DOWNLOAD PDF PALM PROBABILITIES AND STATIONARY QUEUES

Chapter 1 : Palm Probabilities and Stationary Queues : Francois Baccelli :

Palm Probabilities and Stationary Queues. By Francois Baccelli and Pierre Bremaud. Price. Store. Arrives. Preparing. Shipping.

Serfozo July 17, Abstract This study shows that time-dependent Palm probabilities of a non- stationary process are expressible as integrals of a certain stochastic in- tensity process. A consequence is a characterization of a Poisson process in terms of time-dependent Palm probabilities. These two results are anal- ogous to results of Papangelou and Mecke, respectively, for stationary point processes. Next, using stochastic intensities of time-dependent Palm probabilities, we present conditions under which the distribution of a stochastic process e. This result is a time-dependent analogue of an ASTA property arrivals see time averages for stationary processes. We also present formulas for time-dependent Palm probabilities of Markov processes, and Little laws for queueing systems that relate queue-length processes to time-dependent Palm probabilities of sojourn times of the items in the system. Let P 0 denote the Palm probability of N conditioned that N has a point at 0. This study presents analogous theorems and queueing applications for pro- cesses that need not be stationary. Let Pt denote the Palm probability of N con- ditioned that it has a point at t. Such time-dependent Palm probabilities were introduced by Ryll-Nardzewski [22] and developed further by Kallenberg [12]. Our study sheds more light on the similarity of the structural relationship between P 0 and P for a stationary system and the relationship between Pt and P for non-stationary systems. We present a related result using a novel type of stochastic intensity, motivated by ideas in [15] and [6], that is weaker than the usual stochastic intensity. Many of our results are for a stochastic process X t on a general space that is related to N. A summary of the rest of the study is as follows. Finally, Section 9 presents time-dependent Little laws for queueing systems in which the distribution of a queue-length process is related to the Palm probability distribution of the sojourn times of items in the system. Also, N s, t] denotes the number of points in the interval s, t]. The main focus of our study are time-dependent Palm probabilities of N ; see [22, 12]. The expectation under Pt is denoted by Et. A major tool for dealing with Palm probabilities is the following Campbell- Mecke formula, which is a consequence of 1. Theorem 2 For any measurable f: Proposition 3 If N is a simple point process its points are distinct a. The process X is a vehicle for expressing time-dependent Palm probabilities for events in F that may or may not depend on N. For now, we make no assumptions on the dependency between N and X. In some applications, X is the primary process and N represents times at which certain events of X occur such as the event that X has a jump then N is a function of X. On the other hand, N may be the primary process and X may represent auxiliary events or functions of processes that interact with N. For this stationary system, let P 0 denote the Palm probability conditioned that N has a point at 0; see for instance [1, 9, 12, 23]. B 4 3 Palm Probabilities Described by Stochastic Intensities In this section, we present a Papangelou-type theorem relating time-dependent Palm probabilities of a point process to its stochastic intensity. In addition to the usual stochastic intensity based on the entire history, we consider an intensity based only on present information. This assumption is automatically satisfied by the filtration generated by X, N. We will use the following terminology for a measurable function f: We first consider the usual time-dependent randomized intensity for N based on the information contained in the Ft. His proof includes a lemma that all predictable processes on the line have a nice form, and he uses this form along with a stationarity invariance of P to prove the result. Our approach is different. To be precise, we will assume that Ft is generated by a countable collection of sets Ct , for each rational t. This formula is a special case of 4 when N has a stochastic intensity. It is clear that Y A is predictable. A a,b] Hence, N has a stochastic intensity. It remains to define a Ft -progressive nonnegative function f t, w that sat- isfies 9. Notice that f is Ft -predictable, which implies that it is also Ft -progressive. Thus, f satisfies 9. What we have shown is that there exists an Ft -intensity that satisfies this Radon-Nikodym property. The rest of this section contains another version of Theorem 7 based on another type of stochastic intensity, which is used in the ASTA results presented shortly. The proof of Theorem 7 did not make explicit use of the entire history of the processes, and so here we are able to use a similar proof for an X t -intensity. Consider a countable collection of continuous functions fn,s:

