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CS 547 Lecture 35: Markov Chains and Queues Daniel Myers If you read older texts on queueing theory, they tend to derive their major results with Markov chains. In this framework, each state of the chain corresponds to the number of customers in the queue, and state

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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. In continuous-time, it is known as a Markov process. It is named after the Russian mathematician Andrey Markov.

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is concerned with Markov chains in discrete time, including periodicity and recurrence. For example, a random walk on a lattice of integers returns to the initial position with probability one in

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one or two dimensions, but in three or more dimensions the probability of recurrence is zero. Some Markov chains settle down to an equilibrium

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The state space diagram for this chain is as below. Transient solution. We can write a probability mass function dependent on  $t$  to describe the probability that the M/M/1 queue is in a

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6 CHAPTER 2. MARKOV CHAINS AND QUEUES IN DISCRETE TIME Theorem 2.5 and the extension theorem by Tulcea (see appendix 5.2) show that a Markov chain is uniquely determined by its transition matrix and its initial dis-

## Introduction to Stochastic Processes

Chapter 2: Markov Chains and Queues in Discrete Time L. Breuer University of Kent 1 Denition Let  $X_n$  with  $n \geq 0$  denote random variables on a discrete space  $E$ . The sequence  $X = (X_n; n \geq 0)$  is called a stochastic chain. If  $P$  is a probability measure  $X$

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