

## 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 assignment 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 Accepted papers will not be published elsewhere without the written permission of the Trust.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 L<sup>A</sup>T<sub>E</sub>X 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 electronically through ScholarOne at <https://mc.manuscriptcentral.com/apjournals>. 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. 0001–8678/19

PRINTED IN GREAT BRITAIN BY BELL & BAIN LTD



MIX  
Paper from  
responsible sources  
FSC® C007785

Volume 53 Number 2

*Original Articles*

- 301 XIN GUO, AIKO KURUSHIMA, ALEXEY PIUNOVSKIY AND YI ZHANG. On gradual-impulse control of continuous-time Markov decision processes with exponential utility
- 335 CHRISTIAN MEIER, LINGFEI LI AND GONGQIU ZHANG. Markov chain approximation of one-dimensional sticky diffusions
- 370 YUGUANG IPSEN, ROSS A. MALLER AND SOUDABEH SHEMEHSAVAR. A generalised Dickman distribution and the number of species in a negative binomial process model
- 400 LUIS H. R. ALVAREZ E. AND SÖREN CHRISTENSEN. A class of solvable multidimensional stopping problems in the presence of Knightian uncertainty
- 425 MATHIEU ROSENBAUM AND MEHDI TOMAS. From microscopic price dynamics to multidimensional rough volatility models
- 463 CHIA-LI WANG AND RONALD W. WOLFF. Kelly and Jackson networks with interchangeable, cooperative servers
- 484 CLAUDE LEFÈVRE AND MATTHIEU SIMON. Ruin problems for epidemic insurance
- 510 QUENTIN LE GALL, BARTŁOMIEJ BŁASZCZYSZYN, ÉLIE CALI AND TAOUFIK EN-NAJJARY. Continuum line-of-sight percolation on Poisson–Voronoi tessellations
- 537 ROMAIN ABRAHAM AND JEAN-FRANÇOIS DELMAS. Exact simulation of the genealogical tree for a stationary branching population and application to the asymptotics of its total length
- 575 KONSTANTINOS KARATAPANIS. One-dimensional system arising in stochastic gradient descent

