

Contents

Preface	V
■ The Palm Calculus of Point Processes	1
1.1 Stationary Marked Point Process	2
1.1.1 The Canonical Space of a Point Process	2
1.1.2 Stationary Point Process	3
1.1.3 Marks of a Point Process	6
1.1.4 Two Properties of Stationary Point Processes	11
1.1.5 Intensity of a Stationary Point Process	12
1.1.6 The Campbell Measure	13
1.2 Palm Probability	14
1.2.1 The Matthes Definition in Terms of Counting	14
1.2.2 Invariance of Palm Probability	16
1.2.3 Mecke's Formula	17
1.2.4 The Inversion Formula	20
1.3 Basic Formulas of Palm Calculus	21
1.3.1 The Mean-Value Formulas	21
1.3.2 The Neveu Exchange Formula	21
1.3.3 The Miyazawa Conservation Principle	23
1.3.4 Forward and Backward Recurrence Time	24
1.3.5 The Slivnyak Inverse Construction	25
1.3.6 Other Inversion Formulas	27
1.3.7 The Swiss Army Formula	28
1.4 Examples	32
1.4.1 Renewal Process	32
1.4.2 Superposition of Independent Point Processes	33
1.4.3 Selected Marks and Conditioning	35
1.4.4 Selected Transitions of a Stationary Markov Chain	38
1.4.5 Stationary Semi-Markov Process	39
1.4.6 Delayed Marked Point Process	42
1.5 Local Aspect of Palm Probability	44
1.5.1 The Korolyuk and Dobrushin Infinitesimal Estimates	44
1.5.2 Conditioning at a Point	45
1.6 Ergodicity of a Point Process	46
XII Contents	
1.6.1 Ergodicity of a Flow	46
1.6.2 Invariant Event	50
1.6.3 Ergodicity Under the Stationary Probability and Under the Palm Probability	52
1.6.4 The Cross-Ergodic Theorems	52
1.7 Palm Theory in Discrete Time	53
1.8 Stochastic Intensity	55
1.8.1 Predictable Process	55
1.8.2 Stochastic Intensity Kernel	58
1.8.3 Stochastic Intensity Integration Formula	60
1.8.4 Watanabe's Characterization of Poisson Processes	61
1.9 Palm Probability and Stochastic Intensity	64
1.9.1 Invariance of Stochastic Intensity	64
1.9.2 The Papangelou Formula	65
1.10 Solutions to Exercises	69
1.11 Bibliographical Comments	73
2. Stationarity and Coupling	75
2.1 Stability of the Single Server Queue	76
2.1.1 The Single Server Queue	76
2.1.2 The Loynes Stability Theorem	78
2.1.3 Construction Points and Cycles	80
2.2 Proof of Loynes' Theorem	83
2.2.1 Reduction to the Palm Setting	83
2.2.2 Construction of the Workload Sequence	84
2.2.3 Uniqueness of the Stationary Workload	87
2.2.4 Construction Points	89
2.2.5 Queueing Proof of the Ergodic Theorem	89
2.3 The Multiserver Queue	91
2.3.1 Ordered Workload Vector	91
2.3.2 Existence of a Finite Stationary Workload	92
2.3.3 The Maximal Solution	94
2.4 Coupling	98
2.4.1 Coupling and Convergence in Variation	98
2.4.2 Coupling in the Single Server Queue	100
2.5 Stochastic Recurrences and Their Stationary Regimes	104
2.5.1 Stochastic Recurrences	104
2.5.2 The Loynes Theorem for Stochastic Recurrences	107
2.5.3 Exact Sampling of Markov Chains	109
2.5.4 The Borovkov Theory of Renovating Events	114
2.6 Stability of the $G/G/1/0$ Queue	121
2.6.1 Counter-Examples	121
2.6.2 Coupling in the $G/G/1/0$ Queue	123
2.6.3 Enriched Probability Space	124
2.7 The Fluid Queue	128
2.7.1 Departure and Workload Processes in Fluid Queues	128
2.7.2 The Loynes Theorem for Fluid Queues	131
2.8 Other Queueing Systems	133
2.8.1 The Pure Delay Queue	133
2.8.2 Service Disciplines and Residual Services	135
2.8.3 Single Server Queues with Vacations	138
2.8.4 Single Server Queues with Mutual Service	140
2.9 Stability of Queueing Networks via Coupling	141
2.9.1 Single Server Queues in Tandem	141
2.9.2 Kelly-Type Networks	141
2.10 Queueing Network Stability via Recurrence Equations	145
2.10.1 Finite Capacity Queues in Tandem with Blocking	145
2.10.2 Existence of a Stationary Solution	147
2.10.3 Uniqueness of the Stationary Solutions	151
2.10.4 Tandem Queues	153
2.11 Non-Expansive Stochastic Recurrences	154
2.11.1 The Crandall-Tartar Theorem	154
2.11.2 Monotone-Homogeneous Stochastic Recurrences	158
2.11.3 The Monotone-Homogeneous-Separable Framework	161
2.11.4 The Saturation Rule	165
2.12 Solutions to Exercises	171
2.13 Bibliographical Comments	179
■ Formulas	181
3.1 The Little Formula	182
3.1.1 The θ_t -Framework for Stationary Queueing Systems	182
3.1.2 $L = \lambda W$	185
3.1.3 The Little Formula for Fluid Queues	193
3.2 Other Applications of Campbell's Formula	195
3.2.1 The Function Space Campbell-Little-Mecke Formula	195
3.2.2 The Pollaczek-Khinchin Mean-Value Formulas	195
3.2.3 Extension of the $H = \lambda G$ Formula	197
3.2.4 The Kleinrock Conservation Law	201
3.2.5 The Keilson Asymptotic Equivalence for Rare Events	205
3.3 Event and Time Averages	211
3.3.1 Poisson Arrivals See Time Averages	211
3.3.2 Applications of Papangelou's Formula	213
3.3.3 Mean-Value Analysis	218
3.4 Formulas Derived from Conservation Equations	221
3.4.1 First Order Equivalence	221
3.4.2 The Brill and Posner Formula	228
3.4.3 The Takačs Formula and Queues with Vacations	231
3.4.4 Backward and Forward Recurrence Times	236
3.5 Applications of the Stochastic Intensity Integration Formula	237
3.5.1 Reminder	237
References	317
Index	329

