APPLIED PROBABILITY TRUST PRIZES 2015

The Trustees of the Applied Probability Trust (APT) have much pleasure in announcing the names of the APT Prize winners for 2015. We offer them our warmest congratulations, and look forward to their pursuing further studies and eventually careers in probability, statistics and their applications.

June 2016

DARYL DALEY for the APT Trustees

The following prize awards for undergraduate and postgraduate achievement in 2015 were funded by the Applied Probability Trust.
University of Adelaide (Applied Probability Trust Prize)
Australian National University (Applied Probability Trust Prize) Jinn-Yih Chua
University of California, Santa Barbara (Abraham Wald Prize) Not yet announced
University of Cambridge (Bartlett Prize)
CWI, Amsterdam (Applied Probability Trust Prize) Alessandro Zocca
Imperial College, London (Hyman Levy Prize)
University of Kentucky (R. L. Anderson Prize) Rebecca Crouch and Shihong Zhu
University of Manchester (M. S. Bartlett Prize) Lily Hallett
University of Melbourne (Norma McArthur Prize)
University of Newcastle, New South Wales (Applied Probability Trust
Statistics Prize) Linda Eitelberg
The Open University (George Barnard Prize) Philip White
University of Sheffield (Sir Edward Collingwood Prize)
and Abigail Verschueren
University of Sydney (Applied Probability Trust Prize)
University of Waterloo (George Barnard Prize)
University of Western Australia
Richard Tweedie Memorial Applied Probability Trust Prize
Abraham Wald Prize
University of Wollongong
(William Sealy Gosset Prize) Bradley Wakefield
(Applied Probability Trust Prize)

ROLLO DAVIDSON TRUST

The Trustees of the Rollo Davidson Trust give notice that they have awarded the Rollo Davidson Prize for 2016 jointly to

Omer Angel (University of British Columbia) for his many contributions to stochastic geometry and in particular to random maps and triangulations, **Jean-Christophe Mourrat** (ENS Lyon) for significant new results in stochastic homogenization and in singular stochastic partial differential equations and associated scaling limits, and **Hendrik Weber** (University of Warwick) for a series of significant new results in the theory of singular stochastic partial differential equations and associated scaling limits.

Further details of the Rollo Davidson Trust may be found at http://www.statslab.cam.ac.uk/Rollo/

Subscription rates

Subscription rates for volume **53** (2016) of *Journal of Applied Probability (JAP)* are as follows (post free and online access at http://journals.cambridge.org/jpr). For libraries and institutions: US\$344.00, £222.00 (online only); US\$378.00, £244.00 (online & print). For individuals, US\$130.00, £84.00 (online & print). The subscription rates for volume **48** (2016) of *Advances in Applied Probability*, the companion publication, are the same; for individual subscribers that order both journals at the same time, the combined price is discounted by 10%. Please send all subscription renewals and enquiries to: subscriptions_newyork@cambridge.org in the Americas and journals@cambridge.org for the Rest of the World.

Notes for contributors

A submission to Applied Probability is considered as a submission to either *Journal of Applied Probability* (JAP) or *Advances in Applied Probability* (AAP). Longer papers are typically published in AAP, but the assignation of papers between the two journals is made by the Editor-in-Chief on an issue-by-issue basis. Short communications and letters specifically relating to papers appearing in either JAP or AAP are published in JAP.

Papers submitted to the Applied Probability journals are considered on the understanding that they have not been published previously and are not under consideration by another publication. Accepted papers will not be published elsewhere without the written permission of the Trust. Submitted papers should be in English. It is the author's responsibility to ensure an acceptable standard of language, and a paper failing to meet this requirement may go back to the author for rewriting before being sent out for review.

Papers should include: (i) a **short abstract** of 4–10 lines giving a non-mathematical description of the subject matter and results; (ii) a list of **keywords** detailing the contents; and (iii) a list of **classifications**, using the 2010 Mathematics Subject Classification scheme (http://www.ams.org/msc/). Letters to the Editor need not include these. To assist authors in writing papers in the Applied Probability style, they may use the Last class file aptpub.cls, available from http://www.appliedprobability.org/. Use of this class file is not a condition of submission, but will considerably increase the speed at which papers are processed.

