

Offer Kella

Vivegani Professor of Statistics

Department of Statistics and Data Science, The Hebrew University of Jerusalem, Jerusalem 9190501, Israel

Personal

Born: 1958, Haifa, Israel.

Education

1987 – **Ph.D.** Operation Research, Stanford University, California, USA.
1984 – **M.Sc. (cum-laude)** Operation Research, Tel Aviv University, Israel.
1983 – **B.Sc. (cum-laude)** Mathematics, Tel Aviv University, Israel.

Major academic appointments

The Hebrew University of Jerusalem, Department of Statistics and Data Science

2007 – **now** Vivegani Professor of Statistics.

1996 – **now** Professor.

1992 – **1996** Associate Professor (tenure: 1993).

Yale University, School of Management, Department of Operations Research and Department of Statistics

1991 – **1995** Associate Professor.

1987 – **1991** Assistant Professor.

Administrative duties

2001 – **2005** Department chair, Department of Statistics, The Hebrew University of Jerusalem.

1998 – **2001** Vice dean for research and infrastructure, Faculty of Social Sciences, The Hebrew University of Jerusalem.

Editorial boards

2024 – **now** Applied Probability Trust.

2021 – **now** Stochastic Models.

1994 – **now** Queueing Systems.

2014 – **2024** Statistics and Probability Letters.

1999 – **2017** Operations Research Letters.

2004 – **2013** Mathematics of Operations Research.

1995 – **2005** Operations Research.

Miscellaneous

2007 – **now** Vivegani Chair in Statistics, The Hebrew University of Jerusalem, Israel.

2005 Stieltjes Visiting Professor, The Thomas Stieltjes Institute for Mathematics, The Netherlands.

1992 – **1995** Alon Fellowship for excelling young scientists, The Council for Higher Education, Israel.

Research interests

Applied probability, operations research, queueing theory, stochastic storage processes.

Professional affiliations

Institute for Operations Research and Management Science (INFORMS); Applied Probability Society of INFORMS (APS); Institute of Mathematical Statistics (IMS); Operations Research Society of Israel (ORSIS).

Research grants

US–Israel Binational Science Foundation, grant No. 92-00035, 1993–1997, joint with Ward Whitt (AT&T, USA), *Stochastic Fluid Networks*, total support \$42,500.

Israel Science Foundation, grant No. 372/93, 1993–1996, joint with David Assaf (Hebrew University), *Optimal Control of Stochastic and Deterministic Fluid Networks*, total support \$60,000.

Denmark/Israel Research Award, 1994–1995, joint with Soren Asmussen (then University of Aalborg, Denmark) and David Perry (University of Haifa); travel support between Denmark and Israel.

Israel Science Foundation, grant No. 794/97, 1997–2000, single investigator, *Stochastic Storage Networks*, total support \$66,800.

Volkswagen Foundation (via the Ministry of Science and Culture of the State of Niedersachsen), 2000–2002, joint with Wolfgang Stadje (University of Osnabrueck, Germany), *Stochastic Storage Systems in a Random Environment*, total support DM87,000.

Israel Science Foundation, grant No. 935/0, 2000–2003, single investigator, *Stochastic Storage Models and Networks, Markov Modulation and Martingale Methods*, total support \$65,140.

INTAS (funded by the European Community), project 265, 2001–2003, multi-country project; Israeli team: Adam Schwartz (Technion) and Offer Kella, *Mathematics of Stochastic Networks*, total support EU90,000.

Israel Science Foundation, grant No. 819/03, 2003–2006, single investigator, *Stochastic Storage Models and Networks in a Random Environment*, total support \$87,270.

Volkswagen Foundation (via the Ministry of Science and Culture of the State of Niedersachsen), 2004–2006, joint with Wolfgang Stadje, *Reflected Networks, Stability and Martingale Analysis*, total support EU88,000.

Israel Science Foundation, grant No. 964/06, 2006–2009, single investigator, *Storage Models and Networks with Stochastic Reflecting Constraints*, total support \$84,000.