There are other types of intensities in the literature. The analysis in [15] assumes uniform integrability to move limits inside of expectations when needed. To prove that such intensities can exist without assuming existence of a stochastic intensity, they consider an example where X only has jumps at points of N , and they use the inversion formula to show that this type of intensity exists. The following result is an analogue for time-dependent Palm probabilities. From Theorem 7, we conclude c. For many queues, the distribution in equilibrium is the same as the distribution of the process at any arbitrary time regardless of an arrival. That is, arrivals see time averages ASTA. Here is our main result. Proof First note that from 10 it follows that, for any bounded continuous function f: Moreover, the resulting statement also holds for all bounded measurable f by a standard approximation argument , and hence b holds. In light of this, the following ASTA result for stationary processes, which was proved in Bremaud [5] assuming N has an Ft -intensity , is an immediate consequence of Theorem Next, we describe a conditional ASTA property for non-stationary processes, which is analogous to that for stationary queueing processes with Poisson ar- rivals in van Doorn and Regterschot [26]. Their results involve analyzing sample path averages in the spirit of [28], and therefore they did not use Palm prob- abilities. The result is stated in the stationary case through the use of Palm probabilities in [1], and we will now show how these results carry over to the non-stationary setting. A Let Ptx denote the Palm probabilities induced by the point process Nx. Remark 14 The preceding result can be extended to the X t -intensity setting as follows. This type of limit is indeed true under the weak condition 14 on N. Similar limits are true for Palm probabilities of nicely behaved functions of X. Next, note that by 3 , for a. Also, 17 implies 15 , since assumption 16 is not needed in the preceding argument when f t, X does not depend on t. Kleinrock [13] considered a queueing process with Poisson arrivals in which the queue length process X t has a limiting distribution p n. His aim was to give a plausible argument that p n was the long run fraction of time that an arrival to the system sees n customers in the system. Because of our Theorem 15, we now know that his conjecture was correct. The second con- dition is an analogous convergence of the mean measure. Many processes that have a limiting distribution are asymptotically stationary; examples include regenerative processes, ergodic Markov processes and processes that are functionals of stationary processes. These and other properties of asymptotic stationarity were developed by Szc- zotka [24]; also see [7, 25]. The first result describes the convergence of Pt when N has a stochastic intensity. Assume the joint process X, N regenerates at the beginning of each busy period so that the process is regenerative and has a limiting distribution. To this end, we will use a local type of convergence that is a slight variation of that in [12]. Let C denote the set of continuous functions f: This is followed by a factorization of Palm probabilities for semi-regenerative processes. We will prove it after some discussion. Theorem 21 Under the preceding assumptions, for f: As an example, for a Jackson network 18 process in equilibrium, the mean time for an item to move from one sector to another sector involves Palm probabilities for jump times at which an item in the network begins a journey between the two sectors [23]. Examples like this involve exploiting the structure of the special jump times, which may depend on the future as well as the past of the process. It is not practical to formulate Palm probabilities for all such contingencies. However, the following general procedure and example illustrate how one can use Theorem 21 to derive Palm probabilities for Markov processes. Remark 22 General Procedure. These probabilities are determined as follows. For any bounded f: B For any bounded f: Here is a limiting property of N intensity of N. We are now ready to prove Theorem A key step in the proof uses the fol- lowing property of exponential random variables. This completes the proof of We end this section with a factorization of Palm probabilities for semi- regenerative processes. Assume X is stable, and so it is regenerative. Let W t denote the waiting time of the last customer to enter the system at or before time t. Let X t denote the number of items in the system at time t, let Wn denote the sojourn time in the system of the nth job that arrives at time Tn , and let W t denote the sojourn time of the last item that arrived before or at time t. In this section, we present several Little laws for relating the time-dependent queue length to the Palm probabilities of the waiting times. Bertsimas and Mourtzinou [2] obtain results like some of ours, using probabilities that can be intuitively interpreted as Palm probabilities and sample path arguments. This approach requires additional assumptions on the existence of relevant limits and assumes the mean measure of the arrival process has an intensity. The Palm calculus approach lays bare the relation between queue lengths and waiting times and yields results that are not amenable to sample path arguments. Keep in mind that there are no assumptions on the order in which the items are processed and the service times; such assumptions, however, would typically be needed for computations. A sample-path version of the result is in [2].

