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which are treated the same as any other transition in a Markov chain). Consider a queueing model, and let  $\pi_0$  denote the probability of being in state 0 (that is, the probability of having zero customers in the queue) and  $\pi_1$  denote the probability of being

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in state 1. Let the  
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an initial state matrix,  
state 13 would occur  
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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 memorylessness. The memorylessness property ensures that the probability

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distribution for the next state depends only on the current state.

## **Inside Queue**

### **Models: Markov Chains - Rob Harrop**

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## **Simulation : The ...**

If the service rate is less than the arrival rate, the chain is transient and the length of the queue grows to infinity. If the service rate is greater than the arrival rate, the chain is positive recurrent. At the boundary between these two cases, when the arrival and service rates are the same, the chain is null recurrent.



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## 16.22: Continuous- Time Queuing Chains - Statistics LibreTexts

So when the equivalent conditions are satisfied, the Markov chain  $\{X_t: t \in [0, \infty)\}$  is also said to be uniform. As we will see in a later section, a uniform, continuous-time Markov chain can be constructed from a discrete-time Markov chain and an

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independent Poisson  
process.

**16.16: Transition  
Matrices and  
Generators of  
Continuous ...**

A Markov chain is a stochastic model describing a sequence of possible events in which the probability of each event depends only on the state attained in the previous event. A countably infinite

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sequence, in which the chain moves state at discrete time steps, gives a discrete-time Markov chain (DTMC).

A continuous-time process is called a continuous-time Markov chain (CTMC).

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The author treats the classic topics of Markov chain theory, both in discrete time and continuous time, as well as the connected topics such as finite Gibbs fields, nonhomogeneous Markov chains, discrete-time regenerative processes, Monte Carlo simulation, simulated annealing, and queuing theory.

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