

Index

Notation by Chapter, 1

Chapter 1, 1

\equiv , equality by definition, 2

$[t]$, floor function, 22, 116

\Rightarrow , convergence in dist., 27, 96

$\Phi(t) \equiv P(N(0, 1) \leq x)$, standard normal cdf, 27, 123

$\stackrel{d}{=}$, equality in distribution, 29, 97

F^{\leftarrow} , left-cont. inverse of cdf, 42

F^{-1} , right-cont. inverse of cdf, 43

$F^c(t) \equiv 1 - F(t)$, ccdf, 49

\sim , asym. equiv., 54, 136, 693

Chapter 2, 63

ρ , traffic intensity, 72, 179

ϕ_K , two-sided ref. map, 73, 174

Chapter 3, 93

$\mathcal{P} \equiv \mathcal{P}(S)$, 95

A^ϵ , open ϵ -nbhd., 95

$\pi(P_1, P_2)$, Prohorov metric, 95

$a \vee b \equiv \max\{a, b\}$, 98

$a \wedge b \equiv \min\{a, b\}$, 103

$x \circ y$, composition, 107, 516

x^\uparrow , supremum map, 107, 525

$\phi(x) \equiv x + (-x \vee 0)^\uparrow$, one-dim. reflection map, 107, 171, 529

$(x \vee 0)(t) \equiv x(t) \vee 0$, 107

x^{-1} , inverse map, 107, 532

Chapter 4, 115

α , stable index, 121, 134

$\Sigma \equiv (\sigma_{i,j}^2)$, cov. matrix, 126

$\mathcal{F}_n \equiv \sigma[X_k : k \leq n]$, 130

$\mathcal{G}_n \equiv \sigma[X_k : k \geq n]$, 130

σ , stable scale param., 134

β , stable skewness param., 134

μ , stable shift param., 134

$\mathcal{R}(\alpha)$, reg. var., index α , 137, 694

$(1/G^c)^{\leftarrow}(n)$, space scaling, 138

$\Phi_\alpha(x)$, Fréchet cdf, 142

Chapter 5, 167

λ , arrival rate, 178

μ , service rate, 178

σ_L^2 , bdry reg asymp var., 209

σ_U^2 , bdry reg asymp var., 209

Chapter 6, 233

\dot{x} , derivative of x , 269

Chapter 7, 273

$\hat{f}(s)$, Lapl. transf. of f , 279

ψ , reg. var. scaling fct., 284

Chapter 8, 295

$\Lambda(t)$, source rate process, 299

ϕ , empty set, 308, 442

ξ_n , source on rate, 308

γ_n^{-1} , mean source cycle time, 308

$\hat{\lambda}_n$, rate of rate process Λ_n , 309

$\lambda_n \equiv \xi_n \hat{\lambda}_n$, source input rate, 309

η_n , net input rate of scaled pr., 310

$\hat{\phi}(s) \equiv \log E e^{-s[\eta + S_\alpha(\sigma, 1, 0)]}$, 326

Chapter 9, 347

$\delta(x_1, x_2) \equiv x_2 + (x_1 - x_2)^\uparrow$, 357

$\hat{\delta}(x_1, x_2) \equiv x_2 + (x_1 - x_2)^\downarrow$, 360

$\tau_z(x) \equiv x^{-1}(z)$, first-passage, 381,

538

- $\gamma_z(x)$, overshoot fct., 381, 539
 $\lambda_z(x)$, last-val. fct., 381, 539
Chapter 10, 411
 Σ , covariance matrix, 424
Chapter 11, 441
 \mathcal{T} , topology, 442
 A^- , closure of set A , 443
 A° , interior of set A , 443
 ∂A , boundary of set A , 443
 σ -field, 447
Chapter 12, 471
 $x(t-)$, left limit, 472
 $[a, b]$, standard segment, 475
 $[[a, b]]$, product segment, 475
 Γ_x , thin graph, 475
 G_x , thick graph, 475
 $\rho(\Gamma_x)$, thin range, 476
 $\rho(G_x)$, thick range, 476
 $\Pi_s(x)$, set of strong par. reps., 476
 $\Pi_w(x)$, set of weak par. reps., 476
 $\beta_t : [0, 1] \rightarrow [0, 1]$, 482
 $\mu_s(x_1, x_2)$, SM_2 dist., 502
 $\Pi_{s,2}(x)$, SM_2 par. reps., 504
 $\Pi_{w,2}(x)$, WM_2 par. reps., 504
Chapter 13, 515
 x^\leftarrow , left-contin. inverse, 533
 $\delta_z(x)$, final-jump fct., 539
Chapter 14, 551
 $\Psi(x)$, feas. regulator set, 557
 $R \equiv (\psi, \phi)$, mult. ref. map, 557
 $\pi \equiv \pi_{x,Q} : D_\uparrow^k \rightarrow D_\uparrow^k$, 558
 $R_0 \equiv (\phi_0, \psi_0)$, inst ref. map, 570
 $u^+ \equiv u \vee 0$, comp. max, 573
 $u^- \equiv u \wedge 0$, comp. min, 573
 $\pi_0(v) \equiv (Qv - u)^+$, 577
 $\hat{\psi}(x, t, \alpha)$, 580
 $\hat{\phi}(x, t, \alpha)$, 580
 $(C, r, Q, X(0))$, fluid net. data, 591
 $(A, S, R, I, Z(0))$, queueing netwk. data, 598
 $R \equiv (\phi, \psi_1, \psi_2)$, two-sided reg., 608
Chapter 15, 619
 ϕ^+ , maximal ref. map, 627
 ϕ^- , minimal ref. map, 627
 $(x, S, \{I(t) : t \in S\})$, excursion triple, 629
 \tilde{x} , set-val. fct., 629
 $\Gamma_{\tilde{x}}$, graph of \tilde{x} , 629
 \hat{x} , elt. of F , 641
 $\Pi_s(\hat{x})$, par. reps of \hat{x} in F , 641
The Rest in Alphabetic Order, 1
Abate, 189–191, 201, 205, 210, 212–215, 221, 232, 278, 327, 328, 334–336, 380, 585
Abbott, iv
Abramowitz, 36, 149, 327, 336
adaptedness of ref. map, 566
Addie, 344
addition, 107
 continuity of
 for M_1 , 495
 for M_2 , 509
 not everywhere, 103
 measurability of, 495
Adler, viii, 83, 140, 164
Albin, 374, 401, 405
Aldous, xi
 α -stable, *see* stable
Amdahl, 200
Anantharam, 86, 393
Anick, 295, 296
Anisimov, 90
approximation
 of functions
 in D by fcts. in D_c , 474
 in E by fcts. in E_c , 632
 of graphs by finite sets, 478
 of pt. pr. by ren. pr.

