

JOURNAL OF APPLIED PROBABILITY

VOLUME 46

NUMBER 3

SEPTEMBER 2009



EDITOR-IN-CHIEF **S. ASMUSSEN**

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

PAST EDITOR-IN-CHIEF (1990–2007) **C. C. HEYDE**

JOURNAL OF APPLIED PROBABILITY

This is an international journal published by the Applied Probability Trust in association with the London Mathematical Society; it contains research papers and notes on applications of probability theory to the biological, physical, social and technological sciences. An annual volume of up to 1200 pages is published in four issues appearing in March, June, September and December.

EDITORIAL BOARD

Editor-in-Chief

S. ASMUSSEN (Aarhus Universitet)

Coordinating Editors

N. H. BINGHAM (Imperial College London)

P. JAGERS (Chalmers University of Technology and
Göteborgs Universitet)

Editors

H. ALBRECHER (University of Lausanne)

T. AVEN (University of Stavanger)

F. BACCELLI (ENS, Paris)

J. D. BIGGINS (University of Sheffield)

J. BLANCHET (Columbia University)

D. J. DALEY (Australian National University)

P. A. FERRARI (University of São Paulo)

S. FOSS (Heriot-Watt University and Sobolev Institute
of Mathematics)

P. W. GLYNN (Stanford University)

A. V. GNEDIN (Utrecht University)

O. HÄGGSTRÖM (Chalmers University of Technology)

F. C. KLEBANER (Monash University)

S. G. KOU (Columbia University)

A. E. KYPRIANOU (University of Bath)

T. MIKOSCH (Københavns Universitet)

A. MÜLLER (University of Siegen)

L. C. G. ROGERS (University of Cambridge)

G. SAMORODNITSKY (Cornell University)

M. SCARSINI (LUISS)

M. SCHWEIZER (ETH, Zürich)

A. L. STOLYAR (Alcatel-Lucent)

P. G. TAYLOR (University of Melbourne)

R. VAN DER HOFSTAD (Technische Universiteit Eindhoven)

R. R. WEBER (University of Cambridge)

EDITORIAL OFFICE

Executive Editor

L. J. NASH (University of Sheffield)

Production Editor

E. TALIB (University of Sheffield)

All correspondence relating to the submission of papers should be sent to: The Executive Editor, Applied Probability, School of Mathematics and Statistics, University of Sheffield, Sheffield S3 7RH, UK. Subscription rates and notes for contributors are to be found on the inside back cover.