

ADVANCES IN APPLIED PROBABILITY

INCLUDING A SECTION ON
STOCHASTIC GEOMETRY AND
STATISTICAL APPLICATIONS

VOLUME 31

NUMBER 1

MARCH 1999



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

Advances in Applied Probability

This is a companion publication to the *Journal of Applied Probability* published by the Applied Probability Trust. It contains review 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 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)
W. S. KENDALL SGSA (University of Warwick)
M. F. NEUTS (University of Arizona)

Editors

R. J. ADLER (Technion, Haifa)
R. AMBARTZUMIAN SGSA (Armenian Academy of
Sciences)
A. J. BADDELEY SGSA (University of Western Australia)
A. D. BARBOUR (University of Zurich)
P. BREMAUD (Ecole Polytechnic, Palaiseau)
C. CANNINGS (University of Sheffield)
E. ÇINLAR (Princeton University)
R. COWAN SGSA (University of Sydney)
P. J. DONNELLY (University of Oxford)
P. EMBRECHTS (ETH, Zurich)
A. HORDIJK (University of Leiden)
S. JANSON (Uppsala University)
I. KARATZAS (Columbia University)
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)
D. STOYAN SGSA (Bergakademie Freiberg)
J. L. TEUGELS (Catholic University, Louvain)
E. B. VEDEL JENSEN SGSA (University of Aarhus)
D. VERE-JONES SGSA (University of Wellington)
R. A. VITALE SGSA (University of Connecticut)
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.

ADVANCES IN APPLIED PROBABILITY

INCLUDING A SECTION ON

STOCHASTIC GEOMETRY AND
STATISTICAL APPLICATIONS

VOLUME 31 1999



EDITOR-IN-CHIEF **C.C. HEYDE**

FOUNDING EDITOR (1964-1989) **J. GANI**

Published by the **Applied Probability Trust**
© 1999 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 base fee of \$00.70 per copy, plus .20 per page is paid directly to CCC, 222 Rosewood Drive, Danvers, MA 01923, USA. 0001-8678/99 \$00.70 + .20.