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Søren Asmussen Applied Probability and Queues - AU

Intended for a course in Probability Models at the undergraduate or graduate level, this book is designed for those who will actually use probability and is designed to fit diverse audiences (business students, applied engineering students, and biology students).

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Random Walks Applied probability and queues by S. Asmussen

for all $n \geq 0$. We thus find $P_n = \binom{n}{k} p^k q^{n-k}$ inductively and deduce the desired form for P_n . Note that P_n is the distribution of a (shifted) geometric random variable. (Shifted because it can be equal to 0). Suppose now that a customer arrives in the queue at some large time t .

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Consider the Markov chain consisting of the three states 0, 1, 2 and transition probability matrix $P = \begin{pmatrix} 1 & 1 & 0 \\ 2 & 2 & 1 \\ 1 & 1 & 1 \end{pmatrix}$ it irreducible? Justify. Suppose that customers arrive at a Poisson rate of one per every 12 minutes and that the service time is exponential at a rate of one service per 8 minutes.

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