

## FORTHCOMING PAPERS

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- ADLER, R. J. and PYKE, R.** Scanning Brownian processes
- ALM, SVEN ERICK** On the distributions of scan statistics of a two-dimensional Poisson process
- ALTMAN, EITAN and HORDIJK, ARIE** Applications of Borovkov's renovation theory to non-stationary stochastic recursive sequences and their control
- APPEL, MARTIN J. B. and RUSSO, RALPH P.** The minimum vertex degree of a graph on uniform points in  $[0,1]^d$
- APPEL, MARTIN J. B. and RUSSO, RALPH P.** The maximum vertex degree of a graph on uniform points in  $[0,1]^d$
- BALL, FRANK** Empirical clustering of bursts of openings in Markov and semi-Markov models of single channel gating incorporating time interval omissions
- BALL, FRANK and DAVIES, SUE** Clustering of bursts of openings in Markov and semi-Markov models of single channel gating
- BALL, FRANK, MILNE, ROBIN K., TAME, IAN D., and YEO, GEOFFREY F.** Superposition of interacting aggregated continuous-time Markov chains
- BEDFORD, T and VAN DEN BERG, J.** A remark on the Van Lieshout and Baddeley  $J$  function for point processes
- BROCKWELL, P. J. and WILLIAMS, R. J.** On the existence and application of continuous-time threshold autoregressions of order two
- ČEKANA VIČIUS, V.** Asymptotic expansions in the exponent: a compound Poisson approach • [Vydas.Ceknavicius@maf.vu.lt](mailto:Vydas.Ceknavicius@maf.vu.lt)
- CHEN, YIPING and SINGPURWALLA, NOZER** Unification of software reliability models by self-exciting point processes
- CHESNEY, MARC, JEANBLANC-PICQUÉ, MONIQUE and YOR, MARC** Brownian excursions and Parisian options
- COWAN, RICHARD** Shapes of rectangular prisms after repeated random division
- CRAMER, M.** Stochastic analysis of 'simultaneous merge-sort'
- D'SOUZA, J. C. and HAMBLY, B. M.** On the survival probability of a branching process in a random environment
- DESHPANDE, J. V. and KARIA, S. R.** Bounds for the joint survival function and crude survival functions within coherent system framework

- FEIGIN, PAUL D. and RESNICK, SIDNEY I.** Linear programming estimators and bootstrapping for heavy tailed phenomena
- FUH, C. D.** Corrected diffusion approximations for ruin probabilities in Markov random walk • [stcheng@ccvax.sinica.edu.tw](mailto:stcheng@ccvax.sinica.edu.tw)
- GAIL, H. R., HANTLER, S. L. and TAYLOR, B. A.**  $M/G/1$  and  $G/M/1$  type Markov chains with multiple boundary levels
- HANIN, L. G., RACHEV, S. T., TSODIKOV, A. D., and YAKOVLEV, A. YU.** A stochastic model of carcinogenesis and tumor size at detection
- HUANG, D.** Stochastic FM models and non-linear time series analysis
- ISTAS, J. and LAREDO, C.** Estimating functionals of a stochastic process
- KIJIMA, M., NAIR, M. G., POLLETT, P. K., and VAN DOORN, E. A.** Limiting conditional distributions for birth–death processes
- KLEBANOV, LEV B. and RACHEV, SVETLOZAR T.** Computer tomography and quantum mechanics
- LATOURE, ALAIN** The multivariate GINAR( $p$ ) process
- LEDOUX, JAMES and RUBINO, GERARDO** Simple formulas for counting processes in reliability models
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- LIM, WEI SHI** A rendezvous-evasion game on discrete locations with joint randomization
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- STEFANOV, VALERI T. and YEO, GEOFFREY F.** Explicit asymptotic results for open times in ion channel models
- SUN, FENGZHU and WATERMAN, MICHAEL S.** Single chromosome amplification and branching processes

*Forthcoming papers*

**TRUFFET, LAURENT** Near complete decomposability: bounding the error by stochastic comparison method

**WANG, CHIA-LI** Light traffic approximations for regenerative queueing processes

**WEIL, WOLFGANG** On the mean shape of particle processes

**ZHANG, HANQIN** Strong approximations of irreducible closed queueing networks

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