

INSTRUCTIONS FOR CONTRIBUTORS

CONTRIBUTIONS. Contributions are welcomed from all countries and must be written in English. Cambridge recommends that authors have their manuscripts checked by an English language native speaker before submission; this will ensure that submissions are judged at peer review exclusively on academic merit. We list a number of third-party services specializing in language editing and / or translation, and suggest that authors contact as appropriate. Use of any of these services is voluntary, and at the author's own expense.

MANUSCRIPTS. Please note - we are no longer accepting submissions via email.

All submissions to the journal should be made electronically through ScholarOne Manuscripts at: <https://mc.manuscriptcentral.com/probengsci>. If visiting the site for the first time, users must create a new account by clicking on 'register here'. Once logged in, authors should click on the 'Author Center' from which point a new submission can be submitted, with step-by-step instructions provided. When your submission is complete you will receive an email confirmation.

Submitted manuscripts are first sent to the Editor who will determine the suitability of the paper for the journal. The Editor is authorized to render an immediate 'reject' decision on manuscripts without review should they deem them unsuitable or inappropriate.

After a submission is approved, a peer review process will be initiated. Manuscripts are accepted for review with the understanding that the same work has not been and will not be published, nor is presently submitted elsewhere. While under editorial review, it is the responsibility of the author to keep the Editor informed about submissions, publication plans, and actual publication of related research or abstracts thereof in other outlets, including journals, review publications, journals in other disciplines, conference proceedings, and published dissertations. It is also understood that all persons listed as authors have given their approval for the submission of the paper and that any person cited as a source of personal communication has given his/her approval for such citation; written authorization may be required at the Editor's discretion. An author is required to obtain written permission for material for which he/she does *not* own copyright.

After an editorial decision is made, an email containing the comments from the reviewers and the Editor will be sent to the author. The decision email is also accessible at the 'Author Center' of the online system.

Authors submitting their work in LaTeX should upload a single PDF document for the peer review process. If your paper has been (conditionally) accepted you will be asked to upload your LaTeX source file along with individual figure files and a PDF of the final version of your manuscript for production purposes.

In case of any difficulties submitting your work through ScholarOne please contact sbloor@cambridge.org.

MANUSCRIPT ORDER. Manuscripts submitted in LaTeX should be arranged as follows (starred items are optional):

- | | |
|--|------------------|
| 1. Abstract | 4. Notes* |
| 2. Text (with tables, figures and captions embedded) | 5. References |
| 3. Acknowledgements* | 6. Appendix(es)* |

Manuscripts submitted in Word should be arranged as follows (starred items are optional):

- | | |
|----------------------|---------------------------|
| 1. Abstract | 5. References |
| 2. Text | 6. Appendix(es)* |
| 3. Acknowledgements* | 7. Tables with titles* |
| 4. Notes* | 8. Figures with captions* |

PREPARATION OF MANUSCRIPT. Manuscript pages should be numbered consecutively. All papers must include an abstract of 100 words or less.

EQUATIONS. All equations must be typewritten and numbered. Equation numbers should appear in parentheses in the right-hand margin. Text references to equations take the following form: "For

a further discussion of this material, see Eq. (3.2)". All superscripts and subscripts in equations must be clearly typed above and below the line, respectively. End of proof signposts should appear as such: ■.

TABLES AND FIGURES. Tables and figures should be numbered consecutively and cited in numerical order in the text. For users of Word, table and figure titles/captions should be included at the end of the manuscript after the references. All tables must have titles and all figures must have captions. All tables and figures must have at least one text reference that takes the following form: "For a different view of this matter see Table 1 and Figure 3." Tables may have footnotes that follow directly after the body of the table. Table source notes should follow table footnotes.

