

# JOURNAL OF APPLIED PROBABILITY

---

VOLUME 51

NUMBER 4

DECEMBER 2014



EDITOR-IN-CHIEF (2005–) **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; 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 University)

### *Coordinating Editors*

O. J. BOXMA (Eindhoven University of Technology)

P. JAGERS (Chalmers University of Technology and University of Gothenburg)

R. VAN DER HOFSTAD (Eindhoven University of Technology)

### *Editors*

H. ALBRECHER (University of Lausanne)

T. AVEN (University of Stavanger)

F. BACCELLI (ENS, Paris)

N. BÄUERLE (Universität Karlsruhe)

J. D. BIGGINS (University of Sheffield)

J. BLANCHET (Columbia University)

F. T. BRUSS (Université Libre de Bruxelles)

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 (Queen Mary, University of  
London)

X. P. GUO (Sun Yat-sen University)

O. HÄGGSTRÖM (Chalmers University of  
Technology)

F. C. KLEBANER (Monash University)

S. G. KOU (National University of Singapore)

A. E. KYPRIANOU (University of Bath)

H. M. MAHMOUD (The George Washington  
University)

M. R. H. MANDJES (University of Amsterdam)

T. MIKOSCH (University of Copenhagen)

M. MÖHLE (Eberhard Karls University of  
Tübingen)

A. MÜLLER (University of Siegen)

Z. PALMOWSKI (University of Wrocław)

G. REINERT (University of Oxford)

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

L. RÜSCHENDORF (University of Freiburg)

F. J. SAMANIEGO (University of California, Davis)

G. SAMORODNITSKY (Cornell University)

M. SCARSINI (LUISS)

M. SCHWEIZER (ETH, Zürich)

J. SEGERS (Université Catholique de Louvain)

A. L. STOLYAR (Lehigh University)

P. G. TAYLOR (University of Melbourne)

## EDITORIAL OFFICE

### *Executive Editor*

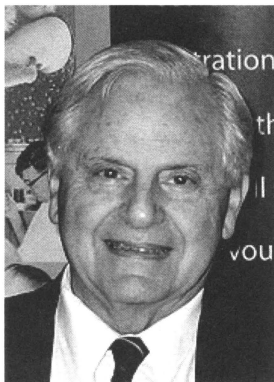
E. TALIB (University of Sheffield)

### *Production Editor*

J. CHAPPELL (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.

## JOE GANI, 90 YEARS



*Joe Gani*

December 15, 2014 marks Joe Gani's 90th birthday. In April this year the Applied Probability Trust, in conjunction with The University of Sheffield, hosted three lectures to mark fifty years of publication of the *Journal of Applied Probability* and, in December, a jubilee volume (JAP 51A) of papers will appear. These activities bear witness to the lasting impact of Joe Gani's initiatives in the early 1960s, when he played the major role in establishing the Applied Probability Trust as a means of facilitating publication of research papers in applied probability.

As Sir John Kingman noted in his jubilee lecture, few journals have been steered by the same individual for a period of fifty years. As Editor of the *Journal of Applied Probability* and *Advances in Applied Probability* for three decades, Joe initially took a hands on role in shaping and caring for these journals. Later, Chris Heyde took over, and then Søren Asmussen became Editor. However, Joe maintained a keen eye on the progress of both journals and of their sister Applied Probability Trust publications, *The Mathematical Scientist* and *Mathematical Spectrum*. We Trustees know how much this seemingly simple publication enterprise owes to its founder at all of the editorial, management, and strategic levels. Key to these endeavours is a determination to care for the people in his community, whether they be colleagues, writers, or employees.

Joe has been an academic leader, building departments, encouraging others, and showing the way forward, in the United Kingdom, USA, and Australia. From these bases, he has travelled much more of the world to encourage and cajole others in the world of international science.

Canberra has now been home for Joe since 1991. He also lived there for seven years from 1974 as head of CSIRO's Division of Mathematics and Statistics, and before that at the Australian National University in 1951 and 1961–64 as a research student, fellow, and senior fellow. It was appropriate, then, that a score of his some-time colleagues from the broader mathematical and statistical community marked this anticipated birthday at lunch in September at ANU's University House, his first Canberra 'home'.

Joe continues to edit *The Mathematical Scientist*, as he has since its inception in his days with CSIRO. His contribution to JAP 51A and continued collaboration with others on like-minded essays illustrating the power of applied mathematics testify to his belief in the role of mathematics in helping us to understand diverse aspects of the world around us.

As Trustees of the Applied Probability Trust, it is a pleasure and an honour to send Joe our warmest greetings for his birthday and to extend our heartfelt thanks for all that he has done for the Trust, the journals, and the applied probability community in general.

Aarhus University  
The University of Melbourne  
Stanford University  
University of Cambridge  
The University of Melbourne  
November 2014

SØREN ASMUSSEN  
DARYL J. DALEY  
PETER W. GLYNN  
FRANK KELLY  
PETER G. TAYLOR