

Contents

<i>Preface</i>	v
1. Recurrence and Regeneration	1
2. Markov Renewal and Markov-Additive Processes	7
2.1 Introduction	7
2.2 Markov Renewal Processes: Basic Definitions	10
2.3 Elementary Properties	11
2.4 The Number of Counts	14
2.5 The Markov Renewal Equation	19
2.6 Limit Theorems	21
2.7 The Semi-Markov Process	22
2.8 Markov-Additive Processes: Basic Definitions	23
2.9 A Matrix Equation	26
2.10 The Markov-Poisson Process	28
2.11 Markov-Compound Poisson Processes; A Special Case	32
2.12 Markov-Compound Poisson Processes; General Case	34
2.13 The Use of Infinitesimal Generators	36
3. Theory of Semiregenerative Phenomena	39
3.1 Introduction	39
3.2 Basic Definitions	41
3.3 Semirecurrent Phenomena	43
3.4 A Continuous-Time Semiregenerative Phenomenon	50
3.5 Semiregenerative Phenomena With Finite Label Set	56

4.	Theory of Markov Random Walks	61
4.1	Introduction	61
4.2	Definitions and Basic Properties	64
4.3	Degenerate Markov Random Walks	67
4.4	Time-Reversed MRW, Extrema, and Semirecurrent Sets	72
4.5	Fluctuation Theory for MRW	78
4.6	The Case Where Means Exist	81
4.7	Renewal Equation	85
4.8	Wiener-Hopf Factorization	87
4.9	First Exit Time From a Bounded Interval	91
5.	Limit Theorems for Markov Random Walks	93
5.1	Introduction	93
5.2	A Sequence of Normalized Increments	94
5.3	Limit Theorems	97
5.4	Application	100
6.	Markov-Additive Processes of Arrivals	103
6.1	Introduction	104
6.2	Univariate MAPs of Arrivals	105
6.3	MAPs of Arrivals	109
6.4	Some Properties of MAPs of Arrivals	114
6.5	Some Properties of MAPs	124
6.6	Transformations of MAPs of Arrivals	128
6.7	Markov-Bernoulli Recording of MAPs of Arrivals	134
7.	Markov-Modulated Single Server Queueing Systems	141
7.1	Introduction	141
7.2	Preliminary Results	143
7.3	Waiting and Idle Times	146
7.4	Markov-modulated M/M/1 Queue	151
8.	A Storage Model for Data Communication Systems	155
8.1	Introduction	155
8.2	The Model	159
8.3	The Actual and the Unsatisfied Demands	163
8.4	The Inverse of the Demand	167
8.5	The Busy-Period Process	170

8.6	Some More Notations and Results	175
8.7	Laplace Transform of the Busy Period	178
8.8	The Unsatisfied Demand and Demand Rejection Rate . .	180
8.9	The Storage Level and Unsatisfied Demand	182
8.10	The Steady State	184
9.	A Markovian Storage Model	189
9.1	Introduction	189
9.2	Preliminary Results	193
9.3	The Imbedded MRW	195
9.4	The Main Results	201
	<i>Bibliography</i>	207
	<i>Index</i>	215