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*Applied Probability and Queues*

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List of corrections and amendments  
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## Corrections and amendments

s.b. = should be.

**8<sup>4</sup>:**  $k \geq 0$  s.b.  $n \geq 0$ .

**15<sub>10</sub>:**  $E$  is finite s.b.  $F$  is finite

**16, last paragraph of Notes:** add Kijima & Makimoto (1999) to references.  
dww337 last  $E$  s.b.  $E_x$

**58<sub>13</sub>:**  $\pi\lambda_i$  s.b.  $\pi_i\lambda(i)$

**71, Notes:** add that Dshalalow (1995) has an extensive list of books and review articles on queueing theory.

**73, Prop. 2.2:**  $R < \infty$  s.b.  $R = \infty$ . In second line of proof, 'solution' s.b. 'bounded solution'.

**154, (v) in Prop. 4.1:** nondecreasing s.b. nonincreasing

**156<sup>17</sup>:**  $I_n = I_n(x)$  s.b.  $I_k = I_k(x)$

**159<sup>11</sup>:**  $Z(x_1) - Z(x_2)$  s.b.  $|Z(x_1) - Z(x_2)|$

**174, Sect. 2c:** the notation is unfortunate since  $\mu$  is used both for the mean cycle length and the Brownian drift. Change the drift to  $\theta$  in first line of 2c and all  $\mu$ 's to  $\theta$ 's in two last expressions of last display.

**176, Problem 2.3:** delete – in –0.0398.

**178<sub>11-10</sub>:**  $\Delta_t \rightarrow 0$  s.b.  $\Delta_t/t \rightarrow 0$ .

**190<sup>11</sup>:**  $X' \leq_{so} X''$  a.s. s.b.  $X' \leq X''$  a.s.

**233<sub>8-7</sub>:**  $A$ , resp.  $B$  s.b.  $B$ , resp.  $A$ .

**272, Notes:** add Wolff & Wang (2003) to referendvips apqcorrces.

**274<sub>3</sub>:**  $dx$  s.b.  $ds$

- 296**<sup>4</sup>:  $B(x)$  s.b.  $\overline{B}(x)$ .
- 298**<sub>12</sub>:  $B(x)$  s.b.  $\overline{B}(x)$ .
- 300, Notes**: Add Konstantopoluos *et al.* (2004) to references.
- 337, Corollary 5.3(ii)**: ‘fixed mean  $\nu = \mu_A$  of the service time distribution’ s.b. ‘fixed mean  $\nu = \mu_A$  of the interarrival time distribution’.
- 328, Notes**: Add Bini *et al.* (2005) to references.
- 340**<sup>12</sup>:  $U_1, U_2, \dots$  s.b.  $U_0, U_1, \dots$
- 341**<sub>7</sub>: The system is assumed to be initially empty.
- 343**: In first line of proof of Th. 1.2, the reference s.b. to Lemma 1.3, not 1.2.
- 355**: in (2.3) and (2.4),  $x \rightarrow \infty$  s.b.  $n \rightarrow \infty$ .
- 355**<sub>10</sub>:  $e^{1.96\dots}$  s.b.  $e^{-1.96\dots}$ .
- 355**<sub>5</sub>: add Ganesh, O’Connell & Wischik to references.
- 356**<sup>15</sup>:  $F_n(dx)$  s.b.  $H_n(dx)$ .
- 369, Notes**: add Duffy *et al.* (2003) to the Duffield & O’Connell reference.
- 376, Notes**: add Bucklew (2004) to references.
- 396**<sup>7</sup>: right s.b. left
- 396, first paragraph of Notes**: add Cooper *et al.* (2001) to references
- 406**<sup>1</sup>: add  $c(u)^{-1}$  in front of  $\sum$
- 406**<sup>10</sup>:  $x^{\alpha-1}$  s.b.  $(1+x)^{\alpha-1}$
- 423**: in Heidelberger (1995) the journal volume is 5, not 6.

In addition to the above, I also keep a list of typos and inconsistencies in the typography for the sake of further reprintings. These typos are so obvious that they will not confuse the reader, but just in case, the list is available at [HTTP://HOME.IMF.AU.DK/ASMUS/BOOKS/APQPED.PS](http://HOME.IMF.AU.DK/ASMUS/BOOKS/APQPED.PS) and I am of course grateful to be noticed of omissions.

## Additional references

- D.A. Bini, G. Latouche & B. Meini (2005) *Numerical Methods for Structured Markov Chains*. Oxford University Press.
- J.A. Bucklew (2004) *Introduction to Rare Event Simulation*. Springer-Verlag.
- W.L. Cooper, V. Schmidt and R.F. Serfozo (2001) Skorohod–Loynes characterizations of queueing, fluid and inventory processes. *QUESTA* **37**, 233–257.
- J. Dshalalow (1995) An anthology of classical queueing models. In *Advances in Queueing: Theory, Methods and Open Problems* (J. Dshalalow, ed.), 1–42. CRC Press.

- K. Duffy, J.T. Lewis & W.G. Sullivan (2003) Logarithmic asymptotics for the supremum of a stochastic process. *Ann. Appl. Probab.* **13**, 430–445.
- A. Ganesh, N. O’Connell & D. Wischik (2004) *Big Queues*. Springer-Verlag.
- M. Kijima & N. Makimoto (1999) Quasi-stationary distributions of Markov chains arising from queueing processes: a survey. In *Applied Probability and Stochastic Processes* (J.G. Shantikumar & U. Sumita, eds.), 277–311. Kluwer.
- T. Konstantopolous, S. Zachary & S. Foss, eds. (2004) *Non-Conventional Queueing Models: Heavy Tails, Long-Range Dependence and Rare Events*. QUESTA **46**, Nos. 1/2.
- R.W. Wolff & C.-L. Wang (2003) Idle period approximations and bounds for the  $GI/G/1$  queue. *Adv. Appl. Probab.* **35**, 773–792.