- asymptotic method, 398
 - stationary-int. method, 398
- of queueing networks
 - fixed-pop.-mean method, 409
 - param.-decomp. method, 393
 - seq. bottle. decomp., 408
 - QNET method, 408
 - via the bottleneck, 393
- of queues
 - by infinite-server models, 420
 - heuristic, 205
- Araujo, 276
- arc sine law, 124, 381
- Arvidsson, 85
- Arzelà-Ascoli theorem, 466, 468
- Asmussen, viii, xi, 189, 194, 222, 280
- associated random variables, 131
- Astrauskas, 158, 162
- asymptotic
 - constants, 82
 - meth., approx. pt. pr., 398
 - methods, classical, 189
 - peakedness, 426, 434
 - variability params., 372
 - variance, 129, 218
- asymptotic equivalence of
 - m -server queues, 415
 - contin.-time reps., 236
 - cting. and inv. fcts., 549
 - fcts., \sim , 54, 136, 189, 693
 - queue lgths and wait times, 253
 - ran. elts., 236, 457
 - renewal pr. and sums, 248
 - scaled svc. processes, 356
- automatic scaling by plotter, 2, 6
- averaging principle, v, 90
- Avram, 148, 151, 157–159, 480, 513
- Azar, 419
- B**, standard BM, 29, 123
- \mathbf{B}_0 , Brownian bridge, 66
- $\hat{B}(t)$, estimator of blk. prob., 435
- $B_m(x, r)$, open ball, 95
- Baccelli, 189
- balanced loading, 408
- ball σ -field, 463
- balls
 - definition of, 95, 442
 - used to define
 - a countable basis, 445
 - ball σ -field, 463
 - totally bounded, 446
- Banach
 - Picard fixed-point thm., 563
 - space
 - D is not a, 103
 - explan. for “weak”, 448
 - valued fcts., 422, 459, 475
- Barford, 83
- base function for E , 629
- basis for a topology, 453
- Bass, 276, 458
- batching and unbatching, 198
- Becker, 2
- Bell, xii, 92, 419, 617
- Bender, 189
- Beneš, 616
- Beran, 119, 145, 151
- Berger, 190, 207, 208, 215, 390–392, 616
- Bertoin, 133, 325, 380, 381, 383
- Bertsekas, xi
- Bestavros, 83
- Billingsley, v, vi, ix, 36, 70, 93–165, 424, 441–469, 518, 532, 567, 635
- Bingham, 144, 693–696
- Bitran, 402
- Black-Scholes formula, 65

- Bleistein, 189
 blow up the picture, 6
 Bloznelis, 276, 283
 BM, *see* Brownian motion
 Bolot, 85
 Bondi, 409
 Borel σ -field
 comparable Lusin spaces, 463
 on D , 462
 on a metric space, 95
 on a product space, 453
 on a top. space, 447
 Borodin, 36, 70, 201
 Borovkov, 173, 186, 189, 316, 412,
 420, 426, 433, 434
 Borst, 86
 bottleneck in queueing network, 393
 Botvich, 344
 boundary of a set, 443
 boundary regulator pr., 174, 351
 rate of, 208
 bounded convergence theorem, 461
 Box, 148
 Boxma, 86, 88, 191, 232, 295, 297
 Bramson, xii, 91, 189, 617
 Bratley, 130
 Breiman, 70, 129, 131
 Bremaud, 189
 Brichet, 297, 386
 Broder, 419
 Browne, 433
 Brownian
 approximation
 fl. queue, on-off sources, 317
 for gen. fluid queue, 201
 single-server queue, 370
 superposition arrival pr., 367
 bridge, 66
 motion, 29
 k -dim., 127
 fractional, *see* fractional
 geometric, 65
 range of, 36
 standard, 29, 123
 Bu, 85
 buffer-sizing equation, 81
 Burman, 205
 busy pd. of a queue, 215
 Brownian approx., 215
 Buzacott, xi, 393

 C , the space, 97
 $C_0 \equiv C \cap D_0$, 517
 $C_\uparrow \equiv C \cap D_\uparrow$, 517
 $C_{\uparrow\uparrow} \equiv C \cap D_{\uparrow\uparrow}$, 517
 $C_m \equiv C \cap D_m$, 517
 $C(S)$, cont. bdd. real-val. fcts.
 on S , 95
 c_L^2 , normalized asym. var., 209
 c_U^2 , normalized asym. var., 209
 $c_u^2 \equiv Var U_1 / (EU_1)^2$, SCV, 372
 $c_v^2 \equiv Var V_1 / (EV_1)^2$, SCV, 372
 c_U^2 , as. var. par., 372
 c_V^2 , as. var. par., 372
 $c_{U,V}^2$, as. var. par., 372
 c_{HT}^2 , variability par., 372
 $c_{u,v}^2 \equiv Cov(U_1, V_1) / (EU_1)(EV_1)$, 373
 c_{SI}^2 , stat. int. approx. SCV, 398
 c_{AM}^2 , as. meth. approx. SCV, 398
 cadlag or càdlàg function, 97
 canonical
 Brownian motion, 211
 reflected Br. mo., 211
 scaling fcts. as fct. of ρ , 195
 Carslaw, 585
 Cauchy
 distribution, a stable law, 135
 property of a sequence, 446
 ccdf, $F^c(t) \equiv 1 - F(t)$, 49
 cdf, *see* distribution function

- centering
 - for convergence preservation
 - basic idea, 108
 - linear, 108, 521, 540
 - nonlinear, 108, 524, 544
 - in other direction, 529
 - of a random walk, 4, 47
 - of partial sums, 4
- central limit theorem
 - k -dim., 126
 - classical, iv, 27, 122, 123
 - equiv., cting. pr., 284
 - for processes, 274
 - applied to get RFBM, 339
 - finite-state CTMC's, 277
 - Lipschitz processes, 276
 - Markov processes, 277
 - renewal processes, 277
 - general, 116
 - heavy-tailed version, 54, 137
- Chambers, 2
- Chang, C. S., 190
- Chang, K.-H., 215
- characterizations of
 - SM_1 convergence in D
 - main theorem, 486
 - by linear maps, 495
 - by visits to strips, 497
 - with domain $[0, \infty)$, 500
 - SM_2 convergence in D
 - main theorem, 506
 - by linear maps, 509
 - by local extrema, 510
 - SM_2 convergence in E , 634
 - WM_1 convergence in D , 492
 - WM_2 convergence in D , 507
 - compact subsets in D , 511
 - convergence in distribution, 450
 - extremal processes, 638
 - feasible regulator set, 558
 - instantaneous ref. map, 574
 - by fixed-point property, 577
 - local uniform convergence, 485
 - multidimensional reflection map
 - by complementarity, 560
 - by fixed-point property, 559
 - parametric reps., 481
 - tightness in D , 512
 - weak convergence, 448
- Chen, xii, 229, 232, 264, 416, 417, 480, 551, 615–617
- Choe, 344
- Choudhury, 88, 89, 189–191, 205, 210, 295, 336
- Chung, 26, 27
- Çinlar, 384
- closure of a set, 443
- CLT, *see* central limit theorem
- coef. of variation, *see* squared coef.
- Coffman, 90, 91, 232
- Cohen, 194, 232, 297, 332, 334
- communication network
 - bursty traffic, vi
 - economy of scale, 200
 - effective bandwidths, 190
 - engineering challenges, vi, 295
 - enr. impact of queueing, 81
 - failures in, 620
 - FCLT for bursty traffic, 280
 - fl. queue, on-off sources, 112
 - fluid rep. of packet flow, 169
 - impact of flow controls, 314
 - learning network status, 226
 - loss measurements, 210
 - lost packets, 207
 - model of data in a buffer, 70
 - multi-class input model, 374
 - multiplexing gain, 200
 - rate-control throttle, 390
 - scaling with size, 198

