

Editorial

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This issue contains an invited paper from Jevgenijs Ivanovs, the recipient of the 2020 Erlang Prize awarded by the INFORMS Applied Probability Society.

Jevgenijs originates from Latvia and received his Ph.D. from the University of Amsterdam and Eindhoven University of Technology in 2011. He quickly established himself as a leader in the area of Markov additive processes and their applications, the topic of this invited paper. After four years as Senior Researcher in Lausanne, he joined Aarhus University in 2016 and holds the prestigious Sapere Aude grant. In recent years, he has considerably widened his fields of research, in particular to the areas of Lévy processes, extreme value theory and high-frequency analysis. His research is characterized by a remarkable combination of elegance and penetration power.

The committee for the 2020 Erlang Prize motivates the choice of Jevgenijs as follows:

“This award recognizes Jevgenijs Ivanovs’s fundamental contributions to the theory of stochastic processes, and in particular, of Markov additive processes and Lévy processes. These processes are prevalent in queuing models, financial models, and insurance risk. Ivanovs’s work is characterized by powerful technical skill, sophisticated reasoning, and great attention to exposition. He is a prolific researcher whose contributions are both deep and creative, and as such he has established himself as one of the leading applied probabilists of his generation”.

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