

NEW FRONTIERS IN APPLIED PROBABILITY

A Festschrift for
SØREN ASMUSSEN

Edited by
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and TOMASZ ROLSKI

This Festschrift for Professor Søren Asmussen, published on the occasion of his 65th birthday, celebrates his lifelong achievements in applied probability. A biographical preface is followed by a complete bibliography of Søren's publications to date, which demonstrates his major contributions to the theory of heavy tails, rare event asymptotics and related simulation methods, matrix-geometric modelling, branching processes, Markov processes, and regeneration. Twenty-eight contributions presented by Søren's colleagues reflect these wide-ranging themes.

The Applied Probability Trust is a non-profit-making organisation established in 1963 with the object of advancing research and publication in probability and, more generally, mathematics. Since 1964, it has published *Journal of Applied Probability*, one of the first journals devoted entirely to probability theory and its applications. *Advances in Applied Probability* was first published in 1969; it contains longer research and review papers and a separate section devoted to Stochastic Geometry and Statistical Applications.



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