- separation of time scales, 389
- TCP, 85
- topology of a , 442
- traffic measurements, vi, 83, 295
- traffic shaping, 392
- compactness
 - approach to s-p limits, 464
 - characterization for D , 511
 - definition of, 444
 - of graphs in E , 631
- comparison of
 - SJ_1 and SM_1 metrics, 479
 - SM_1 and WM_1 topologies, 478
 - Borel and Kolm. σ -fields, 463
 - distances on D , 503
 - metrics on F and E , 642
- complementarity and reflection, 560
- complementary cdf, *see* ccdf
- complete
 - graph, 99, 458
 - order on, 100
 - param. rep. of, 101
 - metric space, 446, 497
- completely monotone function, 213
- composition map, 107, 516–525
 - continuity of, 519
 - convergence preservation
 - with linear centering, 521
 - with nonlinear centering, 524
 - not continuous everywhere, 518
- confidence interval, 218
- continuity
 - definition of, 444
 - modulus of, 466
 - of addition
 - for M_1 , 495
 - for M_2 , 509
 - not everywhere, 103
 - of composition, 519
 - of first-passage fcts., 539
 - of genl. ref. maps, 613
 - of integrals, 460
 - of multidim. reflect.
 - in F , 643
 - in uniform top., 564
 - on (D, SJ_1) , 567
 - with M_1 tops., 584
 - of multiplication, 523
 - of the inverse map, 536
 - of two-sided regulator
 - with J_1 , 611
 - with the uniform norm, 609
 - with M_1 , 615
 - point
 - of a cdf, 27
 - of a limit function, 461
 - right, 472
- continuous-mapping
 - approach, s-p limits, v, 32, 104
 - theorem, 104, 106, 107
- continuous-time rep. of a discrete-time process
 - M_1 dist. between versions, 236
 - lin. interp. version, 23, 235
 - scaling in a , 23
 - simulations to compare, 237
 - step-fct. version, 22, 235
- convergence
 - characterization of
 - SM_1 , 486, 497
 - SM_2 , 506, 510
 - WM_1 , 492
 - WM_2 , 507
 - extending to product spaces
 - for SM_1 , 493
 - for SM_2 , 509
 - in distribution, 27, 96, 105, 450
 - criterion for, 466
 - in probability, 456

- joint on product spaces, 454
- local uniform, 483
- of a net, 445
- of a sequence
 - in a metric space, 94
 - in a topological space, 445
- of all finite-dim. dists., 465
- of cdf's, 27
- of first-passage vars., 539
- of plots, 33
- of probability measures, 95, 448
- of random point measures, 639
- of restrictions, 102, 461, 499
- rates of, 104
- strengthening the mode
 - for WM_1 , 493
 - for WM_2 , 509
- together theorem, 69, 456
- with probability one, w.p.1, 105
- convergence preservation
 - WM_2 within bnding fcts., 510
 - with centering, 109
 - composition map, 521, 524
 - inverse map, 540, 544
 - reflection map, 532
 - supremum map, 526, 529
- Cooper, xi
- Cottle, 571, 581, 616
- counting fcts., 547–550
 - asym. equiv., inv. fcts., 549
- counting process, 283, 547
 - Brownian FCLT for, 286
 - CLT for, 284
 - definition, 241
 - FBM FCLT, 287
 - FCLT equiv., 244, 285
 - LFSM FCLT for, 287
 - stable Lévy FCLT for, 286, 287
- Courtois, 89
- covariance
 - fct. of stat. RBM, 213, 220
 - fct. of stat. renewal pr., 278
 - matrix, 126
- cover, 444, 446
- Cox, D. R., 278, 279
- Cox, J. T., 131
- Cramér-Wold device, 125
- Crovella, 83
- Csörgő, v, 462
- cumulative distribution function, *see*
 - distribution function
- D , the space, 97, 457, 471–513
 - SM_1 and WM_1 tops., 474
 - SM_2 and WM_2 tops., 501
 - characterization of
 - M_1 convergence, 486
 - M_2 convergence, 504
 - compact subsets, 511
 - tightness, 512
 - regularity properties, 472
- $D([0, \infty), \mathbb{R}^k)$, 103, 474, 498, 586
- D_c , piecewise-const. fcts., 474, 570
- D_0 , subset with $x(0) \geq 0$, 517
- D_\uparrow , nondecreasing x in D_0 , 517
- $D_{\uparrow\uparrow}$, increasing x in D_\uparrow , 517
- D_m , x^i monotone, all i , 517
- D_u , x in D_0 unbded above, 532
- $D_{u,\uparrow} \equiv D_u \cap D_\uparrow$, 532
- $D_{u,\uparrow\uparrow} \equiv D_u \cap D_{\uparrow\uparrow}$, 532
- $D_{u,\epsilon}$, subset of D_u , 535
- D_u^* , subset of D_u , 535
- $D_{u\uparrow}^*$, subset of $D_{u\uparrow}$, 535
- D_s , jumps same sign, 552, 582, 586
- D_1 , jumps in one coord., 552, 585
- D_+ , jumps up, 579, 586
- $D_{c,1} \equiv D_c \cap D_1$, 613
- $Disc(x)$, set of disc. pts., 106, 473
- (D, M_1) in (F, M_1) , 642
- (D, SM_2) in (E_{st}, m) , 633

