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| Altri autori (Persone) | PrabhuN. U <1924-> (Narahari Umanath) TangLoon Ching |
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| Soggetti | Markov processes Random walks (Mathematics) Queuing theory |
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| Formato | Materiale a stampa |
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| Note generali | Description based upon print version of record. |
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| Nota di contenuto | Preface; Contents; 1. Recurrence and Regeneration; 2. Markov Renewal and Markov-Additive Processes; 3. Theory of Semiregenerative Phenomena; 4. Theory of Markov Random Walks; 5. Limit Theorems for Markov Random Walks; 6. Markov-Additive Processes of Arrivals; 7. Markov-Modulated Single Server Queueing Systems; 8. A Storage Model for Data Communication Systems; 9. A Markovian Storage Model; Bibliography; Index |
| Sommario/riassunto | The book presents a coherent treatment of Markov random walks and Markov additive processes together with their applications. Part I provides the foundations of these stochastic processes underpinned by a solid theoretical framework based on Semiregenerative phenomena. Part II presents some applications to queueing and storage systems. |