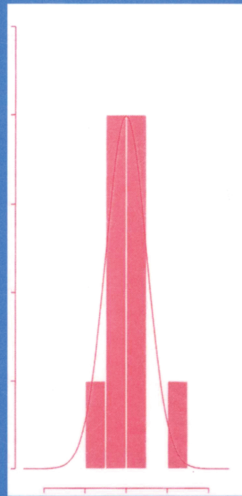

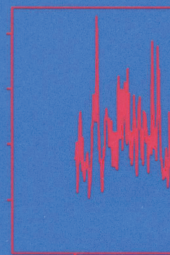

# STOCHASTIC METHODS AND THEIR APPLICATIONS

## Papers in honour of
CHRIS HEYDE

## Edited by
J. GANI and E. SENETA

This Festschrift for Professor Chris Heyde, published on the occasion of his 65th birthday, celebrates his lifelong achievements as a probabilist and statistician. It begins with a biographical preface, followed by a complete list of Chris's publications to date. Twenty-nine contributions are then presented by Chris's colleagues, some of them his past students, the variety of the topics discussed reflecting the great breadth of his interests. The papers are grouped into seven sections: branching processes, estimation methods, financial mathematics, heavy tail analysis, properties of random variables, stochastic processes, and time series analysis, followed by an index. To all of these areas, Chris has made outstanding contributions.

The Applied Probability Trust is a non-profit-making organisation established in 1963 with the object of advancing research and publication in probability and, more generally, mathematics. Since 1964, it has published the *Journal of Applied Probability*, one of the first journals devoted entirely to probability theory and its applications. *Advances in Applied Probability* was first published in 1969; it contains longer research and review papers and a separate section devoted to Stochastic Geometry and Statistical Applications.

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