- (D, WM_2) in (E_{wk}, m) , 633
- $d_{J_1}(x_1, x_2)$, J_1 metric, 98
- $d_{M_1}(x_1, x_2)$, M_1 metric, 101, 476
- $d_\infty(x_1, x_2)$, on $D([0, \infty), \mathbb{R})$, 103
- $d_s(x_1, x_2)$, SM_1 metric on D , 476
- $d_w(x_1, x_2)$, WM_1 dist. on D , 476
- $\hat{d}(A, \Gamma_x)$, order-consist. dist., 477
- $d_p(x_1, x_2)$, product metric, 478
- $d^*(A, A_n)$, graph subsets, 487
- $\hat{d}(A, G_x)$, order-const. dist., 492
- $d_{s,2}(x_1, x_2)$, SM_2 dist., 504
- $d_{w,2}(x_1, x_2)$, WM_2 dist., 504
- $\hat{d}_{s,2}(\tilde{x}_1, \tilde{x}_2)$, par. rep. dist., 634
- $d_s(\hat{x}_1, \hat{x}_2)$, metric on F , 642
- Dabrowski, 131
- Dai, xii, 189, 408
- Daley, 384
- Damerджи, 130
- Das, 85
- Davis, 158
- Davydov, 151
- de Meyer, 335
- de Veciana, 190
- Demers, 86
- Deng, 232
- dense subset, 94, 445
- density
 - est. of final pos., 10, 49, 58
 - of range of Br. motion, 37
- departure pr., 175, 185, 222, 351
 - approximations for, 403
- determining the buffer size, 81
- deterministic analysis of queues, 180
- Devroye, 14
- diameter of a set, 630
- discontinuities of the first kind, 472
- discontinuity points, 106, 473
 - jumps common sign, 495, 509
 - of an element of E , 629
- distance, 451
 - between a point and a set, 458
 - in-probability, 451
 - order-consistent, 477, 492
- distribution
 - empirical, 12, 15
 - function, 15, 450
- Dobrushin, 147, 191, 419
- Doetsch, 326
- domain
 - of a function, 101
 - of attract. of stable law, 137
 - normal, 137
- Donsker, iv, 32, 37, 70, 115
- Donsker's theorem, iv, 31, 123
 - k -dim., 127
 - weak-dep. generalizations, 128
- Doob, iv, 70
- double limits, 340
- double sequence of r. vars., 133
- double stochastic-process limit, 280
- Down, 189
- Downey, 419
- Doytchinov, 232
- DTMC, *see* Markov chain
- Dudley, 95, 96, 463
- Duffield, 190, 191, 276, 282, 343, 344, 346, 420, 427
- Dugundji, 442, 633
- Dumas, 191, 295
- Dupuis, 91, 607, 612, 615, 616
- E , the space, 113, 619–648
 - compactness of graphs in, 631
 - Hausdorff metric on, 631
- E_c , piecewise-constant fcts., 632
- E_{st} , strongly connected, 633
- E_{wk} , weakly connected, 633
- e , identity map, 98, 178
- $ess\ sup(Y)$, essential sup., 277
- Eberlein, 130, 145

- Eckberg, 426
- economy of scale, 200, 430
- Edwards, 559
- effective bandwidths, 190
- effective processing rate, 201
- Eick, 420
- eigenvalues, 569
- El-Taha, 516
- Elwalid, 85
- Embrechts, viii, 21, 65, 133, 138, 140, 142, 164, 525
- empirical
 - distribution
 - and statistical tests, 66
 - compared to the cdf, 15
 - definition, 15
 - in a QQ plot, 12
 - process, 274
- empty set, ϕ , 442
- equality
 - by definition, \equiv , 2
 - in distribution, $\stackrel{d}{=}$, 29, 97
- equivalence
 - classes of parametric reps., 641
 - CLT for cting and sum pr., 284
 - FCLT for cting. pr., 287
 - of par. reps. in F , 641
 - to contractive ref. matrix, 568
- Erdős, iv, 37, 124
- ergodicity, 131
- Erramilli, 83, 119
- essential supremum, 277
- estimation
 - BM range dist., 37
 - final pos. r. walk, 10, 49
 - planning q. sim. for, 215, 435
- estimator of blocking prob.
 - indirect, 435
 - natural, 435
 - simple, 435
- Ethier, 104
- excursion
 - times, set of, S , 629
 - triples for E , 629
 - values, set of, $I(t)$, 629
- exogenous input, 169, 406, 591
- exponential smoothing, 39
- exponential tail, 82
- extending
 - conv. to product spaces
 - for SM_1 , 493
 - for SM_2 , 509
 - graphs for M' tops., 536
 - ref. map from D_c to D , 578
- extremal processes, 637
- extreme-value engineering, 215
- extreme-value limit, 142, 215
- F , the space, 113, 619, 641–648
 - (D, M_1) as a subspace, 642
 - M_1 metric on, 642
- failures
 - hvy-traf. limit in F for, 644
 - in queueing systems, 620
 - service interruptions, 263
- fair queueing discipline, 86
- FBM, *see* fractional
- FCLT
 - Donsker's, iv, 31, 123
 - equiv. for cting. pr., 244, 285
 - for associated process, 131
 - for heavy tails plus dep., 157
 - for Markov processes, 132
 - for MMPP, 377
 - for renewal-reward pr., 289–550
 - for stationary martingale, 131
 - for strong dependence
 - and heavy tails, 157, 161
 - and light tails, 151

- Gaussian processes, 156
 - general, definition, 116
 - pt. pr. in ran. envt., 377
 - to stable Lévy motion, 141
 - with regenerative structure, 132
 - with weak dependence, 130
- feasible regulator
 - definition, 557
 - semilattice structure in, 559
- Feldman, viii, 83, 140, 164
- Feldmann, 169, 336
- Feller, 21, 26, 27, 36, 47, 54, 60,
 - 125, 126, 133, 137, 150,
 - 213, 380, 498, 693
- Fendick, 205, 210, 232, 373, 374,
 - 385, 390, 394, 407
- final pos. of ran. walk, 10, 49, 58
- final-jump function, 539
- finance, viii, 63
- finite dam, 332
- finite-dim. distributions, 30, 465
- Firoiu, 85
- first-passage times
 - continuity results, 539
 - limits for, 213
 - of Brownian motion, 208
 - of RBM, 214
 - with very hvy. tails, 381
- fixed-point char. of ref. map, 559
- fixed-pop.-mean approx., 409
- Flatland, iv
- Flatto, 190
- Fleming, 420
- Floyd, 83
- fluid limit
 - for fluid queue, 177
 - stochastic refinements, 181
- fluid queue
 - discrete-time, 70, 170
 - general model
 - Brownian approximation, 201
 - fluid limit, LLN, 177
 - model definition, 169
 - stable, hvy-tr. lmts, 185
 - unstable, 177
 - with priorities, 227, 228
 - with $M/G/\infty$ input, 315
 - with on-off sources
 - simulation example, 302
 - FCLT, cum. busy time, 308
 - heavy-traffic limit, 310
 - many sources, 314, 339
 - model definition, 298
 - stable-Lévy approx., 321
- Foschini, 419
- Foss, 189
- Fox, 130
- FPM, *see* fixed-pop.
- Fréchet cdf, $\Phi_\alpha(x)$, 142
- fractional Brownian motion
 - convergence to, 151
 - definition, 150
 - from iterated lim., 281, 389
 - Joseph effect, 120
 - limit for traffic processes, 280
 - reflected, 339, 389
 - simulating, 152
- Freidlin, 90
- function
 - addition, *see* addition
 - cadlag or càdlàg, 97
 - completely monotone, 213
 - composition, *see* composition
 - continuous, 444
 - distribution, *see* distribution
 - domain of a, 101
 - final-jump, 539
 - indicator, $I_A(x)$, 67
 - inverse, *see* inverse
 - last-value, 539