Chapter 2 : Palm calculus - Wikipedia

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Chapter 3 : Palm Probabilities and Stationary Queues

Palm Probabilities and Stationary Queues. Authors: Baccelli, Francois, Bremaud, Pierre.

Stochastically recursive sequences and their generalizations by A. Foss - Siberian Adv. Math , " For those the theorems of existence, ergodici For those the theorems of existence, ergodicity, stability are established, the stationary majorants are constructed. Continuous-time processes associated with ones studied here are considered as well. Key words and phrases: Show Context Citation Context In this paper, we consider a queue with a time varying capacity and identify the effective bandwidth of the stationary departure process from such a queue. Two important observations are made: The new result on the effective bandwidth of the stationary departure process is applied to intree networks with time varying capacities and priority tandem queues. Algorithms for approximating the tail distributions of queue lengths in such networks are derived. Conference on Data and Communications , " We analyze the performance of a generic feedback flow control mechanism which captures the properties of several such mechanisms recently proposed in the literature. These mechanisms dynamically regulate the rate of data flow into a network based on feedback information about the network state. They are used in a variety of networks and they have been advocated for upcoming high-speed networks. However, they are difficult to model realistically. In this paper, we present a stochastic discrete-time approach that yields models which are realistic and yet tractable and computationally easy to solve. For our generic mechanism, the feedback consists of an exponentially averaged estimate of the bottleneck service rate and queue size. We obtain a model described by non-linear stochastic difference equations. We find the conditions under which these equations converge to a steady-state and we characterize the speed of convergence to steady-state. We then consider a linearized version of the mo So, it is enough to prove that the random variable Q is almost surely infinite to show that P [q k! The Random Trip Model: We define "random trip", a generic mobility model for random, independent node motions, which contains as special cases: We show that, for this model We show that, for this model, a necessary and sufficient condition for a time-stationary regime to exist is that the mean trip duration sampled at trip endpoints is finite. When this holds, we show that the distribution of node mobility state converges to the time-stationary distribution, starting from origin of an arbitrary trip. For the special case of random waypoint, we provide for the first time a proof and a sufficient and necessary condition of the existence of a stationary regime, thus closing a long standing issue. We show that random walk on torus and billiards belong to the random trip class of models, and establish that the time-limit distribution of node location for these two models is uniform, for any initial distribution, even in cases where the speed vector does not have circular symmetry. Using Palm calculus, we establish properties of time-stationary regime, when the condition for its existence holds. For random waypoint on the sphere, random walk on torus and billiards, we show that, in the time-stationary regime, the node location is uniform. Our perfect sampling algorithm is implemented to use with ns-2, and is available to download from Show Context Citation Context Palm calculus is now well established, but not widely used or even known in applied areas. This framework allows us to generalise the results in [22] to the broad class of restricted random waypoint models, and obtain a sampling algorithm that, for complicated, non convex areas, does not In this paper, we re ne the calculus proposed in [5, 8, 9]. The new calculus, including network operations for multiplexing, input-output relation, and routing, allows us to compute tighter exponential bounds for the tail distributions of queue lengths in intree networks with routing. In particular, if external arrival processes and routing processes are either Markov arrival processes or autoregressive processes, the stationary queue length at a local node is stochastically bounded above by the sum of a constant and an Erlang random variable. The decay rate of the Erlang random variable is not greater than in some cases equal to the decay rate of the tail distribution of the stationary queue length. The number of stages of the Erlang random variable is the number of external arrival processes and routing processes contributing to its queue length. For the single queue case, both the lower and upper bounds are derived. It is well known e. The following theorem provides a m The simulation of mobility models such as the random waypoint often cause subtle problems, for example the decay of average speed as the simulation progresses, a difference between the long term distribution of nodes and the initial one, and sometimes the instability of the model. All of this has to All of this has to do with time averages versus event averages. This is a well understood, but little known topic, called Palm calculus. In this paper we first give a very short primer on Palm calculus. Then we apply it to the random waypoint model and variants with pause time, random walk. We show how to simply obtain the stationary distribution of nodes and speeds, on a connected possibly non convex area. We derive a closed form for the density of node location on a square or a disk. We also show how to perform a perfect i. Last, we analyze decay and explain it as either convergence to steady state or lack of convergence. They are now well established, but not widely used or even known in applied areas. However, Palm calculus is extremely simple in discrete time: In this paper we explain Palm calculus in a concise, though rigorous, manner, b Scalable TCP [2] is a proposition for a new TCP where both the increase and the decrease rate of the window size are multiplicative.

