

CONTENTS

PART I. STOCHASTIC PROCESSES

I.1. INTRODUCTION	3
I.2. MARKOV CHAINS WITH A DISCRETE TIME PARAMETER	6
I.2.1. Definition of the process	6
I.2.2. Classification of states	12
I.2.3. Ergodic properties of aperiodic irreducible Markov chains	18
I.2.4. Foster's criteria	21
I.2.5. Taboo probabilities	31
I.3. MARKOV CHAINS WITH A CONTINUOUS TIME PARAMETER	34
I.3.1. Definition of the process	34
I.3.2. The Q -matrix	37
I.3.3. Types of states and ergodic properties	50
I.3.4. Foster's criteria	56
I.4. BIRTH AND DEATH PROCESSES	61
I.4.1. Introduction	61
I.4.2. The Poisson process	68
I.4.3. Death process with constant death rate	76
I.4.4. Birth and death process with constant birth and death rates	77
I.5. DERIVED MARKOV CHAINS	86
I.5.1. Introduction	86
I.5.2. Derived Poisson process	89
I.5.3. Derived death process	90
I.6. RENEWAL THEORY AND REGENERATIVE PROCESSES	95
I.6.1. Introduction	95
I.6.2. Renewal theorems	100

I.6.3.	Past lifetime and residual lifetime	108
I.6.4.	Regenerative processes.	115
I.6.5.	Some special renewal distributions.	135
I.6.6.	Fluctuation theory	141

PART II. THE SINGLE SERVER QUEUE

II.1.	THE MODEL	159
II.1.1.	Introduction	159
II.1.2.	Description of the model.	162
II.1.3.	Some general theorems and relations.	167
II.2.	THE QUEUEING SYSTEM $M/M/1$	175
II.2.1.	The number of customers in the system	175
II.2.2.	The busy period	187
II.2.3.	The waiting time	193
II.2.4.	The departure process	195
II.3.	THE QUEUEING SYSTEM $G/M/1$	203
II.3.1.	Introduction	203
II.3.2.	Description of the process for $t \rightarrow \infty$	204
II.3.3.	The entrance and return time distributions	211
II.3.4.	The transition probabilities.	220
II.3.5.	The busy period	225
II.3.6.	The waiting time	229
II.3.7.	The departure process	231
II.4.	THE QUEUEING SYSTEM $M/G/1$	234
II.4.1.	Introduction	234
II.4.2.	The imbedded Markov chain z_n for $n \rightarrow \infty$	236
II.4.3.	Transition probabilities and first passage times	239
II.4.4.	The busy period	249
II.4.5.	The waiting time	253
II.4.6.	The departure process	264
II.5.	THE QUEUEING SYSTEM $G/G/1$	267
II.5.1.	Introduction	267
II.5.2.	Pollaczek's integral equation	271
II.5.3.	The joint distribution of w_n , d_n , a_{n-1} and b_{n-1}	275
II.5.4.	The actual waiting time	277
II.5.5.	The busy period, the idle period and the busy cycle	283
II.5.6.	The virtual waiting time and the idle time	290
II.5.7.	The queue length	298
II.5.8.	Integral representations	303
II.5.9.	Truncated service time distribution, the system $G/G_c/1$	307

II.5.10.	The queueing system $G/K_n/1$	322
II.5.11.	The queueing system $K_m/G/1$	329
II.6.	SOME SPECIAL METHODS	332
II.6.1.	Introduction	332
II.6.2.	The method of the supplementary variable for the $M/G/1$ queue	332
II.6.3.	Lindley's integral equation	337
II.6.4.	The method of collective marks	340
II.6.5.	The phase method and its variants	341
II.6.6.	The combinatorial method	349
II.6.7.	Stochastic mean value theorems	363