- Lipschitz, *see* Lipschitz
- max.-jump, 143
- measurable, 447
- oscillation, 483
- overshoot, 539
- piecewise-constant, 474
- projection, 462
- random, 30, 93
- range of a , 101
- reflection, *see* reflection
- regularly varying, *see* regular
- renewal, 279
- scale-invariant, 33
- set-valued, 629
- supremum, *see* supremum
- useful, 107
- functional
 - central limit theorem, *see* FCLT
 - strong law of large numbers, *see* FSLLN
- fundamental sequence, 446
- Furrer, 297
- FWLLN, funct. weak LLN, 178

- G_δ set, 443, 517
- G_x , thick graph, 475
- Gallager, xi, 86, 390
- game of chance, 1
- Garnett, 433
- Garrett, 83
- Gaussian distribution, *see* normal distribution
- Gaussian process, 133, 145
 - FCLT for with str. dep., 156
 - limit in process CLT, 274, 342
 - limits for inf-svr. queue, 424
 - reflected, 344
- geometric Brownian motion, 65
- Gibbs phenom. for reflection, 585
- Giné, 276

- Glasserman, 131
- Glynn, 131, 190, 201, 215, 284, 343, 420, 433
- Gnedenko, 137
- Goldie, 144, 693–696
- González-Arévalo, 393
- graph
 - completed, 99, 458
 - param.rep. of, 101
 - extended for M' topologies, 536
 - of a set-valued fct. in E , 629
 - path-connected in E , 632
 - thick, 475
 - thin, 475
- greed, 1
- Greenberg, 86, 169, 390
- Grimmett, 131
- Grishechkin, 232
- Grossglauser, 85, 390
- Guerin, 85
- Gumbel cdf, 215
- Gunther, xi, 200
- Gut, 519, 532

- Hüsler, 346
- H , Hurst scaling expon., 118, 146
- H -sssi, H -self sim., stat. incs., 119
- Hahn, 274, 277
- Halfin, 430, 431
- Hall, xi, 180, 269
- Handelsman, 189
- Harchol-Balter, 419
- Harrison, xi, xii, 73, 91, 92, 173, 191, 201, 203, 208, 211, 408, 419, 480, 551, 615–617
- Hausdorff metric
 - general definition, 458, 630
 - on graphs for D , 460, 502
 - on graphs in E , 631

- heavy-tailed dist.
 - in ran.-walk steps, 45
 - stat. regularity with, 49
 - cause of jumps, 47, 48, 111
 - cause strong dep., 339
 - FCLT for ct. pr., 286, 287
 - FCLT with, 55, 60, 120, 132–144, 157–164
 - in $GI/GI/1$ queue, 259
 - in busy and idle pds., 280, 301, 321, 593
 - in commun. netwks., vi, 83, 280
 - in ran.-walk steps, 237
 - in ren-rwd. pr., 291
 - in renewal pr., 241
 - new statistical regularity, vii
 - Noah effect, 120
 - Pareto inputs to queue, 76
 - sgl-svr. queue, 378
 - SLM FCLT, 367
 - stable law, 133
 - unmatched jumps, viii
- heavy-traffic
 - averaging principle, 90
 - bottleneck phenom., 404
 - snapshot principle, 226
 - state space collapse, 91
- heavy-traffic limit
 - engineering significance, 81
 - gen. fluid queue
 - with priorities, 228
 - discrete-time, 71
 - for stable queue, 185
 - LLN for unstable, 178
 - RBM limit, 201
 - scaling as fct. of ρ , 191
 - scaling with size, 197
 - to plan simulations, 215
 - with failures in F , 644
 - with priorities, 227
- multi-server queue
 - autonom. svc., 414
 - increasing no. servers, 430
 - standard model, 416
 - inf. many servers, 316, 423
 - loss models, 433
- on-off fluid sources
 - m gen. sources, 310
 - Brownian limit, 318
 - from dep. to jumps, 313
 - RFBM, many sources, 339
 - RSLM limit, 322
 - struc. avail-proc. pr., 314
- queueing network
 - fluid model, 593
 - rare long interruptions, 602
 - std. interruptions, 606
 - to get approximations, 408
- single-server queue
 - approx. q. netwks., 394
 - heavy-tailed dists., 378
 - continuous-time pr., 359
 - directly from ref. map, 354
 - discrete-time processes, 356
 - first passage, hvy tails, 382
 - from q lgth. to wait, 363
 - mlti-clk btch-ren. input, 375
 - MMPP arrival process, 377
 - need for M_1 top., 362
 - split process, 368
 - superpos. arr. pr., 366, 386
 - to ref. Gaussian pr., 388
 - state dependence, 432
- heavy-traffic scaling as fct. of ρ
 - scaling exponents, 195
 - identify scaling fcts., 74, 195
 - performance impact, 192, 197
 - plan simulations, 111, 215, 435
 - sing-svr. queue, 363

- Helly selection theorem, 498
 Heyman, 85
 Hida, 148
 Hitsuda, 148
 Hjálmtýsson, 419
 homeomorphism, 444, 450
 Hopp, xi, 198
 Horváth, v
 Horvath, 462
H-self-sim. with stat. incs., *see H*
 Hsing, 162
 human perception in perform., 621
 Hunt, 434
 Hurst, 118
 Hurst param., *H*, *see* scaling exp.
- $I_A(x)$, indicator function, 67
 $I(t)$, excursion values, 629
 identity map, *e*, 98
 Iglehart, 185, 285, 412, 415, 416, 427, 615
 IID, indep. and ident. distrib., 22
 image probability measure, 96, 447
 in-probability distance, 451
 independent
 - and identically distrib., *see* IID
 - random elements, 455
 - sample, 12, 14
- index
 - of a stable law, 121, 134
 - of reg. var., *see* regular
 - of self-similarity, 118
- indicator function, $I_A(x)$, 67
 infinite variance, *see* heavy-tailed
 infinite-server queue
 - heavy-traffic limit, 419
 - as approximation, 429
 - input to fl. queue, 315
 - peakedness, 426
 - transient behavior, 427
- inheritance of jumps from WM_2
 - convergence, 508
- innovation process, 157, 161
 instantaneous reflection, 570–581
 - and linear complementarity, 571
 - and linear programming, 571
 - characterization of, 574
 - fixed-point characterization, 577
 - iterations of, 576
 - monotonicity of, 575
 - two-sided, 608
- insurance, viii
 integral, contin. of, 460
 interior of a set, 443
 Internet Supplement, x, 27, 95, 97, 105, 106, 114, 120, 128, 129, 132, 133, 140, 152, 180, 185, 229, 269, 274, 284, 285, 308, 312, 321, 325, 335, 338, 363, 378, 379, 448, 471, 515, 516, 519, 520, 523, 526, 545, 551, 554, 581, 584, 614, 628, 697
 invariance principle, 35, 55, 124
 inverse
 - processes, 241
 - relation
 - for counting functions, 547
 - for left-continuous inverse, 533
- inverse map, 107, 532–547
 - continuity of, 536
 - conv. pres. with centering, 364, 540, 544
- Ishii, 607, 615, 616
- J_1 metric, 98
 J_2 metric, 457
 J , max-jump fct., 143, 508
 J_t^+ , max. pos. jump fct., 358

