

## Contents

<b>Preface</b> . . . . .	13
<b>Definitions</b> . . . . .	17
<b>Chapter 1. Switching Stochastic Models</b> . . . . .	19
1.1. Random processes with discrete component . . . . .	19
1.1.1. Markov and semi-Markov processes . . . . .	21
1.1.2. Processes with independent increments and Markov switching . .	21
1.1.3. Processes with independent increments and semi-Markov switching	23
1.2. Switching processes . . . . .	24
1.2.1. Definition of switching processes . . . . .	24
1.2.2. Recurrent processes of semi-Markov type (simple case) . . . . .	26
1.2.3. RPSM with Markov switching . . . . .	26
1.2.4. General case of RPSM . . . . .	27
1.2.5. Processes with Markov or semi-Markov switching . . . . .	27
1.3. Switching stochastic models . . . . .	28
1.3.1. Sums of random variables . . . . .	29
1.3.2. Random movements . . . . .	29
1.3.3. Dynamic systems in a random environment . . . . .	30
1.3.4. Stochastic differential equations in a random environment . . . .	30
1.3.5. Branching processes . . . . .	31
1.3.6. State-dependent flows . . . . .	32
1.3.7. Two-level Markov systems with feedback . . . . .	32
1.4. Bibliography . . . . .	33
<b>Chapter 2. Switching Queueing Models</b> . . . . .	37
2.1. Introduction . . . . .	37
2.2. Queueing systems . . . . .	38
2.2.1. Markov queueing models . . . . .	38

6 Switching Processes in Queueing Models

2.2.1.1. A state-dependent system $M_Q/M_Q/1/\infty$ . . . . .	39
2.2.1.2. Queueing system $M_{M,Q}/M_{M,Q}/1/m$ . . . . .	40
2.2.1.3. System $\overline{M}_{Q,B}/\overline{M}_{Q,B}/1/\infty$ . . . . .	41
2.2.2. Non-Markov systems . . . . .	42
2.2.2.1. Semi-Markov system $SM/M_{SM,Q}/1$ . . . . .	42
2.2.2.2. System $M_{SM,Q}/M_{SM,Q}/1/\infty$ . . . . .	43
2.2.2.3. System $M_{SM,Q}/M_{SM,Q}/1/V$ . . . . .	44
2.2.3. Models with dependent arrival flows . . . . .	45
2.2.4. Polling systems . . . . .	46
2.2.5. Retrial queueing systems . . . . .	47
2.3. Queueing networks . . . . .	48
2.3.1. Markov state-dependent networks . . . . .	49
2.3.1.1. Markov network $(M_Q/M_Q/\overline{m}/\infty)^r$ . . . . .	49
2.3.1.2. Markov networks $(M_{Q,B}/M_{Q,B}/\overline{m}/\infty)^r$ with batches . . . . .	50
2.3.2. Non-Markov networks . . . . .	50
2.3.2.1. State-dependent semi-Markov networks . . . . .	50
2.3.2.2. Semi-Markov networks with random batches . . . . .	52
2.3.2.3. Networks with state-dependent input . . . . .	53
2.4. Bibliography . . . . .	54
<b>Chapter 3. Processes of Sums of Weakly-dependent Variables . . . . .</b>	<b>57</b>
3.1. Limit theorems for processes of sums of conditionally independent random variables . . . . .	57
3.2. Limit theorems for sums with Markov switching . . . . .	65
3.2.1. Flows of rare events . . . . .	67
3.2.1.1. Discrete time . . . . .	67
3.2.1.2. Continuous time . . . . .	69
3.3. Quasi-ergodic Markov processes . . . . .	70
3.4. Limit theorems for non-homogenous Markov processes . . . . .	73
3.4.1. Convergence to Gaussian processes . . . . .	74
3.4.2. Convergence to processes with independent increments . . . . .	78
3.5. Bibliography . . . . .	81
<b>Chapter 4. Averaging Principle and Diffusion Approximation for Switching Processes . . . . .</b>	<b>83</b>
4.1. Introduction . . . . .	83
4.2. Averaging principle for switching recurrent sequences . . . . .	84
4.3. Averaging principle and diffusion approximation for RPSMs . . . . .	88
4.4. Averaging principle and diffusion approximation for recurrent processes of semi-Markov type (Markov case) . . . . .	95
4.4.1. Averaging principle and diffusion approximation for SMP . . . . .	105
4.5. Averaging principle for RPSM with feedback . . . . .	106
4.6. Averaging principle and diffusion approximation for switching processes . . . . .	108

