JOURNAL OF APPLIED PROBABILITY
VOLUME 46 (2009): INDEX

PAGES

AGUECH, R. Limit theorems for random triangular urn schemes 827–843
ANO, K. *see* KURUSHIMA, A.
APPLEBAUM, D. AND SIAKALLI, M. Asymptotic stability of stochastic differential equations driven by Lévy noise 1116–1129
ASMUSSEN, S. Importance sampling for failure probabilities in computing and data transmission .. 768–790
AVEN, T. Optimal test interval for a monotone safety system 330–341
BADESCU, A. L., CHEUNG, E. C. K. AND LANDRIAULT, D. Dependent risk models with bivariate phase-type distributions 113–131
BAEUMER, B., MEERSCHAERT, M. M. AND NANE, E. Space–time duality for fractional diffusion ... 1100–1115
BARBOUR, A. D. *see* SOCOLL, S. N.
BARNDORFF-NIELSEN, O. E., CORCUERA, J. M., PODOLSKIJ, M. AND WOERNER, J. H. C. Bipower variation for Gaussian processes with stationary increments 132–150
BAURDOUX, E. J. Last exit before an exponential time for spectrally negative Lévy processes 542–558
BEHRENS, S. AND LÖWE, M. Moderate deviations for word counts in biological sequences 1020–1037
BENDER, C. AND MARQUARDT, T. Integrating volatility clustering into exponential Lévy models ... 609–628
BERCU, B., CÉNAC, P. AND FAYOLLE, G. On the almost sure central limit theorem for vector martingales: convergence of moments and statistical applications 151–169
BERTACCHI, D. AND ZUCCA, F. Approximating critical parameters of branching random walks 463–478
BÓNA, M. AND FLAJOLET, P. Isomorphism and symmetries in random phylogenetic trees 1005–1019
BORDENAVE, C., FOSS, S. AND SHNEER, V. A random multiple-access protocol with spatial interactions 844–865
BOSE, A., DASGUPTA, A. AND MAULIK, K. Strong laws for balanced triangular urns 571–584
BRITTON, T. AND LINDHOLM, M. The early stage behaviour of a stochastic SIR epidemic with term-time forcing 975–992
BRUSS, F. T. AND SWAN, Y. C. A continuous-time approach to Robbins' problem of minimizing the expected rank 1–18
BURKSCHAT, M. Systems with failure-dependent lifetimes of components 1052–1072
CAI, K. -Y. *see* WU, X. -Y.
ČEKANAVIČIUS, V. *see* PEKÖZ, E. A.
CÉNAC, P. *see* BERCU, B.
CHA, J. H. AND FINKELSTEIN, M. On a terminating shock process with independent wear increments 353–362
CHEN, Y. -T., LEE, C. -F. AND SHEU, Y. -C. An integral-equation approach for defaultable bond prices with application to credit spreads 71–84
CHEUNG, E. C. K. AND LANDRIAULT, D. Perturbed MAP risk models with dividend barrier strategies 521–541
—— *see* BADESCU, A. L.
CHRISTOFIDES, T. C. AND VAGGELATOU, E. Bounds for the distance between the distributions of sums of absolutely continuous i.i.d. convex-ordered random variables with applications 255–271
COLETTI, C. F., FONTES, L. R. G. AND DIAS, E. S. Scaling limit for a drainage network model 1184–1197
CORCUERA, J. M. *see* BARNDORFF-NIELSEN, O. E.
COSTA, O. L. V. AND DUFOUR, F. The vanishing discount approach for the average continuous control of piecewise deterministic Markov processes 1157–1183
COVO, S. On approximations of small jumps of subordinators with particular emphasis on a Dickman-type limit 732–755
DASGUPTA, A. *see* BOSE, A.
DELIGIANNIDIS, G., LE, H. AND UTEV, S. Optimal stopping for processes with independent increments, and applications 1130–1145

https://doi.org/10.1017/S0021900200006276 Published online by Cambridge University Press