- J_t^- , max. neg. jump fct., 358
 Jackson, 394
 Jackson queueing network, 394
 generalized, 398
 Jacod, vii, 104, 129, 141, 143, 234,
 494, 499, 540, 637
 Jagerman, 433
 Jain, xi
 Jakubowski, 131, 152, 157
 Janicki, 133, 581
 Jarvis, 386
 Jelenković, 86, 191, 390
 Jenkins, 148
 Jennings, 420, 430
 Johnson, 47, 336
 joint conv. of ran. elts.
 criteria for, 454
 for sup with centering, 528
 Joseph effect, *see* strong dep.
 biblical basis, 120
 FBM FCLT for cting pr., 287
 FCLT for, 144–164
 in cum. input process, 280
 quantification of, 121
 jumps in the limit process, vii
 from strong dep., 313
 in plots
 of ctred ran. walks, 49
 of disc.-time fl. queues, 79
 of unctred ran. walks, 45
 unmatched, *see* unmatched jumps

 Kac, iv, 37, 124
 Karatzas, 151, 201
 Karlin, 70, 201
 Karlin, A., 419
 Karlsson, 85
 Karpelevich, 419
 Karpelovich, 191
 Karpelovitch, 185

 Kasahara, 152
 Kella, 205, 263, 264, 325, 480, 595,
 616
 Kelly, xii, 190, 191, 419, 434, 551
 Kemeny, 71, 336
 Kendall notation, 255, 352
 Kennedy, 186
 Keshav, xi, 86
 Kesidis, 190
 Kingman, 185, 232
 Klüppelberg, viii, 21, 65, 133, 138,
 140, 142, 164, 525
 Kleinrock, xi, 207
 Klineciewicz, 396
 Knessl, 189, 386
 Kobayashi, 393
 Kokoszka, 164
 Kolmogorov, 137, 460, 462, 468
 σ -field, 462
 -Smirnov statistic, iv, 66, 274
 extension theorem, 462, 465
 Konstantopoulos, 297
 Korolyuk, 98
 Kotz, 47, 336
 Kraemer, 396
 Kreinin, 185
 Krichagina, 420
 Krishnamurthy, vi, xi, 83, 85, 169
 Kruk, 232
 Kuehn, 393
 Kumar, xii, 92, 617
 Kurose, xi, 85
 Kurtz, 104, 152, 282, 297
 Kushner, xii, 91, 104, 386, 551,
 615, 617

 L_p , 460
 L_1 topology on D , 584
 lag- k correlations, 374
 Lakshman, 85

- Lamperti, 117, 118
- Langenbach-Belz, 396
- Laplace transform, 279
 - num. inv., *see* numerical trans.
 - of RSLM steady-state dist., 325
 - RBM bdry-reg. vars., 210
 - RBM first-pass. times, 214
 - stable law ccdf, 380
- large deviations, 190
- last-value function, 381, 539
- law of large numbers
 - explaining jumps, 47
 - explaining linear plots, 26
 - for unstable queue, 178
- Laws, 419
- Lazar, 390
- leaky bucket regulator, 390
- L'Ecuyer, 22
- left limits, 472
- left-continuous inverse
 - of a cdf, 42
 - of a function, 533
- Lehoczky, 232
- Leland, vi, 83, 118, 280
- Leung, 420
- Lévy
 - distribution, a stable law, 135
 - metric, 450, 497
 - process, 123, 140
 - first-passage for, 539
 - superposition of IID, 366
- Lévy, P., 124
- Levy, A. I., 393
- Levy, H., 91, 232
- Levy, J., 283
- LFSM, *see* linear fractional
- Likhanov, 191
- Limic, 232
- Lin, 297
- Lindley recursion, 349, 647
- Lindvall, 499
- linear
 - process rep., 147, 152, 157
 - centering, 108
 - complementarity problem, 571
 - fcts. of coord. fcts., 495, 509
 - filter, 148
 - frac. stable motion, 121, 161
 - interpolation, 15
 - program, 571
- Lions, 616
- Lipschitz
 - assumption for ref. maps, 612
 - constant, 105, 565
 - function, 104, 501, 529
 - mapping theorem, 104
 - property of
 - multidim. ref. map, 564, 567, 585, 586
 - general ref. maps, 613
 - lin. fct. of coord. fcts., 494, 509
 - supremum map, 525
 - two-sided reg., 609, 611, 615
- local uniform convergence, 483
- local-maximum function
 - for M_2 top. on D , 510
 - in E , 635
- log-fractional stable motion, 122
- log-log scale, 49
- Lopez, 92, 419
- loss measurements, 210
- loss rate in fl. queue, 207
- Loulou, 419
- Lucantoni, 190, 191, 210
- Lund, 169
- Lusin space, 446, 449, 461, 463
- M_1 metric
 - on D , viii, 101, 476

- uses of, 480
 - on F , 642
- M'_1 top. on $D([0, \infty), \mathbb{R})$, 536
- M_2 metric
 - on D , 459, 502
 - on E , 631
- M'_2 top. on $D([0, \infty), \mathbb{R})$, 536
- $M/G/1$ queue, 206
- $M/G/1/K$ queue, 332
- $M/P_p/1$, Kendall notation, 255
- M_n , successive maxima, 142
- $M(t)$, renewal function, 279
- M_{t_1, t_2} , local max fct., 510, 635
- $m_s(x_1, x_2)$, SM_2 metric on D , 502
- $m_p(x_1, x_2)$, WM_2 product metric on D , 502
- $m(\tilde{x}_1, \tilde{x}_2)$, Hausd. metric on E , 631
- $m^*(\tilde{x}_1, \tilde{x}_2)$, unif. metric on E , 631
- macroscopic view of uncert., iii, 2
- Madras, 86
- Maejima, 152
- Mairesse, 404
- Majewski, 190
- Major, 147
- Makowski, 297, 315
- Malkiel, 63
- Mandelbaum, 89, 185, 269, 364, 420, 430, 432, 433, 480, 551, 616
- Mandelbrot, 117, 119, 120
- manufacturing systems
 - failures in, 620
 - scaling with size, 198
- marginal probability measure, 454
- Markov chain
 - as an environment process, 42
 - FCLT for, 130
 - nearly-completely-decomposable, 89
 - process CLT for, 277
 - routing in fluid network, 555
 - workload in fl. queue as, 71
- Markov seq. decision pr., 87
- Markov-mod. Pois. pr., 377
- Markowitz, 91, 92, 617
- martingale, 131, 208
- Martins, 386
- Massey, 185, 269, 284, 364, 420, 430, 432
- Massoulié, 297, 346, 386
- math. models, simulation and the physical world, 22
- Matheron, 458
- matrix
 - covariance, 126
 - norm, 561
 - reflection, 556
 - routing, 555
 - spectral radius of a, 568
 - spectrum of a, 568
 - substochastic, 555
- maximum
 - norm on \mathbb{R}^k , 473
 - of n r. vars., 142
- Mazumdar, 191
- McDonald, xii
- measurability
 - of C in (D, M_1) , 517
 - of addition on $D \times D$, 495
 - of dist. betw. ran. elts., 455
 - of functions in D , 474
 - of multidim. ref. map, 567
 - of subsets of D , 517, 533, 535
 - of the inverse map, 536
 - of two-sided regulator, 612
 - problems on (D, U) , 463
- measurable
 - function, 96, 447
 - rectangle, 453