4.6.1. Averaging principle and diffusion approximation for processes with semi-Markov switching . . . . .	112
4.7. Bibliography . . . . .	113
<b>Chapter 5. Averaging and Diffusion Approximation in Overloaded Switch- ing Queueing Systems and Networks . . . . .</b>	<b>117</b>
5.1. Introduction . . . . .	117
5.2. Markov queueing models . . . . .	120
5.2.1. System $\overline{M}_{\overline{Q},B}/\overline{M}_{\overline{Q},B}/1/\infty$ . . . . .	121
5.2.2. System $M_Q/M_Q/1/\infty$ . . . . .	124
5.2.3. Analysis of the waiting time . . . . .	129
5.2.4. An output process . . . . .	131
5.2.5. Time-dependent system $M_{Q,t}/M_{Q,t}/1/\infty$ . . . . .	132
5.2.6. A system with impatient calls . . . . .	134
5.3. Non-Markov queueing models . . . . .	135
5.3.1. System $GI/M_Q/1/\infty$ . . . . .	135
5.3.2. Semi-Markov system $SM/M_{SM,Q}/1/\infty$ . . . . .	136
5.3.3. System $M_{SM,Q}/M_{SM,Q}/1/\infty$ . . . . .	138
5.3.4. System $SM_Q/M_{SM,Q}/1/\infty$ . . . . .	139
5.3.5. System $G_Q/M_Q/1/\infty$ . . . . .	142
5.3.6. A system with unreliable servers . . . . .	143
5.3.7. Polling systems . . . . .	145
5.4. Retrial queueing systems . . . . .	146
5.4.1. Retrial system $M_Q/G/1/w.r$ . . . . .	147
5.4.2. System $\overline{M}/\overline{G}/\overline{1}/w.r$ . . . . .	150
5.4.3. Retrial system $M/M/m/w.r$ . . . . .	154
5.5. Queueing networks . . . . .	159
5.5.1. State-dependent Markov network $(M_Q/M_Q/1/\infty)^r$ . . . . .	159
5.5.2. Markov state-dependent networks with batches . . . . .	161
5.6. Non-Markov queueing networks . . . . .	164
5.6.1. A network $(M_{SM,Q}/M_{SM,Q}/1/\infty)^r$ with semi-Markov switching	164
5.6.2. State-dependent network with recurrent input . . . . .	169
5.7. Bibliography . . . . .	172
<b>Chapter 6. Systems in Low Traffic Conditions . . . . .</b>	<b>175</b>
6.1. Introduction . . . . .	175
6.2. Analysis of the first exit time from the subset of states . . . . .	176
6.2.1. Definition of $S$ -set . . . . .	176
6.2.2. An asymptotic behavior of the first exit time . . . . .	177
6.2.3. State space forming a monotone structure . . . . .	180
6.2.4. Exit time as the time of first jump of the process of sums with Markov switching . . . . .	182
6.3. Markov queueing systems with fast service . . . . .	183

8 Switching Processes in Queueing Models

6.3.1. $M/M/s/m$ systems . . . . .	183
6.3.1.1. System $M_M/M/\bar{l}/m$ in a Markov environment . . . . .	185
6.3.2. Semi-Markov queueing systems with fast service . . . . .	188
6.4. Single-server retrial queueing model . . . . .	190
6.4.1. Case 1: fast service . . . . .	191
6.4.1.1. State-dependent case . . . . .	194
6.4.2. Case 2: fast service and large retrial rate . . . . .	195
6.4.3. State-dependent model in a Markov environment . . . . .	197
6.5. Multiserver retrial queueing models . . . . .	201
6.6. Bibliography . . . . .	204
<b>Chapter 7. Flows of Rare Events in Low and Heavy Traffic Conditions . . . . .</b>	<b>207</b>
7.1. Introduction . . . . .	207
7.2. Flows of rare events in systems with mixing . . . . .	208
7.3. Asymptotically connected sets ( $V_n$ - $S$ -sets) . . . . .	211
7.3.1. Homogenous case . . . . .	211
7.3.2. Non-homogenous case . . . . .	214
7.4. Heavy traffic conditions . . . . .	215
7.5. Flows of rare events in queueing models . . . . .	216
7.5.1. Light traffic analysis in models with finite capacity . . . . .	216
7.5.2. Heavy traffic analysis . . . . .	218
7.6. Bibliography . . . . .	219
<b>Chapter 8. Asymptotic Aggregation of State Space . . . . .</b>	<b>221</b>
8.1. Introduction . . . . .	221
8.2. Aggregation of finite Markov processes (stationary behavior) . . . . .	223
8.2.1. Discrete time . . . . .	223
8.2.2. Hierarchic asymptotic aggregation . . . . .	225
8.2.3. Continuous time . . . . .	227
8.3. Convergence of switching processes . . . . .	228
8.4. Aggregation of states in Markov models . . . . .	231
8.4.1. Convergence of the aggregated process to a Markov process (finite state space) . . . . .	232
8.4.2. Convergence of the aggregated process with a general state space . . . . .	236
8.4.3. Accumulating processes in aggregation scheme . . . . .	237
8.4.4. MP aggregation in continuous time . . . . .	238
8.5. Asymptotic behavior of the first exit time from the subset of states (non-homogenous in time case) . . . . .	240
8.6. Aggregation of states of non-homogenous Markov processes . . . . .	243
8.7. Averaging principle for RPSM in the asymptotically aggregated Markov environment . . . . .	246
8.7.1. Switching MP with a finite state space . . . . .	247
8.7.2. Switching MP with a general state space . . . . .	250