Delmas, J. -F. and Jourdain, B. Does waste recycling really improve the multi-proposal Metropolis–Hastings algorithm? An analysis based on control variates 938–959
Dhariyal, I. D. *see* Misra, N.
Dias, E. S. *see* Coletti, C. F.
Diasparra, M. A. and Romera, R. Bounds for the ruin probability of a discrete-time risk process 99–112
Dong, Z. *see* Wu, X. -Y.
Draief, M., Ganesh, A. and Massoulié, L. Exponential random graphs as models of overlay networks 199–220
Dufour, F. *see* Costa, O. L. V.
Ekström, E. and Wanntorp, H. Optimal stopping of a Brownian bridge 170–180
Elie, R. Double kernel estimation of sensitivities 791–811
Fayolle, G. *see* Bercu, B.
Fei, J. *see* Feinberg, E. A.
Feinberg, E. A. and Fei, J. An inequality for variances of the discounted rewards 1209–1212
Finkelstein, M. *see* Cha, J. H.
Flajolet, P. *see* Bóna, M.
Fontes, L. R. G. *see* Coletti, C. F.
Foss, S., Korshunov, D. and Zachary, S. Convolutions of long-tailed and subexponential distributions 756–767
—— *see* Bordenave, C.
Ganesh, A. *see* Draief, M.
Grübel, R. and Hitczenko, P. Gaps in discrete random samples 1038–1051
Gupta, N. *see* Misra, N.
Hao, X., Tang, Q. and Wei, L. On the maximum exceedance of a sequence of random variables over a renewal threshold 559–570
Hartvigsen, D. The action gambler and equal-sized wagering 35–54
Heinzmann, D. Extinction times in multitype Markov branching processes 296–307
Hernández-Lerma, O. *see* Jasso-Fuentes, H.
Hitczenko, P. *see* Grübel, R.
Holst, L. On consecutive records in certain Bernoulli sequences 1201–1208
Hosaka, K. An alternative condition for stochastic domination 1198–1200
Huillet, T. and Möhle, M. Duality and asymptotics for a class of nonneutral discrete Moran models 866–893
Hurd, T. R. and Kuznetsov, A. On the first passage time for Brownian motion subordinated by a Lévy process 181–198
Jacka, S. Markov chains conditioned never to wait too long at the origin 812–826
Janson, S. and Petersson, N. The integral of the supremum process of Brownian motion 593–600
Jasiński, K., Navarro, J. and Rychlik, T. Bounds on variances of lifetimes of coherent and mixed systems 894–908
Jasso-Fuentes, H. and Hernández-Lerma, O. Blackwell optimality for controlled diffusion processes 372–391
Jourdain, B. *see* Delmas, J. -F.
Karpowicz, A. Double optimal stopping in the fishing problem 415–428
Kella, O. On growth-collapse processes with stationary structure and their shot-noise counterparts 363–371
Kochar, S. and Xu, M. Comparisons of parallel systems according to the convex transform order 342–352
Korshunov, D. *see* Foss, S.
Kurushima, A. and Ano, K. Maximizing the expected duration of owning a relatively best object in a Poisson process of rankable observations 402–414
Kuznetsov, A. *see* Hurd, T. R.
Kyprianou, A. E. and Zhou, X. General tax structures and the Lévy insurance risk model 1146–1156
Lagnoux-Renaudie, A. A two-step branching splitting model under cost constraint for rare event analysis 429–452
Landriault, D. *see* Badescu, A. L. *and* Cheung, E. C. K.
Le, H. *see* Deligiannidis, G.
Lee, C. -F. *see* Chen, Y. -T.
Li, H. and Sun, Y. Tail dependence for heavy-tailed scale mixtures of multivariate distributions .. 925–937
Li, Y. A weak limit theorem for generalized Jiřina processes 453–462

https://doi.org/10.1017/S0021900200006276 Published online by Cambridge University Press