- set, 95, 447
 - space, 95, 447
- metric
 - J_1 , 98
 - J_2 , 457
 - M_1 , 101, 477
 - on F , 642
 - M_2 , 459
 - on E , 631
 - SJ_1 , 101
 - SM_1 , 101, 477
 - SM_2 , 502
 - WM_2 , 502
 - general definition, 94
 - Hausdorff, 458, 460, 502
 - Lévy, 450, 497
 - maximum, 453
 - on space of stoch. pr., 94
 - product, 102, 502
 - Prohorov, 95, 450, 451
 - space, *see* space, metric
 - uniform, 98, 473
- Meyn, 189
- Michna, 297
- Mikosch, viii, 21, 65, 85, 133, 138, 140, 142, 164, 194, 282, 340, 525
- Mitra, 295, 296
- Mitzenmacher, 191, 419
- mixing conditions for CLT's, 130
- MMPP, *see* Markov-mod.
- modulus of continuity, 466, 468
 - over a set, 474
- monotonicity
 - assump. genl. ref. map, 613
 - of fcts, M tops., 491
- Montanari, 164
- Moran, 169
- Morrison, 386
- Mountford, 404
- Müller, 462
- multi-server queue, 411
 - autonomous service, 412
 - asymp. equiv. std., 415
 - heavy-traffic limit, 414
 - growing number servers, 428
 - hvy-traffic limits, 430
 - inf-server. approx., 429
 - infinitely many servers, 419
 - non-FCFS disciplines, 418
- multidimensional reflection, 551–617
 - application to
 - queueing networks, 596–607
 - fluid networks, 590–595
 - as function of
 - x and Q , 569
 - the ref. matrix Q , 568
 - at discontinuity points, 579
 - behavior at disc. points, 580
 - characterization of
 - by complementarity, 560
 - by fixed-point property, 559
 - continuity of
 - in M_1 , 584
 - as fct of x and Q , 586
 - counterexamples for M_1 , 587–590
 - definition of, 557
 - discontinuity points of, 579
 - existence of, 558
 - extension from D_c to D , 578
 - instantaneous, *see* instantaneous
 - Lipschitz property
 - for $D([0, \infty), \mathbb{R}^k)$, 586
 - for uniform norm, 564
 - for M_1 , 585
 - for SJ_1 , 567
 - measurability of, 567
 - on F , 643

- one-sided bounds, 563
 - properties of, 566
- multiplexing, 200, 298
- multiplication, contin., 523
- multivariate normal distribution, 125
- $N(m, \sigma^2)$, normal variable, 12, 123
- $N(m, \Sigma)$, normal r. vector, 126
- $N \equiv \{N(t) : t \geq 0\}$, cting pr., 283
- $n(x)$, normal density, 123
- Nagaev, 194
- Narayan, 346
- negative dependence, 122
- Nelson, 420
- net, 445
- net-input process, 171
- network calculus, 399
- Neuts, 334
- Neveu, 462
- Newell, xii, 180, 269
- Newman, 131
- Nguyen, 408
- Noah effect, *see* heavy-tailed dist.
 - biblical basis, 120
 - FCLT for, 132–144, 157–164
 - in on and off periods, 280
 - in ran. walks, 237
 - quantification of, 121
- non-compact domains, 498
- nonlinear centering, 108
- nonparam. density estimator, 10
- norm
 - L_p , 443
 - matrix, 561
 - maximum on \mathbb{R}^k , 101, 473
 - weighted-supremum, 462
- normal distribution, iv, 12, 122
 - departures from, 12
 - in the CLT, 27, 123
 - indep. samples from, 12
 - multivariate, 125
 - quantile of, 12
- normal domain of attraction, 137
- normalized partial sums, 116, 123
- Norris, 346
- Norros, 339, 343, 344
- number of visits to a strip, 496
- numerical transform inversion, 210, 328, 380
- Nyberg, 85
- O'Brien, 121, 480
- O'Connell, 191, 344, 346
- offered load model, 85
- Oliver, 180, 269
- Olver, 149, 189
- open
 - ϵ -neighborhood, 95
 - ball, 95, 442
 - cover, 444
 - queueing model, 169
 - rectangle, 453
 - set, 442
- optimal fee to play a game, 21
- option pricing, 65
- order
 - consistent distance, 477, 492
 - on completed graph, 100, 475
 - statistic, 15, 68
 - total, 100, 476
- ordinary differential eq., ODE, 269
- organization of book, ix, 110
- Ornstein-Uhl. diff. pr., 316, 427
- Orszag, 189
- oscillation function, 483
- overflow process in fl. queue, 207
- overshoot function, 381, 539
- P -continuity set, 448
- $P \equiv (P_{i,j})$, routing matrix, 555

- Padhye, 85
 Pang, 571, 581, 616
 parallel processing, 200
 parametric representation
 M_1
 definitions, 101, 476
 how to construct, 480
 need not be one-to-one, 480
 one-to-one, 491
 M_2
 definition, 504
 equivalence in F , 641
 reflection of, 581
 relating M_1 and M_2 tops., 459
 strong in E , 633
 weak in E , 633
 Parekh, 86
 Pareto distribution, 47
 of busy and idle periods, 302
 Park, vi, xi, xii, 83, 85
 parsimonious approximations, 119
 Parthasarathy, 441, 450
 partial sum, 2, 116
 centered, 4
 path-connected graphs in E , 632
 Pats, 433
 Paulauskas, 276
 Paxson, 83
 peakedness, 426
 performance analysis, xi
 performance of queues, 620
 Perrin, 85
 Philipp, 129
 piecewise
 -constant fct., 474, 570, 632
 Piterbarg, 346
 planning qing. sim., 111, 215, 435
 plot
 as a map from D to D , 33
 automatic, 2, 6
 efficient, 8
 function, 4
 of a queue-length process, 254
 of centered renewal process, 245
 QQ, 12
 random version of a, 8
 random walk, 2
 plotting routine, 2
 point proc. in rand. envt., 377
 Poisson
 excursion process in F , 646
 process, 68, 314
 limit for superpos. proc., 384
 random measure, 639
 Polish space, 446, 457, 461, 468
 Pollard, v, 70, 451, 463
 polling, 88
 Pomarede, 460, 504
 Portenko, 98
 potential
 -workload process, $X(t)$, 171
 buffer-content process, 556
 power tail
 def. for fct., 693
 for packet loss, 83
 in queues, 190
 of stable law, 121, 136
 ran-wk. fin-pos. dist., 53, 58
 RSLM stdy-st. dist., 326
 see heavy-tailed, 92
 Prabhakar, 404
 Prabhu, 169, 231
 prediction, 343, 427
 exploiting dependence for, 155
 preserv. par. rep. by ref., 582
 priority discipline in a queue, 227
 probability
 density, *see* density
 distribution
 hvy-tld., *see* heavy-tailed

