Contents

Acknowledgments

8.1 Branching Chains

Preface

Ch	apter 6 Markov Chains in Discrete Time—General Techniques	
6.1 6.2 6.3	Determination of the <i>n</i> -Step Transition Probabilities $p_{ij}^{(n)}$ Determination of the <i>n</i> -Step First Passage Time Probabilities $f_{ij}^{(n)}$ Determination of the Reaching Probabilities f_{ij}	1 29 46
Ch	apter 7 Markov Chains in Discrete Time—Limiting Behavior	
7.1	Limiting and Stationary Distributions	67
7.2	Techniques for Obtaining Stationary Distributions	96
7.3	Moments of the First Passage Time Distributions	113
7.4	Occupation Times	139
Chi	apter 8 Applications of Discrete Time Markov Chains	

167

vii

хi

VÌ		CONTENTS
Chapt	er 9 Discrete Time Queueing Models	
9.1 In	troduction	189
9.2 Th	ne Geometric/Geometric/1 Model	192
9.3 Th	ne Geometric/G/1 Model	205
9.4 Th	ne GI/Geometric/1 Model	237
9.5 Fu	orther Models and Generalizations	259
Refere	ences	279

283

Index