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Lazar , " A unified framework of an architecture for integrated networks is outlined. The fundamental objects of this architecture are modeled as information transport entities, network entities and operators. The network architecture is based on three fundamental principles: Based on these three principles the network objects are organized into an Integrated Reference Model. Augmented by performance modeling of four traffic classes and the corresponding performance measures, these principles define the structure of the network control and management architecture. Key words and phrases: Borovkov, Projet Mistral , " The article provides the direct approach to obtaining formulas for derivatives of functionals of point processes in rare perturbation analysis [1], [2]. Results are obtained for arbitrary not necessarily stationary point processes in R and R d ; d 2, under transparent conditions, close to m Results are obtained for arbitrary not necessarily stationary point processes in R and R d ; d 2, under transparent conditions, close to minimal. Formulas for higher order derivatives allow to construct asymptotical expansions. The results can be useful in sensitivity analysis, in light traffic theory for queues and for computation by simulation of derivatives at positive intensity while the computation of the derivatives via statistical estimation of the functional itself and its increments usually gives poor results. Sensitivity analysis, rare perturbation analysis, light traffic, derivatives of functionals of point processes, asymptotic expansions for functionals of point processes. AMS Subject Classification: Makespan scheduling problems are in the mainstream of operations research, industrial engineering, and computer science. A basic multiprocessor version requires that n tasks be scheduled on m identical processors so as to minimize the makespan, i. In the standard p In the standard probability model considered here, the task durations are i. This paper surveys probabilistic results for the multiprocessor scheduling problem and an important variant known as the permutation flow-shop problem. Several of the results are new; the others have appeared in the last few years. Because of the difficulty of exact analysis, the results take the form of limits as n! Some highlights of the survey are:

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Chapter 6 : FranÃ§ois Baccelli - Wikipedia

0 sds and has independent but not stationary increments. Note by de nition, every point process is a sub-martingale Note by de nition, every point process is a sub-martingale with respect to the ltration on which it is de ned.