Israel Science Foundation, grant No. 434/09, 2009–2012, single investigator, *Stochastic storage models and networks with an emphasis on Markov modulation, stochastic constraints and applications to growth collapse models*, total support \$60,000.

Israel Science Foundation, grant No. 1462/13, 2013–2017, single investigator, *Tools and models for stochastic storage models and networks*, total support \$120,000.

Israel Science Foundation, grant No. 1647/17, 2017–2021, single investigator, *Stochastic Storage Systems: Theory and Applications*, total support \$140,000.

Israel Science Foundation, grant No. 3336/24, 2024–2027, joint with David Perry (HIT), *Stochastic storage models for cash management, organ transplants and perishable inventories*, total support \$160,000.

Publications

- [1] Onno Boxma, Offer Kella, and Michel Mandjes. “Finite-customer queues in series”. In: (Submitted).
- [2] Offer Kella, Andreas Löpker, and Christian H. Weiß. “Geometric autoregressive models revisited”. In: (Submitted).
- [3] Hansjörg Albrecher, Onno Boxma, Offer Kella, and Michel Mandjes. “A storage process with alternating Lévy input”. In: *Stochastic Systems* (Forthcoming).
- [4] Onno Boxma, Offer Kella, David Perry, and Wolfgang Stadje. “M/G/1+D perishable inventory systems”. In: *Queueing Systems* 110 (2026). URL: https://link.springer.com/article/10.1007/s11134-026-09993-2?utm_source=rct_congratemail%5C&utm_medium=email%5C&utm_campaign=oa_20260524%5C&utm_content=10.1007/s11134-026-09993-2.
- [5] Onno Boxma, Offer Kella, and David Perry. “On reflected Lévy processes with collapse”. In: *Journal of Applied Probability* 63 (2026), To appear: Sept. URL: <https://doi.org/10.1017/jpr.2026.10073>.
- [6] Onno Boxma, Offer Kella, and Jacques Resing. “ASIP tandem queues with Lévy input and consumption”. In: *Performance Evaluation* 170 (2025), Article 102153. URL: <https://www.sciencedirect.com/science/article/pii/S0166531625000471?dgcid=author>.
- [7] Onno Boxma, Offer Kella, and Michel Mandjes. “Finite customer-pool queues”. In: *Operations Research Letters* 60 (2025), article 107267. URL: <https://www.sciencedirect.com/science/article/pii/S0167637725000288?dgcid=author>.
- [8] Offer Kella and Michel Mandjes. “On the area between a Lévy process with secondary jump inputs and its reflected version”. In: *Stochastic Models* 41 (2025), pp. 337–355. URL: <https://www.tandfonline.com/doi/epub/10.1080/15326349.2024.2393573>.
- [9] Offer Kella. “On independence of time and cause”. In: *Statistics and Probability Letters* 204 (2024), article 109944. URL: <https://www.sciencedirect.com/science/article/pii/S0167715223001682>.
- [10] Onno Boxma, Offer Kella, and Michel Mandjes. “On fluctuation-theoretic decompositions via Lindley-type recursions”. In: *Stochastic Processes and their Applications* 165 (Nov. 2023), pp. 316–336. URL: <https://www.sciencedirect.com/science/article/pii/S0304414923001813>.
- [11] Offer Kella and Andreas Löpker. “On binomial thinning and mixing”. In: *Indagationes Mathematicae (special issue in honor of J. W. Cohen)* 34 (2023), pp. 1121–1145. URL: <https://www.sciencedirect.com/science/article/pii/S0019357722000726?via%5C%3Dihub>.
- [12] Offer Kella and Michel Mandjes. “From reflected Lévy processes to stochastically monotone Markov processes via generalized inverses and supermodularity”. In: *Journal of Applied Probability* 60 (Mar. 2023), pp. 68–84. URL: <https://www.doi.org/10.1017/jpr.2022.24>.
- [13] Stella Kapodistria, Mayank Saxena, Onno J. Boxma, and Offer Kella. “Workload analysis of a two-queue fluid polling model”. In: *Journal of Applied Probability* 60 (2023), pp. 1003–1030. URL: <https://www.cambridge.org/core/journals/journal-of-applied-probability/article/workload-analysis-of-a-twoqueue-fluid-polling-model/4B10FCBB38F16194FB36324D47C0A877>.
