Selected Proceedings of the
Sheffield Symposium on Applied Probability

edited by
I. V. Basawa & R. L. Taylor

Proceedings of the Symposium on Applied Probability, Sheffield, August 1989. The purpose of the Sheffield Symposium on Applied Probability was to focus attention on some of the prominent directions in applied probability. This volume contains several major papers covering models in epidemiology, genetics, random fields, branching processes, random walks, directed polymers and evolution time-scales. The reader will find a broad array of interesting problems discussed in the eighteen technical articles included in this volume.

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Some aspects of the Sheffield Symposium *by I. V. Basawa & R. L. Taylor;* Some remarks on recent developments in applied probability *by J. Gani;* The promotion and development of applied probability: A note on the contributions of Joe Gani *by C. C. Heyde;* Applications of random walks on finite graphs *by D. Aldous;* Analysis of infections disease data from a sample of households *by N. G. Becker;* On directed polymers in a random environment *by E. Bolthausen;* A look at perturbation approximations for epidemics *by H. E. Daniels;* A central limit theorem for evolving random fields *by P. E. Greenwood & M. Ossiander;* The two-locus ancestral graph *by R. C. Griffiths;* When did Joe's great...grandfather live? Or: On the time scale of evolution *by P. Jagers, O. Nerman, & Z. Taib;* Point processes and inference for rainfall fields *by M. J. Phelan;* A construction for processes with history-dependent transition intensities *by P. Whittle;* Accumulation points of a particular normalized random walk *by A. Adler;* Uniform convergence of martingales in the one-dimensional branching random walk *by J. D. Biggins;* An urn model and the coalescent in neutral infinite-alleles genetic processes *by D. Branson;* The genealogy of patterns of ESS's *by C. Cannings & G. T. Vickers;* Extinction probabilities of branching processes in random environments *by D. R. Grey & L. Zhunwei;* Measure-valued processes: Techniques and applications *by K. J. Hochberg;* Saddlepoint approximations in the case of intractable cumulant generating functions *by J. E. Kolassa;* U-statistics and double stable integrals *by J. Mijnheer;* Gene conversion and the infinite-sites model *by S. A. Sawyer*

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edited by
K. Mosler & M. Scarsini

A selection of papers presented at the International Workshop on Stochastic Orders and Decision Under Risk, Hamburg, May 1989. The aim of this workshop was to contribute to the theory and applications of stochastic orders and to gather scientists from different disciplines who are using similar mathematical tools in their fields. The workshop gathered individuals from probability theory, statistics, reliability, queueing, economics, finance, insurance, and mathematical physics. The twenty-three papers in this volume represent a selection of those presented in Hamburg.

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Articles

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Articles

Correction

Weighted Empiricals and Linear Models
by Hira L. Koul

An empirical process that assigns possible different non-random (random) weights to different observations is called a *weighted (randomly weighted) empirical process*. These processes are as basic to linear regression and autoregression models as the ordinary process is to one sample models. However, their usefulness in studying linear regression and autoregression models has not been fully exploited. This monograph addresses this question to a large extent.

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