Figures must be submitted "ready for reproduction." Authors are asked to submit figures in electronic form, preferably TIFF (line drawings at least 600 dpi, grey scale at least 300 dpi) or EPS (with fonts embedded) format. Figures should remain legible at a 50% reduction, and letters within a word should not touch one another. Labels on the figures should correspond to text notation as to italic or roman typeface, and superscripts and subscripts should be in superior and inferior positions.

COLOR FIGURES. If you request color figures in the printed version, you will be contacted by CCC-Rightlink who are acting on our behalf to collect Author Charges. Please follow their instructions in order to avoid any delay in the publication of your article.

FOOTNOTES. When more than a simple reference citation is needed, notes may be used. In general, however, they should be avoided.

REFERENCES AND TEXT CITATIONS. Complete bibliographic information should be given in the Reference section where references are to be listed alphabetically. The first reference that appears in the alphabetical list should be numbered "1" and subsequent references should be numbered accordingly. All references must be cited in the text. Use the author's last name and the reference number in brackets. For three authors, give all names at the first citation; subsequently use first author and "et al." Below are examples of both text citations and a sample reference list.

Smith and Wollensky [4] have ascertained that the stress factor on metal parts varies with the amount of heavy metal ions included in such metal composition. According to Bishop et al. [1], this variance takes on an exponential factor not unlike that shown in the Mathew's Variable Rate Differential (see Mathew [3, p. 110]). Wing stress tests conducted by the Max Einschuss Laboratory [2] have verified such findings.

References

1. Bishop, A.H., Brown, I.B., & Baker, Z.T. (1978). A review of the limits of stressography. *International Journal of Metal Stress* 61: 455-497.
2. Einschuss, M. (1987). *Laboratory results: 1978-1986*. New York: Cambridge University Press.
3. Mathew, P.B. (1982). A new view on metal stress: The eigenordnung. In P.J. Tucker & S.M. Leder (eds.), *A collection of new wave engineering*. Peabody, MA: Autumn-Orange Press, pp. 104-112.
4. Smith, T.D. & Wollensky, A.R. (1987). *Certain new factors in metal stress research*. Unpublished doctoral dissertation, University of Nevada, Las Vegas. (Available on request from A.R. Wollensky, 724 Cameron Drive, Cleveland, OH 44202.)

Journal names must not be abbreviated.

For general stylistic questions, *The Chicago Manual of Style* (14th edition) should be used.

COPYEDITING AND PROOFREADING. The publisher reserves the right to copyedit all articles accepted for publication. Authors will be asked to review proofs of their articles to correct any typographical or technical errors.

OFFPRINTS. No paper offprints will be supplied. Each author will have access to electronic offprints in PDF form.

COPYRIGHT ASSIGNMENT. Authors will be required to transfer their copyright, on certain conditions, to Cambridge University Press.

PROBABILITY in the Engineering and Informational Sciences

Volume 31 2017 Number 2

CONTENTS

<i>Pricing Vulnerable American Put Options Under Jump–Diffusion Processes</i> Guanying Wang, Xingchun Wang and Zhongyi Liu	121
<i>A Two-Class Retrial System with Coupled Orbit Queues</i> Ioannis Dimitriou	139
<i>The Asymptotic Degree Distributions of Random Fast Growth Models for Treelike Networks</i> Qunqiang Feng and Zhishui Hu	180
<i>The Analytic Approach for the Stochastic Projection of the Public Pension Fund</i> Hyungsu Kim, Geonwoo Kim and Sungchul Lee	196
<i>Recursive Backward Scheme for the Solution of a BSDE with a Non Lipschitz Generator</i> Paola Tardelli	207
<i>Multiple Server Preemptive Scheduling with Impatience</i> Yang Cao	226
<i>On the Identification and Mitigation of Weaknesses in the Knowledge Gradient Policy for Multi-Armed Bandits</i> James Edwards, Paul Fearnhead and Kevin Glazebrook	239

Cambridge Core

For further information about this journal please
go to the journal website at:
cambridge.org/pes

CAMBRIDGE
UNIVERSITY PRESS