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Sequences of idle and busy periods -- 2.3.6. Joint distributions of loss periods and loss volumes -- 2.3.7. Total duration of losses and volume of information lost -- 2.4. Conclusion -- 2.5. References -- 3 Diffusion Approximation of Queueing Systems and Networks -- 3.1. Introduction -- 3.2. Markov queueing processes -- 3.3. Average and diffusion approximation -- 3.3.1. Average scheme -- 3.3.2. Diffusion approximation scheme. 3.3.3. Stationary distribution -- 3.4. Markov queueing systems -- 3.4.1. Collective limit theorem in R_1 -- 3.4.2. Systems of M/M type -- 3.4.3. Repairman problem -- 3.5. Markov queueing networks -- 3.5.1. Collective limit theorems in R_N -- 3.5.2. Markov queueing networks -- 3.5.3. Superposition of Markov processes -- 3.6. Semi-Markov queueing systems -- 3.7. Acknowledgements -- 3.8. References -- 4 First-come First-served Retrial Queueing System by Laszlo Lakatos and its Modifications -- 4.1. Introduction -- 4.2. A contribution by Laszlo Lakatos and his disciples -- 4.3. A contribution by E.V. Koba -- 4.4. An Erlangian and hyper-Erlangian approximation for a Laszlo Lakatos-type queueing system -- 4.5. Two models with a combined queueing discipline -- 4.6. References -- 5 Parameter Mixing in Infinite-server Queues -- 5.1. Introduction -- 5.2. The M./Coxn/8 queue -- 5.2.1. The differential equation -- 5.2.2. Calculating moments -- 5.2.3. Steady state -- 5.2.4. M./M/8 -- 5.3. Mixing in Markov-modulated infinite-server queues -- 5.3.1. The differential equation -- 5.3.2. Calculating moments -- 5.4. Discussion and future work -- 5.5. References -- 6 Application of Fast Simulation Methods of Queueing Theory for Solving Some High-dimension Combinatorial Problems -- 6.1. Introduction -- 6.2. Upper and lower bounds for the number of some k-dimensional subspaces of a given weight over a finite field -- 6.2.1. A general fast simulation algorithm -- 6.2.2. An auxiliary algorithm -- 6.2.3. Exact analytical formulae for the cases $k = 1$ and $k = 2$ -- 6.2.4. The upper and lower bounds for the probability $P\{Y.(r)\}$ -- 6.2.5. Numerical results -- 6.3. Evaluation of the number of "good" permutations by fast simulation on the SCIT-4 multiprocessor computer complex -- 6.3.1. Modified fast simulation method -- 6.3.2. Numerical results -- 6.4. References. 7 Diffusion and Gaussian Limits for Multichannel Queueing Networks -- 7.1. Introduction -- 7.2. Model description and notation -- 7.3. Local approach to prove limit theorems -- 7.3.1. Network of the $[GI|M|8]_r$ -type in heavy traffic -- 7.4. Limit theorems for networks with controlled input flow -- 7.4.1. Diffusion approximation of $[SM|M|8]_r$ -networks -- 7.4.2. Asymptotics of stationary distribution for $[SM|GI|8]_r$ -networks -- 7.4.3. Convergence to Ornstein-Uhlenbeck process -- 7.5. Gaussian approximation of networks with input flow of general structure -- 7.5.1. Gaussian approximation of $[G|M|8]_r$ -networks -- 7.5.2. Criterion of Markovian behavior for r-dimensional Gaussian processes -- 7.5.3. Non-Markov Gaussian approximation of $[G|GI|8]_r$ -networks -- 7.6. Limit processes for network with time-dependent input flow -- 7.6.1. Gaussian approximation of $Mt|M|_r$ -networks in heavy traffic -- 7.6.2. Limit process in case of asymptotically large initial load -- 7.7. Conclusion -- 7.8. Acknowledgements -- 7.9. References -- 8 Recent Results in Finite-source Retrial Queues with Collisions -- 8.1. Introduction -- 8.2. Model description and notations -- 8.3. Systems with a reliable server -- 8.3.1. M/M/1 systems -- 8.3.2. M/GI/1 system -- 8.4. Systems with an unreliable server -- 8.4.1. M/M/1 system -- 8.4.2. M/GI/1 system -- 8.4.3. Stochastic simulation of special systems -- 8.4.4. Gamma distributed retrial times -- 8.4.5. The effect of breakdowns disciplines -- 8.5. Conclusion -- 8.6. Acknowledgments -- 8.7. References -- 9 Strong Stability of Queueing Systems and

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Sommario/riassunto

The aim of this book is to reflect the current cutting-edge thinking and established practices in the investigation of queueing systems and networks. This first volume includes ten chapters written by experts well-known in their areas. The book studies the analysis of queues with interdependent arrival and service times, characteristics of fluid queues, modifications of retrial queueing systems and finite-source retrial queues with random breakdowns, repairs and customers' collisions. Some recent tendencies in the asymptotic analysis include the average and diffusion approximation of Markov queueing systems and networks, the diffusion and Gaussian limits of multi-channel queueing networks with rather general input flow, and the analysis of two-time-scale nonhomogenous Markov chains using the large deviations principle. The book also analyzes transient behavior of infinite-server queueing models with a mixed arrival process, the strong stability of queueing systems and networks, and applications of fast simulation methods for solving high-dimension combinatorial problems.