LIGGETT, T. M. AND SCHINAZI, R. B. A stochastic model for phylogenetic trees 601–607
LIN, G. D. AND STOYANOV, J. The logarithmic skew-normal distributions are moment-indeterminate 909–916
LINDHOLM, M. *see* BRITTON, T.
LIU, K. *see* WU, X. -Y.
LIU, R. -L., REN, Y.-X. AND SONG, R. $L \log L$ criterion for a class of superdiffusions 479–496
LOEFFEN, R. L. An optimal dividends problem with a terminal value for spectrally negative Lévy processes with a completely monotone jump density 85–98
LONDOÑO, J. A. State-dependent utility 55–70
LÖWE, M. *see* BEHRENS, S.
MA, S. AND MOLINA, M. Two-sex branching processes with offspring and mating in a random environment 993–1004
MARQUARDT, T. *see* BENDER, C.
MASSOULIÉ, L. *see* DRAIEF, M.
MAULIK, K. *see* BOSE, A.
MEERSCHAERT, M. M. *see* BAEUMER, B.
MENDIVIL, F., SHONKWILER, R. AND SPRUILL, M. C. Geometric convergence of genetic algorithms under tempered random restart 960–974
MISRA, N., DHARIYAL, I. D. AND GUPTA, N. Optimal allocation of active spares in series systems and comparison of component and system redundancies 19–34
MÖHLE, M. *see* HUILLET, T.
MOLINA, M. *see* MA, S.
NAKATA, T. Necklace processes via Pólya urns 284–295
NANE, E. *see* BAEUMER, B.
NAVARRO, J. *see* JASIŃSKI, K.
NIEMIRO, W. AND POKAROWSKI, P. Fixed precision MCMC estimation by median of products of averages 309–329
PARDOUX, E. AND SALAMAT, M. On the height and length of the ancestral recombination graph ... 669–689
PEKÖZ, E. A., RÖLLIN, A., ČEKANAVIČIUS, V. AND SHWARTZ, M. A three-parameter binomial approximation 1075–1085
PETERSSON, N. *see* JANSON, S.
PIAU, D. Asymptotics of iterated branching processes 917–924
PODOLSKIJ, M. *see* BARNDORFF-NIELSEN, O. E.
POKAROWSKI, P. *see* NIEMIRO, W.
PÓSFAI, A. Poisson approximation in a Poisson limit theorem inspired by coupon collecting 585–592
REN, Y.-X. *see* LIU, R. -L.
RÖLLIN, A. *see* PEKÖZ, E. A.
ROMERA, R. *see* DIASPARRA, M. A.
RYCHLIK, T. *see* JASIŃSKI, K.
SALAMAT, M. *see* PARDOUX, E.
SCHINAZI, R. B. *see* LIGGETT, T. M.
SHEU, Y. -C. *see* CHEN, Y. -T.
SHNEER, V. *see* BORDENAVE, C.
SHONKWILER, R. *see* MENDIVIL, F.
SHWARTZ, M. *see* PEKÖZ, E. A.
SIAKALLI, M. *see* APPLEBAUM, D.
SOCOLL, S. N. AND BARBOUR, A. D. Local limit approximations for Markov population processes. 690–708
SONG, R. *see* LIU, R. -L.
SPRUILL, M. C. *see* MENDIVIL, F.
SQUILLANTE, M. S. *see* VAN LEEUWAARDEN, J. S. H.
STOYANOV, J. *see* LIN, G. D.
SUN, Y. *see* LI, H.
SWAN, Y. C. *see* BRUSS, F. T.
TAMAKI, M. Optimal choice of the best available applicant in the full-information models 1086–1099
TANG, Q. *see* HAO, X.
TEHRANCHI, M. R. Asymptotics of implied volatility far from maturity 629–650
UPADHYE, N. S. *see* VELLAISAMY, P.

https://doi.org/10.1017/S0021900200006276 Published online by Cambridge University Press

Utev, S. *see* Deligiannidis, G.
Vaggelatou, E. *see* Christofides, T. C.
Van Leeuwaarden, J. S. H., Squillante, M. S. and Winands, E. M. M. Quasi-birth-and-death processes, lattice path counting, and hypergeometric functions 507–520
Vellaisamy, P. and Upadhye, N. S. On the sums of compound negative binomial and gamma random variables 272–283
Wang, Y. *see* Xing, X.
Wanntorp, H. *see* Ekström, E.
Wei, L. *see* Hao, X.
Winands, E. M. M. *see* Van Leeuwaarden, J. S. H.
Woerner, J. H. C. *see* Barndorff-Nielsen, O. E.
Wu, X. -Y., Dong, Z., Liu, K. and Cai, K. -Y. On the degree sequence and its critical phenomenon of an evolving random graph process 1213–1220
Xi, F. and Yin, G. Asymptotic properties of a mean-field model with a continuous-state-dependent switching process 221–243
Xing, X., Zhang, W. and Wang, Y. The stationary distributions of two classes of reflected Ornstein–Uhlenbeck processes 709–720
Xu, F. A central limit theorem associated with the transformed two-parameter Poisson–Dirichlet distribution 392–401
Xu, M. *see* Kochar, S.
Yam, S. C. P., Yung, S. P. and Zhou, W. Two rationales behind the 'buy-and-hold or sell-at-once' strategy 651–668
Yap, V. B. Similar states in continuous-time Markov chains 497–506
Yin, G. *see* Xi, F.
Yu, Y. Stochastic ordering of exponential family distributions and their mixtures 244–254
Yung, S. P. *see* Yam, S. C. P.
Zachary, S. *see* Foss, S.
Zhang, S. and Zhang, X. On the transition law of tempered stable Ornstein-Uhlenbeck processes 721–731
Zhang, W. *see* Xing, X.
Zhang, X. *see* Zhang, S.
Zheng, Q. Remarks on the asymptotics of the Luria–Delbrück and related distributions 1221–1224
Zhou, W. *see* Yam, S. C. P.
Zhou, X. *see* Kyprianou, A. E.
Zucca, F. *see* Bertacchi, D.

https://doi.org/10.1017/S0021900200006276 Published online by Cambridge University Press