# ADVANCES IN APPLIED PROBABILITY

### INCLUDING A SECTION ON

## STOCHASTIC GEOMETRY AND STATISTICAL APPLICATIONS

### VOLUME 45

NUMBER 1

**MARCH 2013** 



EDITOR-IN-CHIEF (2005–) S. ASMUSSEN FOUNDING EDITOR (1964–1989) J. GANI PAST EDITOR-IN-CHIEF (1990–2007) C. C. HEYDE

https://doi.org/10.1017/S0001867800006285 Published online by Cambridge University Press

# ADVANCES IN APPLIED PROBABILITY

This is a companion publication to the *Journal of Applied Probability* published by the Applied Probability Trust. It contains reviews and expository papers in applied probability, as well as mathematical and scientific papers of interest to probabilists, letters to the editor and a section devoted to stochastic geometry and statistical applications (SGSA). An annual volume of up to 1200 pages is published in four issues appearing in March, June, September and December.

#### **EDITORIAL BOARD**

Editor-in-Chief Coordinating Editors

**Editors** 

S. ASMUSSEN (Aarhus University)

- O. J. BOXMA (Eindhoven University of Technology)
  P. JAGERS (Chalmers University of Technology and University of Gothenburg)
  I. MOLCHANOV SGSA (University of Bern)
- H. ALBRECHER (University of Lausanne) T. AVEN (University of Stavanger)
- N. BÄUERLE (Universität Karlsruhe)
- J. D. BIGGINS (University of Sheffield)
- J. BLANCHET (Columbia University)
- F. T. BRUSS (Université Libre de Bruxelles)
- P. CALKA SGSA (University of Rouen)
- S. N. CHIU SGSA (Hong Kong Baptist University)
- D. J. DALEY (Australian National University)
- P. A. FERRARI (University of São Paulo)
- S. FOSS (Heriot-Watt University and Sobolev Institute of Mathematics)
- P. W. GLYNN (Stanford University)
- A. V. GNEDIN (Queen Mary, University of London)
- X. P. GUO (Zhongshan University)
- O. HÄGGSTRÖM (Chalmers University of Technology)
- W. S. KENDALL SGSA (University of Warwick)
- F. C. KLEBANER (Monash University)
- S. G. KOU (Columbia University)
- A. E. KYPRIANOU (University of Bath)
- G. LAST SGSA (Universität Karlsruhe)
- H. M. MAHMOUD (The George Washington University)
- M. R. H. MANDJES (University of Amsterdam)
- T. MIKOSCH (University of Copenhagen)
- M. MÖHLE (Eberhard Karls University of Tübingen)
- J. MØLLER SGSA (Aalborg University)
- A. MÜLLER (University of Siegen)
- M. D. PENROSE SGSA (University of Bath)
- G. REINERT (University of Oxford)
- M. REITZNER SGSA (University of Osnabrück)
- L. C. G. ROGERS (University of Cambridge)
- L. RÜSCHENDORF (University of Freiburg)
- G. SAMORODNITSKY (Cornell University)
- M. SCARSINI (LUISS)
- M. SCHWEIZER (ETH, Zürich)
- J. SEGERS (Université Catholique de Louvain)
- A. L. STOLYAR (Alcatel-Lucent)
- D. STOYAN SGSA (Bergakademie Freiberg)
- P. G. TAYLOR (University of Melbourne)

#### R. VAN DER HOFSTAD (Eindhoven University of Technology)

#### **EDITORIAL OFFICE**

Executive Editor Production Editor L. J. NASH (University of Sheffield) E. TALIB (University of Sheffield)

All correspondence relating to the submission of papers should be sent to: The Executive Editor, Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK. Subscription rates and notes for contributors are to be found on the inside back cover.

# ADVANCES IN APPLIED PROBABILITY

## INCLUDING A SECTION ON

## STOCHASTIC GEOMETRY AND STATISTICAL APPLICATIONS

VOLUME 45 2013



EDITOR-IN-CHIEF (2005–) S. ASMUSSEN FOUNDING EDITOR (1964–1989) J. GANI PAST EDITOR-IN-CHIEF (1990–2007) C. C. HEYDE

https://doi.org/10.1017/S0001867800006285 Published online by Cambridge University Press

#### Published by the Applied Probability Trust

© 2013 ISSN 0001–8678 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 corresponding processing and royalty fees (see http://www.copyright.com) are paid directly to CCC, 222 Rosewood Drive, Danvers, MA 01923, USA. 0001–8678/13