XIV Contents

3.5.2 Priorities in $M/GI/1/\infty$	238
3.5.3 Mean-Value Formula for Fluid Queues	244
3.6 Solutions to Exercises	248
3.7 Bibliographical Comments	257
4. Stochastic Ordering of Queues	259
4.1 Comparison of Service Disciplines	261
4.1.1 Partial Orderings on \mathbb{R}^n	261
4.1.2 Optimality of SRPT for Single Server Queues	264
4.1.3 Optimality of FIFO	266
4.2 Comparison of Queues	272
4.2.1 Integral Stochastic Orderings	272
4.2.2 Analytical Characterizations	274
4.2.3 The Strassen Pointwise Representation Theorems	277
4.2.4 Comparison of Stochastic Recurrences	278
4.2.5 Bounds Based on Integral Orderings	279
4.2.6 Stability of Stochastic Orders by Limits	281
4.2.7 Comparison of Basic Queues	282
4.2.8 Other Queueing Systems	285
4.3 Association Properties of Queues	288
4.3.1 Association of Random Variables	288
4.3.2 Bounds by Association	292
4.4 Stochastic Comparison of Time-Stationary Queues	294
4.4.1 Comparison of Point Processes	294
4.4.2 Comparison Under Time-Stationary Probabilities	300
4.4.3 Comparison of Continuous Time Characteristics	304
4.5 Solutions to Exercises	308
4.6 Bibliographical Comments	314
References	317
Index	329