Papers should be submitted as portable document format (PDF) files, not exceeding 1 Mb, to the email address **submissions_japaap@sheffield.ac.uk**. All submissions will be acknowledged on receipt.

Copyright

The copyright of all published papers is vested in the Applied Probability Trust. When a paper is accepted for publication, the Trust asks the authors to assign copyright by signing a form in which the terms of copyright are listed. Failure to do this promptly may delay or prevent publication.

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. 0021–9002/16

PRINTED IN THE UK AT BELL AND BAIN LTD



Volume 53 Number 2

Research Papers

- 315 SERVET MARTÍNEZ. A stationary distribution associated to a set of laws whose initial states are grouped into classes. An application in genomics
- 327 YANQING HU. Generalized Efron's biased coin design and its theoretical properties
- 341 ERIK EKSTRÖM AND MARTIN VANNESTÅL. Momentum liquidation under partial information
- 360 NAYEREH BAGHERI KHOOLENJANI AND MOHAMMAD HOSSEIN ALAMATSAZ. Extension of de Bruijn's identity to dependent non-Gaussian noise channels
- 369 E. D. ANDJEL AND L. F. GRAY. Extreme paths in oriented two-dimensional percolation
- 381 GABRIEL BERZUNZA AND JUAN CARLOS PARDO. Asymptotic behaviour near extinction of continuous-state branching processes
- 392 J. JAKUBOWSKI AND A. PYTEL. The Markov consistency of Archimedean survival processes
- 410 GARETH O. ROBERTS AND JEFFREY S. ROSENTHAL. Complexity bounds for Markov chain Monte Carlo via diffusion limits
- 421 RAMTIN PEDARSANI AND JEAN WALRAND. Stability of multiclass queueing networks under longest-queue and longest-dominating-queue scheduling
- 434 CHEN CHEN AND HOSAM MAHMOUD. Degrees in random self-similar bipolar networks
- 448 M. GANNON, E. PECHERSKY, Y. SUHOV AND A. YAMBARTSEV. Random walks in a queueing network environment
- 463 KATJA GABRYSCH. Convergence of directed random graphs to the Poisson-weighted infinite tree
- 475 MARIA DEIJFEN AND NINA GANTERT. Routeing on trees
- 489 PETER NEAL. A household SIR epidemic model incorporating time of day effects
- 502 RYOUTA KOZAKAI, AKINOBU SHIMIZU AND MORIHIRO NOTOHARA. Convergence to the structured coalescent process
- 518 J. MALMROS, F. LILJEROS AND T. BRITTON. Respondent-driven sampling and an unusual epidemic
- 531 JE GUK KIM. Optimal importance sampling for the Laplace transform of exponential Brownian functionals
- 543 JAMES C. FU AND TUNG-LUNG WU. Boundary crossing probabilities for high-dimensional Brownian motion
- 554 MI CHEN AND KAM CHUEN YUEN. Optimal dividend and reinsurance in the presence of two reinsurers
- 572 ERIK J. BAURDOUX, JUAN CARLOS PARDO, JOSÉ LUIS PÉREZ, AND JEAN-FRANÇOIS RENAUD. Gerber–Shiu distribution at Parisian ruin for Lévy insurance risk processes

Short Communications

- 585 SERGIO I. LÓPEZ. Convergence of tandem Brownian queues
- 593 MAGDA PELIGRAD AND SERGEY UTEV. On the invariance principle for reversible Markov chains
- 600 JEVGENIJS IVANOVS. Sparre Andersen identity and the last passage time
- 606 JOSEBA DALMAU. Distribution of the quasispecies for a Galton–Watson process on the sharp peak landscape
- 614 K. B. ATHREYA AND H.-J. SCHUH. A Galton-Watson process with a threshold
- 622 EMMANUELLE ANCEAUME, YANN BUSNEL, ERNST SCHULTE-GEERS AND BRUNO SERICOLA. Optimization results for a generalized coupon collector problem
- 630 EVE D. LATHROP, ISAAC H. GOLDSTEIN AND YUNG-PIN CHEN. A note on a generalized Ehrenfest urn model: another look at the mean transition times

Published by the **Applied Probability Trust**Full text available at **Cambridge Journals Online**Copyright © **Applied Probability Trust** 2016
ISSN 0021–9002

