Scandinavian Journal of Statistics

Theory and Applications

Edited by Dag Tjostheim

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BLACKWELL JOURNALS

FORTHCOMING PAPERS

The following papers have been accepted for publication in forthcoming issues.

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ABRAMOV, VYACHESLAV M. On a property of refusals stream

AL-MUTAIRI, D. K., AL-KHAMIS, T. M. and ABDEL-HAMEED, M. S. A Bayesian approach for analyzing layered defense system and its ramification

ALLAART, PIETER C. An invariant-sum characterization of Benford's law
 • pieter@cs.vu.nl

ANDERSSON, HAKAN and DJEHICHE, BOUALEM Limit theorems for the total size of a spatial epidemic

ASMUSSEN, SØREN and KLÜPPELBERG, CLAUDIA Stationary $M/G/1$ excursions in the presence of heavy tails

BARBOUR, A. D. and PHATARFOD, R. M. Dimensioning a multiple hashing scheme

BÄUERLE, NICOLE Monotonicity results for $MR/GI/1$ queues

BEAN, N. G., TAYLOR, P. G. and KELLY, F. P. Can Braess's paradox occur in loss networks?

BEREZNER, S. A., KRZESINSKI, A. E. and TAYLOR, P. G. A product-form 'loss network' with a form of queueing

BERTOIN, J., CHAUMONT, L. and YOR, M. Two chain-transformations and their applications to quantiles

BOLLOBAS, BÉLA and STACEY, ALAN Approximate upper bounds for the critical probability of oriented percolation in two dimensions based on rapidly mixing Markov chains

BRUSS, F. THOMAS and FERGUSON, THOMAS S. Multiple buying or selling with vector offers

CAI, JUN and WU, YANHONG Characterization of life distributions under some generalised stochastic orderings

CALVERT, BRUCE, SOLOMON, WIREMU and ZIEDINS, ILSE Braess's paradox in a queueing network with state dependent routing

CALVIN, JAMES M. and GLYNN, PETER W. Average case behavior of random search for the maximum

CALZOLARI, ANTONELLA and MARCHETTI, FEDERICO Limit motion of an Ornstein–Uhlenbeck particle on the equilibrium manifold of a force field
 • calzolari@vax.mat.utovrm.it

Forthcoming papers

CAMPI, MARCO A unique representation theorem for the conditional expectation of stationary processes and application to dynamic estimation problems

CECI, CLAUDIA and GERARDI, ANNA Filtering of a branching process given its split times

CHAO, X. Partial balances in batch arrival batch service and assemble-transfer queueing networks

CHEN, ANYUE and RENSHAW, ERIC The $M/M/1$ queue with mass exodus and mass arrivals when empty

CHEN, ROBERT W., ROSENBERG, BURT and SHEPP, LARRY A. A secretary problem with two decision makers

CHEN, RONG-RONG An extended class of time-continuous branching processes
- r-chen1@math.uiuc.edu

CHONG, K. S. and LAM, K. Cost comparison of a spectrum of self-organizing rules

CHRISTAKOS, GEORGE and HRISTOPULOS, DIONISSIOS T. Characterization of contaminated sites by means of stochastic indicator parameters

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COLEMAN, J. L., HENDERSON, W., PEARCE, C. E. M. and TAYLOR, P. G. A note on the correspondence between product-form batch-movement queueing networks and single-movement networks

COSTANTINI, C. and SPIZZICHINO, F. Explicit solution of an optimal stopping problem: the burn-in of conditionally exponential components

DI MATTEO, ILARIA and ORSINGHER, ENZO Detailed probabilistic analysis of the integrated three-valued telegraph signal

DION, J.P. and YANEV, N.M. Limit theorems and estimation theory for branching processes with or without immigration

EBRAHIMI, NADER Multivariate age and block replacement policies
- nader@math.niu.edu

FAGIUOLI, ENRICO and PELLEREY, FRANCO Moment inequalities for sums of DMRL random variables

FENG, SHUI Propagation of chaos of multitype mean field interacting particle systems
- shuifeng@mcmail.cis.mcmaster.ca

FERGUSON, THOMAS S. and MELOLIDAKIS, C. Last round betting
- costis@dssl.tuc.gr

FOSAM, E. B. and SHANBHAG, D. N. Variants of the Choquet–Deny theorem with applications

FROSTIG, ESTHER and LEHTONEN, TAPANI On the optimality of homogenous servers in a fork join queueing system with exponential processing times
- rsst203@uvm.haifa.ac.il

GEORGII, HANS-OTTO and KÜNETH, TORSTEN Stochastic comparison of point random fields

GOMEZ-CORRAL, A. and ARTALEJO, J. R. Steady state solution of a single-server queue with linear request repeated

GOSSELIN, FRÉDÉRIC Two classes of subcritical population-size-dependent Bienaymè–Galton–Watson branching processes • gosselin@cefe.cnrs-mop.fr

