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which are treated the same as any other transition in a Markov chain). Consider a

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queueing model, and let  $p_0$  denote the probability of being in state 0 (that is, the probability of having zero customers in the queue) and  $p_1$  denote the probability of being in state 1. Let the queue receive

CS 547 Lecture 35: Markov Chains and Queues

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For unbounded queues, ensures that the queue is stable, if  $\rho < 1$ , then both queue size and latency tend towards infinity. Markov Chains in Two Minutes. A Markov chain is a random process described by states and the transitions between those states. Transitions between states are probabilistic and exhibit a property called

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memorylessness. The memorylessness property ensures that the probability distribution for the next state depends only on the current state.

Inside Queue Models: Markov Chains –  
Rob Harrop

In queueing theory, a discipline within the

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mathematical theory of probability, an M/M/1 queue represents the queue length in a system having a single server, where arrivals are determined by a Poisson process and job service times have an exponential distribution. The model name is written in Kendall's notation. The model is the most elementary of queueing models

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M/M/1 queue - Wikipedia

Numerous queueing models use continuous-time Markov chains. For example, an M/M/1 queue is a CTMC on the non-negative integers where upward transitions from  $i$  to  $i + 1$  occur at rate ?

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according to a Poisson process and describe job arrivals, while transitions from  $i$  to  $i - 1$  (for  $i > 1$ ) occur at rate  $\lambda$  (job service times are exponentially distributed) and describe completed services (departures) from the queue.

Markov chain - Wikipedia



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