTINUCCI, B. see DI CRESCENZO, A.	
MARTY, R. From Hermite polynomials to multifractional processes	323–343
MATSUMOTO, K. AND NAKATA, T. Limit theorems for a generalized Feller game	54–63
MERCIER, S. AND CASTRO, I. T. On the modelling of imperfect repairs for a continuously monitored gamma wear process through age reduction	1057–1076
METZLER, A. The Laplace transform of hitting times of integrated geometric Brownian motion ...	295–299
MIAO, D. W. -C. Analysis of the discrete Ornstein–Uhlenbeck process caused by the tick size effect	1102–1116
MIKOSCH, T., SAMORODNITSKY, G. AND TAFAKORI, L. Fractional moments of solutions to stochastic recurrence equations	969–982
NADARAJAH, S. see LIAO, X.	
NAKATA, T. see MATSUMOTO, K.	
NAVARRO, J. see BURKSCHAT, M.	
NEININGER, R. see LECKEY, K.	
NEUFELD, A. D. see DU, K.	
NOV, Y. see BLANGHAPS, N.	
OLVERA-CRAVIOTO, M. see JELENKOVIC, P. R.	
PAGANONI, A. M. see ALETTI, G.	
PATIE, P. Asian options under one-sided Lévy models	359–373
PELLERREY, F. see DI CRESCENZO, A.	
PENG, Z. see LIAO, X.	
PERRY, D., STADJE, W. AND ZACKS, S. A duality approach to queues with service restrictions and storage systems with state-dependent rates	612–631
PIHLSGAARD, M. AND GLYNN, P. W. On the dynamics of semimartingales with two reflecting barriers	671–685
PIUNOVSKIY, A. see AVRATCHENKOV, K. E.	

POLITIS, D. N. <i>see</i> GARNER, W.	
PUC CETTI, G. AND RÜSCHENDORF, L. Sharp bounds for sums of dependent risks	42–53
RADIN, C. <i>see</i> ARISTOFF, D.	
RASCHEL, K. <i>see</i> VAN LEEUWAARDEN, J. S. H.	
REED, J., WARD, A. R. AND ZHAN, D. On the generalized drift Skorokhod problem in one dimension	16–28
REINERT, G. <i>see</i> GOLDSTEIN, L.	
RHEINLANDER, T. <i>see</i> LEE, Y.	
RÜSCHENDORF, L. <i>see</i> PUC CETTI, G.	
SALEZ, J. Joint distribution of distances in large random regular networks	861–870
SALOFF-COSTE, L. <i>see</i> CHEN, G. -Y.	
SAMORODNITSKY, G. <i>see</i> MIKOSCH, T.	
SAMUEL-CAHN, E. <i>see</i> KRIEGER, A. M.	
SANDMANN, W. <i>see</i> BAUMANN, H.	
SCHULTE-GEERS, E. <i>see</i> BAR-LEV, S. K.	
SHAPIRO, A. Consistency of sample estimates of risk averse stochastic programs	533–541
SHERLOCK, C. Optimal scaling of the random walk Metropolis: general criteria for the 0.234 acceptance rule	1–15
SHNEER, V. <i>see</i> DENISOV, D.	
SHROFF, N. B. <i>see</i> JIANG, B.	
SIERPINSKA, I. <i>see</i> DEBICKI, K.	
SIRL, D. <i>see</i> BALL, F.	
SPANO, D. <i>see</i> BLATH, J.	
STADJE, W. <i>see</i> PERRY, D., KELLA, O. and BAR-LEV, S. K.	
TAFAKORI, L. <i>see</i> MIKOSCH, T.	
TAN, J. <i>see</i> JIANG, B.	
TANG, Q. <i>see</i> LI, B.	
TEHRANCHI, M. R. On the uniqueness of martingales with certain prescribed marginals	557–575
TOWSLEY, D. <i>see</i> JIANG, B.	
TRAPMAN, P. <i>see</i> LAMBERT, A.	
VAN LEEUWAARDEN, J. S. H. AND RASCHEL, K. Random walks reaching against all odds the other side of the quarter plane	85–102
— <i>see</i> FRALIX, B. H.	
WACHTEL, V. <i>see</i> KUGLER, J.	
WARD, A. R. <i>see</i> REED, J.	
WEI, W. <i>see</i> JIANG, B.	
WEISS, G. <i>see</i> BLANGHAPS, N.	
WU, T. -L., GLAZ, J. AND FU, J. C. Discrete, continuous and conditional multiple window scan statistics	1089–1101
WU, X. AND ZHOU, X. Open bandit processes with uncountable states and time-backward effects .	388–402
XU, W. <i>see</i> JIANG, Y.	
YAO, Y. -C. A duality relation between the workload and attained waiting time in FCFS G/G/s queues	300–307
ZACKS, S. <i>see</i> PERRY, D. and DI CRESCENZO, A.	
ZÄHLE, M. <i>see</i> FINK, H.	
ZHAN, D. <i>see</i> REED, J.	
ZHANG, H. AND ZHU, Y. Domain of attraction of the quasistationary distribution for birth-and-death processes	114–126
ZHANG, S. <i>see</i> FENG, X.	
ZHANG, Y. <i>see</i> AVRATCHENKOV, K. E.	
ZHAO, H. <i>see</i> DASSIOS, A.	
ZHOU, X. <i>see</i> WU, X. and LI, B.	
ZHU, L. Central limit theorem for nonlinear Hawkes processes	760–771
ZHU, Y. <i>see</i> ZHANG, H.	
ZWART, B. <i>see</i> DEBICKI, K.	