GOUET, RAUL Strong convergence of proportions in a multicolor Polya urn
- rgouet@dim.uchile.cl

GRAVERSEN, S. E. and PESKIR, G. On Wald's type optimal stopping for Brownian motion

Forthcoming papers

GUERRY, M. A. Properties of calculated predictions of grade sizes and the associated integer valued vectors

GUTIERREZ, R., RICCIARDI, L. M., ROMAN, P. and TORRES, F. First-passage-time densities for time-non-homogeneous diffusion processes

HSIAU, SHOOU-REN Compound Poisson limit theorems for Markov chains
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KEBIR, Y. Laplace transform for the renewal equation

KELLA, OFFER Stochastic storage networks: stationarity and the feedforward case

KENNEDY, D. P. and KERTZ, R. P. A prophet inequality for independent random variables with finite variances

KLÜPPELBERG, C. and MIKOSCH, T. Large deviations of heavy-tailed random sums with applications to insurance and finance

KOUTRAS, M. V. and ALEXANDROU, V. A. Sooner waiting time problems in a sequence of trinomial trials

KRATZ, MARIE F. and ROOTZÉN, HOLGER On the rate of convergence for extremes of mean square differentiable stationary normal processes
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KROESE, DIRK P. Heavy traffic analysis for continuous polling models
  - kroese@math.utwente.nl

LEDOUX, JAMES Weak lumpability of general finite Markov chains and positive invariance of cones

LEE, DUAN-SHIN Analysis of a cyclic server queue with Bernoulli schedules
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LEFEBVRE, MARIO On the inverse of the first hitting time problem for bidimensional processes

LI, HAIJUN and SHAKED, MOSHE Aging first passage times of Markov processes: a matrix approach

LI, WEI, SHI, DINGHUA and CHAO, XIULI Reliability analysis of $M/G/1$ queueing systems with server breakdowns and vacations

LUND, ROBERT B. The geometric convergence rate of a Lindley random walk
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LUND, ROBERT and SMITH, WALTER A comparison of convergence rates for three models in the theory of dams

MA, CHUNSHENG A note on stochastic ordering of order statistics
  - ma_c@maths.su.oz.au

MARTIN, R. J. and WALKER, A. M. A power-law model and other models for long-range dependence

MCCORMICK, WILLIAM P. Extremes for shot noise processes with heavy tailed amplitudes

MÖHLE, MARTIN Fixation in bisexual models with variable population sizes
  - moehle@galton.uchicago.edu

NORBERG, TOMMY On the time a Markov chain spends in a lumped state
  - tommy@math.chalmers.se

O'CONNELL, NEIL Large deviations for departures from a shared buffer
  - noc@hplb.hpl.hp.com

PETAKOS, KYRIAKOS and TSAPELAS, THEOTHOSIOS Reliability analysis for systems in random environment

PHATARFOD, R. M., PRYDE, A. J. and DYTE, DAVID The linear search problem with Markov dependent requests

Forthcoming papers

PREATER, JOHN A perpetuity and the $M/M/\infty$ ranked server system
  • j.preater@keele.ac.uk
PREATER, JOHN $M/M/\infty$ transience revisited
RAUL, GOUET Strong convergence of proportions in a multicolor Polya urn
RENSHAW, ERIC and DAI, YONGLONG Regularity and symmetry results for birth-death-migration processes
RIGHTER, RHONDA Stochastic scheduling for a two machine open shop
ROBERTS, G. O., JACKA, S. D. and POLLETT, P. K. Non-explosivity of limits of conditioned birth and death processes
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  • svs@ganit.math.iitb.ernet.in
SARKAR, ANISH Continuity and convergence of the percolation function in continuum percolation
SCHRIJNER, PAULINE and VAN DOORN, ERIK A. Weak convergence of conditioned birth–death processes in discrete time
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SHAKED, MOSHE and WONG, TITYIK Stochastic comparisons of random minimums and maximums
SHAKED, MOSHE and WONG, TITYIK Stochastic orders based on ratios of Laplace transforms
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SZCZOTKA, WLADYSLAW Asymptotic stationarity of queues
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WANG, LIQUN and PÖTZELBERGER, KLAUS Boundary crossing probability for Brownian motion and general boundaries
WATKINS, JOSEPH C. Mechanical models for cell movement -– locomotion, translocation, migration
WILLIE, HELMUT A short note on single server loss systems with a superposition of inputs
WILLMOT, G. E. and LIN, XIAODONG Simplified bounds on the tails of compound distributions
WONG, TITYIK Preservation of multivariate stochastic orders under multivariate shock models

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WOODHAM, SARAH-ANNE and RICHARDS, DONALD ST P. Comparison of system reliability functions under laboratory and actual operating environments
XIA, AIHUA On the rate of Poisson process approximation to Bernoulli process
  • xia@maths.unsw.edu.au
YEH, LAM The rate of occurrence of failure

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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*.)

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