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INTRODUCTION

The Fifth Conference on Stochastic Processes and Their Applications, sponsored by the Committee for Conferences on Stochastic Processes and co-sponsored and organized by the Department of Mathematics, University of Maryland, was held on the University of Maryland campus (College Park, Maryland) from 9-13 June 1975.

Similar in format to the previous conferences in the series, held at University of Rochester, U.S.A. (1971), University of Louvain, Belgium (1972), University of Sheffield, England (1973), York University, Canada (1974), this conference featured invited papers on current research on various aspects of stochastic processes and their applications, and review papers in these areas. In addition, daily sessions for contributed papers were held.

The intention of this conference was to promote the knowledge and use of stochastic processes in applications, by bringing together experts in the theory of stochastic processes and those who use stochastic techniques in modelling real world situations.

About 120 applied probabilists from 13 countries from North America and Europe, as well as from India, Iran and Israel, attended the meeting. There were 18 invited papers, and 41 contributed papers. On 12 June, the Symposium on Statistical Techniques was held to exchange views on a broad range of subjects on the relationship of statistics and stochastic processes.

Local Organizing Committee: R. Syski, G. Yang (Statistics Group, Mathematics Department, University of Maryland).


The small size of the conference, attended by participants actively engaged in research and application of stochastic processes, resulted in a friendly atmosphere and rewarding discussions. The facilities of the Adult Education Center, the Conference headquarters, provided under one roof meeting-rooms, meals and lodging, contributing to the wellbeing and enjoyment of the participants.

It was announced that the next conference will be held in Technion, Haifa, Israel, with Professors B. Epstein and M. Rubinovitch as organizers, during June 1976.
The following abstracts of talks given at the 5th Conference are subdivided under two main headings: I—Invited research and review papers, and II—Contributed papers. Within each category, the abstracts are grouped under topic sessions, in the order in which the sessions were held. In a case of a joint paper, the name of the author who read the paper is starred.