

# Contents

FOREWORD vii

## CHAPTER 1: ON THE CONVERGENCE OF RANDOM PROCESSES 1

- 1.1. *General definitions and theorems* 1
- 1.2. *Fundamental aspects of convergence of processes* 5
- 1.3. *The fundamental types of limit processes* 9
- 1.4. *Conditions for convergence to degenerate processes* 26
- 1.5. *Conditions for convergence to a process of unbounded diffusion* 35
- 1.6. *The proof of theorem 1 of section 1.5* 39
- 1.7. *The proof of theorem 2 of section 1.5* 48
- 1.8. *Conditions for 'mean' convergence to an unbounded diffusion* 52
- 1.9. *Convergence to diffusion processes with reflection at a boundary* 54
- 1.10. *Conditions for convergence to a diffusion with two reflecting boundaries* 64
- 1.11. *Examples* 64
- 1.12. *The connection between the conditions of theorem 1 of section 1.5 and strong mixing conditions* 72

## CHAPTER 2: LIMIT THEOREMS FOR SYSTEMS WITH INTENSIVE INPUT STREAM AND A LARGE NUMBER OF SERVICE CHANNELS 83

- 2.1. *Description of the systems. Rough theorems for the number of busy lines and for the probability of refusal* 85
- 2.2. *Limit theorems for the number of busy lines for underloaded systems* 102
- 2.3. *Convergence to a stationary process* 112
- 2.4.\* *The connection with branching processes with intensive immigration* 119

- 2.5.\* *On limit processes for loaded systems with refusals and with queues* 124
- 2.6.\* *Generalization of the basic results of sections 2.2 and 2.3 to the case of dependent waiting times* 128
- 2.7. *The distribution of the number of free channels for overloaded systems* 138

### CHAPTER 3: THE DESCRIPTION OF SERVICE SYSTEMS BY DIFFUSION PROCESSES 142

- 3.1. *The notions of independence of input and output streams and stochastic control* 145
- 3.2. *Preliminary remarks on approximation by diffusion processes* 153
- 3.3. *General theorems on convergence of the normalized 'occupation'  $q(t)$  to a diffusion process* 157
- 3.4. *Multichannel systems with intensive input streams* 172
- 3.5. *Independent input stream and stochastic control of refusals* 182
- 3.6. *Properties of systems with independent output. Loaded systems* 192
- 3.7. *A numerical example* 200

### CHAPTER 4: STABILITY THEOREMS 204

- 4.1. *Subsidiary results on the distribution of the maximum of sequences of sums of stationarily related variables* 207
- 4.2. *Stability theorems for single-channel systems with waiting and systems with autonomous service* 218
- 4.3. *Some estimates for the speed of convergence* 226
- 4.4. *Ergodicity and stability theorems for random walks in a strip and their application to single-channel systems with constraints* 240
- 4.5. *Stability theorems for systems with an infinite number of service channels* 251
- 4.6. *General ergodic theorems and stability theorems for sequences  $w_{n+1} = f(w_n, \tau_n)$*  258
- 4.7. *Ergodic theorems and stability theorems for multichannel systems with refusals and with queues* 266

REFERENCES 285

SUBJECT INDEX 291