- [14] Offer Kella. “Martingales associated with functions of Markov and finite variation processes”. In: *Queueing Systems: Theory and Applications* 100 (2022), pp. 205–207. URL: <https://link.springer.com/article/10.1007/s11134-022-09749-8>.
- [15] Royi Jacobovic and Offer Kella. “A characterization of normality via convex likelihood ratios”. In: *Statistics and Probability Letters* 186 (2022). URL: <https://authors.elsevier.com/a/1eoPdc8a-EnEU>.
- [16] Royi Jacobovic and Offer Kella. “Steady-state optimization of an exhaustive Lévy storage process with intermittent output and random output rate”. In: *Probability in the Engineering and Information Sciences* 35 (2021), pp. 730–744. URL: <https://www.cambridge.org/core/journals/probability-in-the-engineering-and-information-sciences/article/steadystate-optimization-of-an-exhaustive-levy-storage-process-with-intermittent-output-and-random-output-rate/89F7CBD2FFA8DA4AE92D7CA62FA338>.
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- [18] Royi Jacobovic and Offer Kella. “Minimizing a stochastic convex function subject to stochastic constraints and some applications”. In: *Stochastic Processes and their Applications* 130 (2020 2020), pp. 7004–7018. URL: <https://authors.elsevier.com/a/1bs7j15DqVC695>.
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- [23] Ivo Adan, Onno Boxma, Dieter Claeys, and Offer Kella. “A queueing system with vacations after a random amount of work”. In: *SIAM Journal on Applied Mathematics* 78 (2018), pp. 1697–1711. URL: <https://epubs.siam.org/doi/pdf/10.1137/17M1142673>.
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- [29] O. Kella and W. Stadje. “A clearing system with impatient passengers: asymptotics and estimation in a bus stop model”. In: *Queueing Systems: Theory and Applications* 80 (2015), pp. 1–14.
- [30] O. Boxma, D. Claeys, G. Gulikers, and O. Kella. “A queueing system with vacations after N services”. In: *Naval Research Logistics* 62 (2015), pp. 646–658.
- [31] O. Boxma and O. Kella. “Decomposition results for stochastic storage processes and queues with alternating Lévy inputs”. In: *Queueing Systems: Theory and Applications* 77 (2014), pp. 97–112.
- [32] J. G. Blom, O. Kella, M. R. H. Mandjes, and H. Thorsdottir. “Markov-modulated infinite-server queues with general service times”. In: *Queueing Systems: Theory and Applications* 76 (2014), pp. 403–424.
- [33] J. Blom, K. De Turck, O. Kella, and M. Mandjes. “Tail asymptotic of a Markov-modulated infinite-server queue”. In: *Queueing Systems: Theory and Applications* 78 (2014), pp. 337–357.
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- [35] J. Ivanovs and O. Kella. “Another look into decomposition results”. In: *Queueing Systems: Theory and Applications* 75 (2013), pp. 19–28.
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- [37] S.K. Bar-Lev, O. Kella, and A. Löpker. “Small parameter behavior of families of distributions”. In: *Statistics and Probability Letters* 83 (2013), pp. 783–789.
- [38] O. Kella and O. Boxma. “Useful martingales for stochastic storage processes with Lévy-type input”. In: *Journal of Applied Probability* 50 (2013), pp. 439–449.

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- [43] B. D’Auria, J. Ivanovs, O. Kella, and M. Mandjes. “Two-sided reflection of Markov-modulated Brownian motion”. In: *Stochastic Models* 28 (2012), pp. 316–332.
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Other Writings

1. Kella, O. (2026). In memorium of Professor Dr. Wolfgang Stadjé. *Queueing Systems*, 110(37). Publisher's version.
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