PART III. SOME VARIANTS OF THE SINGLE SERVER QUEUE

III.1.	INTRODUCTION	377
III.2.	THE BULK QUEUE $G/G/1$	379
III.2.1.	The model	379
III.2.2.	Group arrivals, individual service for $G/G/1$	381
III.2.3.	Group arrivals, individual service for $M/G/1$	385
III.2.4.	Group arrivals, batch service for $M/G/1$	388
III.2.5.	The transportation problem	404
III.2.6.	The bulk queue $M/G/1$ with accessible batches	412
III.2.7.	The queue $G/M/1$ with batch service	413
III.2.8.	The bulk queue $G/M/1$ in inventory control	420
III.2.9.	The $G/G/1$ bulk queue with single arrivals and delayed service	424
III.3.	PRIORITY DISCIPLINES FOR A SINGLE SERVER QUEUE	427
III.3.1.	Introduction	427
III.3.2.	Waiting time for "last come, first served"	430
III.3.3.	Random service for $M/G/1$	439
III.3.4.	Random service for $G/M/1$	443
III.3.5.	Completion times	446
III.3.6.	Pre-emptive resume priority for $M/G/1$ with two priority levels	449
III.3.7.	Pre-emptive repeat priority for $M/G/1$ with two priority levels	453
III.3.8.	Non break-in priority for $M/G/1$ with two and three priority levels	454
III.3.9.	General pre-emptive resume priority for $M/G/1$	462
III.3.10.	General non break-in priority for $M/G/1$	464
III.3.11.	Non break-in random priorities for $M/G/1$	470
III.3.12.	Comparison of variances for various service disciplines for $M/G/1$	475
III.4.	UNIFORMLY BOUNDED ACTUAL WAITING TIME	478
III.4.1.	Introduction	478
III.4.2.	The time dependent solution	479
III.4.3.	The stationary distribution	487

III.4.4. Entrance times and return times	491
III.4.5. Application to the system $M/G/1$	495
III.4.6. Application to the system $G/M/1$	501
III.4.7. Application to the system $M/M/1$	505
 III.5. THE FINITE DAM; UNIFORMLY BOUNDED VIRTUAL WAITING TIME	507
III.5.1. Introduction	507
III.5.2. The time dependent solution	509
III.5.3. The stationary distributions	518
III.5.4. Entrance times and return times	524
III.5.5. The finite dam model $M/G/1$	530
III.5.6. The finite dam model $G/M/1$	541
III.5.7. Application to the system $M/M/1$	545
III.5.8. The distribution of crossings of a level K for the infinite dam $M/G/1$.	546
III.5.9. The integro-differential equation for the finite dam $M/G/1$	552
III.5.10. The dam $M/G/1$ with non-constant release	555
III.5.11. The dam $G/G/1$ with non-instantaneous input	559
 III.6. THE $M/G/1$ QUEUEING SYSTEM WITH FINITE WAITING ROOM	563
III.6.1. Introduction	563
III.6.2. The integral equation and its solution	564
III.6.3. Stationary distributions	570
III.6.4. Entrance times and return times	578
III.6.5. Return times of a state K within a busy cycle for the $M/G/1$ queue with infinite waiting room	587
 III.7. LIMIT THEOREMS FOR SINGLE SERVER QUEUES	595
III.7.1. Introduction	595
III.7.2. Heavy traffic theory	596
III.7.3. The relaxation time	600
III.7.4. Limit theorems for the $M/G/1$ queueing system	614
III.7.5. Limit theorems for the $G/M/1$ queueing system	627
III.7.6. Behaviour of v_t for $t \rightarrow \infty$ if $a > 1$	631
 PART IV. SOME RECENT DEVELOPMENTS	
 IV.1. INTRODUCTION	637
IV.2. A SURVEY OF RECENT RESEARCH	638
IV.2.1. Analysis of queueing processes	638
IV.2.2. Computer models and queueing networks	644
IV.2.3. Optimization and control	647
 APPENDIX	650
NOTES ON LITERATURE	657
REFERENCES	667
REFERENCES SUPPLEMENT	676
AUTHOR INDEX	683
INDEX OF NOTATIONS	686
SUBJECT INDEX	689