

Offer Kella, *Professor*

Faculty of Sciences and Faculty of Industrial Engineering and Technology Management
Holon Institute of Technology
and

Vigevani Professor Emeritus of Statistics
Department of Statistics and Data Science
The Hebrew University of Jerusalem

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

Holon Institute of Technology, Faculty of Sciences and Faculty of Industrial Engineering and Technology Management

2026 - **now** Professor

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

2026 - **now** Vigevani Professor Emeritus of Statistics.

2007 - **2026** Vigevani Professor of Statistics.

1996 - **2007** 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** Vigevani 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 David Perry. “Perishable inventory systems with patience and batch demands: an $M/G/\infty$ approach”. (Submitted)
- [2] Onno Boxma and Offer Kella. “ $G/M/1+D$ perishable inventory systems”. (Submitted).
- [3] Offer Kella, Andreas Löpker, and Christian H. Weiß. “Geometric autoregressive models revisited”. In: *Journal of Applied Probability* (Forthcoming).
- [4] Onno Boxma, Offer Kella, and Michel Mandjes. “Finite-customer queues in series”. In: *Stochastic Models* (Forthcoming).
- [5] Hansjörg Albrecher, Onno Boxma, Offer Kella, and Michel Mandjes. “A storage process with alternating Lévy input”. In: *Stochastic Systems Online* (2026). URL: <https://doi.org/10.1287/stsy.2025.0134>.
- [6] 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&utm_medium=email&utm_campaign=oa_20260524&utm_content=10.1007/s11134-026-09993-2.
- [7] Onno Boxma, Offer Kella, and David Perry. “On reflected Lévy processes with collapse”. In: *Journal of Applied Probability* 63 (2026), pp. 1168-1185. URL: <https://doi.org/10.1017/jpr.2026.10073>.
- [8] 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>.
- [9] 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>.
- [10] 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>.
- [11] 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>.
- [12] 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>.
- [13] 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%3Dihub>.
- [14] 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 (March 2023), pp. 68-84. URL: <https://www.doi.org/10.1017/jpr.2022.24>.
- [15] 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>.
- [16] 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>.
- [17] 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>.
- [18] 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 Informational Sciences* 35 (2021), pp. 730-744. URL: <https://www.cambridge.org/core/journals/probability-in-the-engineering-and-informational-sciences/article/steadystate-optimization-of-an-exhaustive-levy-storage-process-with-intermittent-output-and-random-output-rate/89F7CBD2FFAFA8DA4AE92D7CA62FA338>.
- [19] Onno Boxma, Offer Kella, and Uri Yechiali. “Workload distributions in ASIP queueing networks”. In: *Queueing Systems: Theory and Applications* 97 (2021), pp. 81-100. URL: <https://link.springer.com/article/10.1007%2Fs11134-020-09678-4>.
- [20] 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), pp. 7004-7018. URL: <https://authors.elsevier.com/a/1bs7j15DqVC695>.
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- [22] Royi Jacobovic and Offer Kella. “Asymptotic independence of regenerative processes with a special dependence structure”. In: *Queueing Systems: Theory and Applications* 93 (2019), pp. 139-152. URL: <http://link.springer.com/article/10.1007/s11134-019-09606-1>.
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- [25] 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>.
- [26] Offer Kella and Liron Ravner. “Lowest priority waiting time distribution in an accumulating priority Lévy queue”. In: *Operations Research Letters* 45 (2017), pp. 40-45. URL: http://ac.els-cdn.com/S0167637716302218/1-s2.0-S0167637716302218-main.pdf?_tid=27a762f8-1ab4-11e7-8a54-00000aabb0f02&acdnat=1491474852_49fbacd95b269c87ed92d0b84df5a993.
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- [31] 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.
- [32] 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.
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- [36] O. Kella and M. Mandjes. “Transient analysis of reflected Lévy processes”. In: *Statistics and Probability Letters* 83 (2014), pp. 2308-2315.
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- [39] 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.
- [40] 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.
- [41] O. Kella and A. Löpker. "Weak convergence of subordinators to extremal processes". In: *Stochastic Processes and their Applications* 123 (2013), pp. 3122-3131.
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- [46] O. Kella and S. Ramasubramanian. "Asymptotic irrelevance of initial conditions for Skorohod reflection mapping on the nonnegative orthant". In: *Mathematics of Operations Research* 37 (2012), pp. 301-312.
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- [50] O. Kella and M. Yor. "A new formula for some linear stochastic equations with applications". In: *The Annals of Applied Probability* 20 (2010), pp. 367-381.
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- [52] B. D'Auria, J. Ivanovs, O. Kella, and M. Mandjes. "First passage of a Markov additive process and generalized Jordan chains". In: *Journal of Applied Probability* 47 (2010), pp. 1048-1057.
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- [54] O. Kella, O. Boxma, and M. Mandjes. "On Lévy-driven vacation models with correlated busy periods and service interruptions". In: *Journal of Applied Probability* 64 (2010), pp. 359-382.
- [55] O. Kella. "On growth collapse processes with stationary structure and their shot-noise counterparts". In: *Journal of Applied Probability* 46 (2009), pp. 263-371.
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Other Writings

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