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Part II contains two rather long chapters on the subject of Markov chains, the first on theoretical aspects of Markov chains, and the second on their numerical solution. In Chapter 9, the basic concepts of discrete and continuous-time Markov chains and their underlying equations and properties are discussed.

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which are treated the same as any other transition in a Markov chain). Consider a queueing model, and let  $p_0$  denote the probability of being in state 0 (that is, the probability of having zero customers in the queue) and  $p_1$  denote the probability of being in state 1. Let the queue receive

### **CS 547 Lecture 35: Markov Chains and Queues**

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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 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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