Curry breaks into an approving grin. The Silicon Valley design veterans, who look the part with neatly trimmed beards and head-to-toe black wardrobes, have invited Curry to their San Francisco office on this July afternoon to solicit his opinion. The once-mighty, now-defunct maker of the pioneering s personal digital assistants and, later, smartphones? Its debut product, the device Curry has affixed to himself, is itself known as the Palm. The software strives to be similarly minimal, safeguarding you against being pelted with notifications or seduced by Instagram, Candy Crush Saga, or other distractions. With a handful of full-time employees, Palm, the company, is based in a historic San Francisco building that once housed a lithographer of fruit-crate labels. Its brick-walled, lofty space overlooks a tranquil courtyard and feels more like a home than a headquarters. His father, Dell, himself a season NBA veteran, mingles with staffers, while his 6-year-old daughter, Riley, occupies herself with an iPad in a pink case. The Miraculous Rise of Steph Curry. In an era of ever more gargantuan, immersive smartphones, Palm is trying to convince consumers that they want something smaller and more subdued. And even in the best of circumstances, hardware isâ€"as tech-industry conventional wisdom saysâ€"hard. Wearying of the big-company grind, the pair quit Samsung toward the end of Even at Samsung, Miloseski and Nuk had attempted to make technology less attention grabbing with the Gear Fit, a sleek, minimalist smartwatch. But though smartwatches let you keep your phone stowed away, they still have a tendency to intrude on real life. The noble goal seemed to call for a fresh perspective. Tristan Harris, a design ethicist at Google, had grown increasingly concerned that tech companies were willfully engineering their apps to make them compulsive habits, as if they were slot machines; he left the company in January to crusade full time against this trend, later turning his Time Well Spent movement into a nonprofit organization called the Center for Humane Technology. Something better might come in. But theirs would be a less attention-hogging one. Something you might take to the gym or nightclub, while your primary phone stayed at home. From there, we started to put the features back in that we believed were absolutely critical. But it was tiny, with a touch screen measuring only 3. And it had just one button, to turn the screen on and off; even the volume buttons went away in favor of on-screen controls. When the screen is off, Life Mode shuts down incoming calls, notifications, and every other form of distraction. Unlike a typical smartphone do-not-disturb feature, Life Mode is designed to be something you might keep turned on most of the time, though you can flip it off and on at will or set it on a timer to turn off for one, two, or three hours at a time. Additional elements include a vastly streamlined home screen and shortcuts to let you accomplish tasksâ€"such as playing a Spotify playlistâ€"with a minimum of taps. The streamlined on-screen keyboard was provided by Fleksy, a company with experience designing even smaller ones for use on smartwatches. The end result is an experience which feels both familiar and new. From the sport and fitness side, the social and fashion side, the music side, the convenience of it, I think it has a lot of legs in a lot of different places. It even offered a name for the still-stealthy startup: That moniker, though a head-snapper at first, had an undeniable logic. It was about your calendar and your address book, and that was about it. But it made those things super, super easy to carry with you. Palm sold more than 30 million personal digital assistants and smartphones during its first decade, but also made more than its share of strategic blundersâ€"and struggled for relevance in the iPhone era. Hewlett-Packard bought the company in and announced grandiose plans to build an ecosystem around its next-generation WebOS software. The rise, fall, and rebirth of a legendary brand But not quite. Three years later, the Palm trademark, though dormant, retained enough value that HP was able to off-load it to TCL, which had a long-standing interest in selling gear to Westerners using names they know. From Westinghouse to MySpace , old nameplates have been affixed to new products for years, simply to wring out any residual equity out of a familiar brand. But Miloseski and Nuk insist that they have something more ambitious in mind. It was a wild ideaâ€"but not completely nuts. He had even cofounded a tech company with Barr, called Slyce, which built social media tools for athletes before shutting down last summer. Curry had a plane to catch and had blocked out half an hour for Palm. Fortunately, they held the plane for him. Does it work now? Can I have it? For everyone involved, the timing was serendipitous: Curry and his SC30 crew were already scouting for opportunities that went beyond standard endorsements. When fame meets functionality Celebs have attempted tech collaborations before, with mixed results. They were really thinking about how can they reinvent something in a smaller form factor that allows individuals to really just connect with what matters. It also provided the technologyâ€"originally developed for use with smartwatchesâ€"that lets you share one phone number between the Palm and your main smartphone, so you can call and text on whichever one you have with you. For instance, they made the spandex sleeve grippier after Curry found that it tended to slip on his arm as he threw three-pointersâ€" of them per setâ€"during training sessions. There are plenty of examples of celebrities associating themselves with tech brands in a way that begins with a PR blitz and ends in disappointment , but Palm and Curry aspire to a deeper, more productive relationship. Still, his visits to the startup often stretch well past their official end time, and he sees Palm not as an isolated sideline but something he can blend with other aspects of his personal platform. The company had planned to call its gadget the CoPilot. Along with conveying the sense that it was designed to be a companion to a big smartphone, the name further linked the new Palm with the Palm Pilot legacy. Earlier in the month, several gadget blogs had gotten wind of a few photos and details relating to the Palm device and strained to suss out what, exactly, it was. But at least they were intrigued. Miloseski and Nuk have identified an actual problem that needs addressing: But as with any new piece of hardware from an unproven company, execution is everything, and the margin for error is small. Then again, even if the Palm is a game-changing triumph, it could still end up being trampled by giants. At their developer conferences, both Apple and Google unveiled digital well-being features for their respective operating systems, providing tighter control over interruptions as well as stats on daily phone use. If the device sells well, at least some of them probably will. When asked about competitors, Miloseski gives the traditional bring-it-on response: And when he leaves the loftâ€"with his father at his side and his daughter in his armsâ€"he has once again stayed longer than he intended.

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The paper deals with the stochastically recursive sequences { X (n) } defined as the solutions of equations X (n + 1) = f (X (n), Î¾n) (where Î¾n is a given random sequence), and with random sequences of a more general nature, named recursive chains.

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