# JOURNAL OF APPLIED PROBABILITY

VOLUME 36

NUMBER 2

**JUNE 1999** 



EDITOR-IN-CHIEF C. C. HEYDE FOUNDING EDITOR (1964–1989) J. GANI

# JOURNAL OF APPLIED PROBABILITY

This is an international journal published by the Applied Probability Trust in association with the London Mathematical Society; it contains research papers and notes on applications of probability theory to the biological, physical, social and technological sciences. An annual volume of approximately 1100 pages is published in four issues appearing in March, June, September and December.

## **EDITORIAL BOARD**

**Editor-in-Chief** 

C. C. HEYDE (Columbia University and Australian

National University)

**Coordinating Editors** 

N. H. BINGHAM (University of London)

M. F. NEUTS (University of Arizona)

**EDITORS** 

R. J. ADLER (Technion, Haifa)

A. J. BADDELEY (University of Western Australia)

A. D. BARBOUR (University of Zurich)

P. BRÉMAUD (Ecole Polytechnique, Palaiseau)

C. CANNINGS (University of Sheffield)

E. ÇINLAR (Princeton University)

P. J. DONNELLY (University of Oxford)

P. EMBRECHTS (ETH, Zurich)

A. HORDIJK (University of Leiden)

S. JANSON (Uppsala University)

I. KARATZAS (Columbia University)

D. C. KENDALL (Hairowitz of Combaile

D. G. KENDALL (University of Cambridge)

G. KERSTING (University of Frankfurt)

J. F. C. KINGMAN (University of Bristol)

C. M. NEWMAN (Courant Institute, New York)

K. R. PARTHASARATHY (Indian Statistical Institute,

New Delhi)

S. I. RESNICK (Cornell University)

R. L. SMITH (University of North Carolina)

J. L. TEUGELS (Catholic University, Louvain)

D. VERE-JONES (University of Wellington)

W. WHITT (AT&T Laboratories, Florham Park, NJ)

P. WHITTLE (University of Cambridge)

### **EDITORIAL OFFICE**

Executive Editor Technical Editor LINDA J. NASH (University of Sheffield) MARIA L. KELLY (University of Sheffield)

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

### **ROLLO DAVIDSON TRUST**

The Trustees of the Rollo Davidson Trust give notice that they have awarded Rollo Davidson Prizes for 1999 to Raphael Cerf (Université Paris-Sud), for his work on geometrical probability and the large deviation theory of percolation in three dimensions, and Gareth Roberts (Lancaster), for his work on the theoretical properties of simulation procedures, including Markov chain Monte Carlo, important in the Bayesian paradigm in statistics.