
Contents

| | |
|------------------------------------------------------------------------------------------------------------------|-----------|
| 1. Random marked point processes and processes with an embedded marked point process | 13 |
| 1.0. Introduction | 13 |
| 1.1. Random marked point processes | 14 |
| 1.1.1. Simple point processes | 16 |
| 1.1.2. Markov renewal processes | 18 |
| 1.1.3. Independent marking, superposition | 18 |
| 1.1.4. Campbell's theorem | 19 |
| 1.1.5. Weak convergence | 20 |
| 1.2. Stationary RMPP's. The Palm distribution | 21 |
| 1.2.1. The Palm distribution | 23 |
| 1.2.2. The refined Campbell theorem | 25 |
| 1.2.3. Inversion formula, Korolyuk's and Dobrushin's theorem | 26 |
| 1.3. Characterizations of the Palm distribution | 29 |
| 1.3.1. Synchronous RMPP's | 30 |
| 1.3.2. Local characterization of the Palm distribution | 33 |
| 1.3.3. A generalized Erlang phase method | 34 |
| 1.3.4. Mixtures of RMPP's | 34 |
| 1.3.5. Superpositions of RMPP's | 35 |
| 1.3.6. Ergodic theorems | 36 |
| 1.3.7. RMPP's with multiple points | 38 |
| 1.4. The distribution P_L^0 | 39 |
| 1.5. Processes with embedded marked point process | 44 |
| 1.6. Intensity conservation principle | 47 |
| 1.7. Remarks and references | 53 |
| 2. Time- and customer-stationary processes for queueing systems. Existence and ergodic theorems | 58 |
| 2.0. Introduction | 58 |
| 2.1. Notations | 60 |
| 2.2. General approach to existence, uniqueness and ergodic theorems | 62 |
| 2.3. Systems without delay | 68 |
| 2.3.1. The system $G/G/\infty$ | 68 |

| | | |
|-----------|-------------------------------------------------------------------------|------------|
| 2.3.2. | The loss system $G/G/s/0$ | 70 |
| 2.3.3. | Stationary distributions of system quantities | 76 |
| 2.4. | Systems with delay | 77 |
| 2.4.1. | Single-server queues | 77 |
| 2.4.2. | Multi-server queues | 82 |
| 2.4.3. | Stationary distributions of system quantities | 84 |
| 2.5. | Remarks and references | 86 |
| 3. | Continuity theorems for time- and customer-stationary quantities | 88 |
| 3.0. | Introduction | 88 |
| 3.1. | Systems without delay | 89 |
| 3.2. | Systems with delay | 95 |
| 3.3. | Remarks and references | 101 |
| 4. | Relationships between time- and customer-stationary quantities. | |
| | I: Basic systems | 104 |
| 4.0. | Introduction | 104 |
| 4.1. | Systems with a Poisson process of arrival instants | 105 |
| 4.2. | Little's formulae | 106 |
| 4.3. | The number of customers | 111 |
| 4.3.1. | Some elementary results | 112 |
| 4.3.2. | Equation systems | 115 |
| 4.4. | Some formulae concerning busy cycles | 124 |
| 4.5. | Extensions of Takács' formulae for $G/G/1/\infty$ | 126 |
| 4.6. | The work load in $G/G/s/r$ | 130 |
| 4.7. | Repairman problem | 138 |
| 4.8. | Remarks and references | 139 |
| 5. | Relationships between time- and customer-stationary quantities. | |
| | II: Further systems | 143 |
| 5.0. | Introduction | 143 |
| 5.1. | Several customer types | 143 |
| 5.1.1. | Little's formulae | 143 |
| 5.1.2. | Takács' formulae for $G_N/GI_N/1/\infty$ | 145 |
| 5.1.3. | Semi-Markovian input | 146 |
| 5.2. | Group arrivals | 150 |
| 5.3. | Varying service rate | 152 |
| 5.4. | Uniformly bounded work load; warming up | 155 |
| 5.5. | Remarks and references | 157 |

| | |
|-----------------------------------------------------------------------------------------------------|------------|
| 6. Insensitivity of stationary state probabilities for a class of queueing systems | 160 |
| 6.0. Introduction | 160 |
| 6.1. General queueing systems | 161 |
| 6.2. Construction of a suitable queueing process | 163 |
| 6.2.1. State space | 163 |
| 6.2.2. Initial state | 164 |
| 6.2.3. Temporal behaviour | 164 |
| 6.3. The equation system Z and the property $\mathbb{E}((I_j)_{j \in J})$ | 166 |
| 6.4. The main result | 167 |
| 6.5. Embedded probabilities and mean sojourn times of insensitive systems | 171 |
| 6.6. Poisson output of an insensitive queueing system | 172 |
| 6.7. Examples | 174 |
| 6.7.1. The Erlang loss system $M/G/s/0$ with speeds | 174 |
| 6.7.2. The Engset loss and the Engset delay system (repairman problem) | 176 |
| 6.7.3. A simple closed queueing network | 181 |
| 6.8. The structure of insensitive queueing systems | 183 |
| 6.8.1. The general model | 184 |
| 6.8.2. Insensitivity conditions | 185 |
| 6.8.3. Main result | 186 |
| 6.9. Remarks and references | 186 |
| Bibliography | 190 |
| Result Index | 200 |
| Symbol Index | 202 |
| Index | 206 |