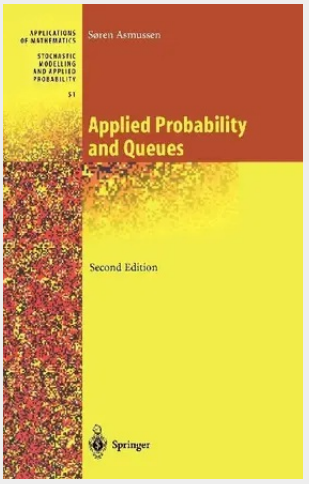
Asmussen

Applied Probability and Queues

"This book is a highly recommendable survey of mathematical tools and results in applied probability with special emphasis on queueing theory.The second edition at hand is a thoroughly updated and considerably expended version of the first edition. This book and the way the various topics are balanced are a welcome addition to the literature. It is an indispensable source of information for both advanced graduate students and researchers." --MATHEMATICAL REVIEWS

This book is an introduction to queueing theory. It provides a thorough treatment of Markov processes, renewal theory, regenerative processes, and random walks and discusses in some detail basic models including G1/G/l queue, risk processes, and dams. Particular attention has been given to modern probablistic points of view, as alternatives to traditional methods. Exercises are included and a survey of mathematical prerequisites are given in an appendix. This new edition has been thoroughly updated.



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