8.7.3. Averaging principle for accumulating processes in the asymptotically aggregated semi-Markov environment . . . . .	251
8.8. Diffusion approximation for RPSM in the asymptotically aggregated Markov environment . . . . .	252
8.9. Aggregation of states in Markov queueing models . . . . .	255
8.9.1. System $M_Q/M_Q/r/\infty$ with unreliable servers in heavy traffic . . . . .	255
8.9.2. System $M_{M,Q}/M_{M,Q}/1/\infty$ in heavy traffic . . . . .	256
8.10. Aggregation of states in semi-Markov queueing models . . . . .	258
8.10.1. System $SM/M_{SM,Q}/1/\infty$ . . . . .	258
8.10.2. System $M_{SM,Q}/M_{SM,Q}/1/\infty$ . . . . .	259
8.11. Analysis of flows of lost calls . . . . .	260
8.12. Bibliography . . . . .	263
<b>Chapter 9. Aggregation in Markov Models with Fast Markov Switching . . . . .</b>	<b>267</b>
9.1. Introduction . . . . .	267
9.2. Markov models with fast Markov switching . . . . .	269
9.2.1. Markov processes with Markov switching . . . . .	269
9.2.2. Markov queueing systems with Markov type switching . . . . .	271
9.2.3. Averaging in the fast Markov type environment . . . . .	272
9.2.4. Approximation of a stationary distribution . . . . .	274
9.3. Proofs of theorems . . . . .	275
9.3.1. Proof of Theorem 9.1 . . . . .	275
9.3.2. Proof of Theorem 9.2 . . . . .	277
9.3.3. Proof of Theorem 9.3 . . . . .	279
9.4. Queueing systems with fast Markov type switching . . . . .	279
9.4.1. System $M_{M,Q}/M_{M,Q}/1/N$ . . . . .	279
9.4.1.1. Averaging of states of the environment . . . . .	279
9.4.1.2. The approximation of a stationary distribution . . . . .	280
9.4.2. Batch system $BM_{M,Q}/BM_{M,Q}/1/N$ . . . . .	281
9.4.3. System $M/M/s/m$ with unreliable servers . . . . .	282
9.4.4. Priority model $M_Q/M_Q/m/s, N$ . . . . .	283
9.5. Non-homogenous in time queueing models . . . . .	285
9.5.1. System $M_{M,Q,t}/M_{M,Q,t}/s/m$ with fast switching – averaging of states . . . . .	286
9.5.2. System $M_{M,Q}/M_{M,Q}/s/m$ with fast switching – aggregation of states . . . . .	287
9.6. Numerical examples . . . . .	288
9.7. Bibliography . . . . .	289
<b>Chapter 10. Aggregation in Markov Models with Fast Semi-Markov Switching . . . . .</b>	<b>291</b>
10.1. Markov processes with fast semi-Markov switches . . . . .	292
10.1.1. Averaging of a semi-Markov environment . . . . .	292

10	Switching Processes in Queueing Models	
10.1.2.	Asymptotic aggregation of a semi-Markov environment . . . . .	300
10.1.3.	Approximation of a stationary distribution . . . . .	305
10.2.	Averaging and aggregation in Markov queueing systems with semi-Markov switching . . . . .	309
10.2.1.	Averaging of states of the environment . . . . .	309
10.2.2.	Asymptotic aggregation of states of the environment . . . . .	310
10.2.3.	The approximation of a stationary distribution . . . . .	311
10.3.	Bibliography . . . . .	313
<b>Chapter 11.</b>	<b>Other Applications of Switching Processes . . . . .</b>	<b>315</b>
11.1.	Self-organization in multicomponent interacting Markov systems . . .	315
11.2.	Averaging principle and diffusion approximation for dynamic systems with stochastic perturbations . . . . .	319
11.2.1.	Recurrent perturbations . . . . .	319
11.2.2.	Semi-Markov perturbations . . . . .	321
11.3.	Random movements . . . . .	324
11.3.1.	Ergodic case . . . . .	324
11.3.2.	Case of the asymptotic aggregation of state space . . . . .	325
11.4.	Bibliography . . . . .	326
<b>Chapter 12.</b>	<b>Simulation Examples . . . . .</b>	<b>329</b>
12.1.	Simulation of recurrent sequences . . . . .	329
12.2.	Simulation of recurrent point processes . . . . .	331
12.3.	Simulation of RPSM . . . . .	332
12.4.	Simulation of state-dependent queueing models . . . . .	334
12.5.	Simulation of the exit time from a subset of states of a Markov chain .	337
12.6.	Aggregation of states in Markov models . . . . .	340
<b>Index</b>	. . . . .	<b>343</b>