- of a random element, 30, 96
 - of a random path, 6
 - power tail, *see* power
- measure, 447
 - image, 96, 447
 - marginal, 454
 - product, 455
 - tight, 449, 451
 - uniquely determined by, 465
- space, 447
- processing time
 - definition, 176
 - heavy-traffic limit for, 223
 - with priorities, 231
- product
 - metric, 502
 - probability measure, 455
 - space, 453
 - topology, 101
- Prohorov, iv, 37, 95, 465, 468, 497
 - metric, 95, 104, 450, 451, 593, 595
 - thm., rel. compactness, 465
- projection map, 462
- Protter, 151, 152
- pruning data, 8
- Puhalskii, 90, 91, 190, 232, 363, 364, 420, 430, 432, 480, 536, 543, 545
- Puterman, 87
- Pyke, 276, 458

- $Q \equiv P^t$, reflection matrix, 557
- $Q^a(t)$, q. lth., auton. svc., 413
- $Q_* \equiv \Lambda^{-1}Q\Lambda$, 568
- QNA, qing net analyzer, 401
- QNET algorithm, 408
- QQ plot, 12
- quantile, 12
- queue
 - first example, 70
 - fluid, *see* fluid
 - in slowly chg. envt., 89
 - multi-server, *see* multi-server
 - single-server, *see* single-server
 - svc. interruptions, 263, 623
 - time-varying arr. rate, 267
 - shift in arr. rate, 270
- queueing network, 551–617
 - closed, 409
 - heavy-traffic limit, 408, 643
 - svc. interruptions, 596
- queues in series, 185

- $R \equiv (\psi, \phi)$, mult. ref. map, 557
- $R \equiv (\phi, \psi_1, \psi_2)$, two-sided reg., 608
- $R_0 \equiv (\phi_0, \psi_0)$, inst. ref. map, 570
- $r_H(s, t) \equiv Cov(\mathbf{Z}_H(s), \mathbf{Z}_H(t))$, FBM
 - covar. fct., 150
- r_{t_1, t_2} , restriction map, 499
- Ramanan, 607, 612, 615, 616
- random
 - element, 96, 450
 - function, 30, 93
 - measure, 639
 - multiplier, 64
 - path, 6
 - sum
 - in renewal-reward process, 289
 - use of composition, 523
 - version of original plot, 8
- random number
 - generator, 1, 21
 - seed, 4
 - uniform, 1
- random walk, 2
 - applications, 63
 - Kolmogorov-Smirnov stat., 66
 - queueing model, 70, 349
 - stock prices, 63

- centered, 4
- final position of, 10
- in a ran. envmnt, 42
- plot, 2, 32
- relative final pos. of, 10, 34
- simple, 36, 125
- uncentered, 6
- with diff. step dist., 42
- range
 - more general spaces, 475
 - of a function, 32, 101
 - of Brownian motion, 36
 - of data, 4
 - thick, 476
 - thin, 476
- rate of convergence, 104
 - in Donsker's FCLT, 128
 - in limits for fluid networks
 - heavy-traffic, 595
 - stability, 593
- rate-control throttle, 390
- ratio of maximum to sum, 144
- rectangle
 - measurable, 453
 - open, 453
- reflected
 - BM, 75, 201, 318, 367
 - covariance function, 213, 220
 - transition prob. dist., 211
 - fractional Brownian motion, 339, 389
 - Gaussian process
 - heavy-traffic limit, 388
 - Ornstein-Uhlenbeck pr., 434
 - stable Lévy motion, 79, 321, 367, 378
 - $M/G/1/K$ approx. for, 332
- reflection
 - matrix, 556
 - equivalence to contractive, 568
 - norm, 562
 - of a parametric rep., 581
- reflection map
 - instantaneous, *see* instantaneous
 - multidimensional, *see* multidim.
 - one-sided, one-dim., 107, 351, 529–532
 - M_2 -cont. fails, 530, 626
 - conv. pres. with ctring., 532
 - maximal in E , 627
 - Lipschitz property, 529
 - two-sided, 73, *see* two-sided
- regenerative structure
 - CLT with weak dep., 132
 - for boundary reg. pr., 208
- regular variation
 - appendix on, 693
 - in CLT for counting pr., 284
 - in extreme vals., 142
 - in Lamperti thm., 118
 - in stable CLT, 137
 - in strong dep., 146
- regularity, 4
 - statistical, 1, 6
- Reiman, 89–91, 185, 205, 226, 232, 364, 408, 409, 419, 430, 432–434, 551, 607, 615, 616
- Reingold, 169
- Reinsel, 148
- Reiser, 393
- rel. final pos. of r. walk, 10, 34
- relatively compact, 464
- relaxation time, 194
- renewal
 - function, 279
 - process, 241
 - covariance fct. of, 278
 - process CLT for, 277
- renewal-reward process
 - definition of, 289

- FCLT for
 - finite variances, 290
 - heavy-tailed ren. pr., 291
 - heavy-tailed summands, 291
 - both heavy-tailed, 292
- rescaling of mult. ref. map, 566
- Resnick, 83, 85, 138, 140, 142, 143, 158, 215, 234, 282, 297, 315, 340, 378, 480, 525, 532, 638–640, 693
- restriction of fct., 102, 461, 499
- Rexford, vi, xi, 83, 85, 169
- Ripley, 2, 12, 22
- risk management, viii
- Roberts, 295, 297, 386
- Rodrigues, 232
- Rogers, 330
- Rootzén, 85, 282, 297, 340, 378
- Ross, xi, 21, 65, 69
- Rosso, 164
- routing process, 597
- Ryu, 85

- S , S -Plus, 2, 10
- S , excursion times, 629
- S_n , partial sum, 2
- $S_\alpha(\sigma, \beta, \mu)$, stable law, 134
- SJ_1 metric, 101
- SM_1
 - converg. charact. of
 - main theorem, 486
 - by linear maps, 495
 - visits to strips, 497
 - with domain $[0, \infty)$, 500
 - metric, 101, 477
- SM_2
 - converg. charact. of
 - main theorem, 506
 - by extrema, 510
 - by linear maps, 509
 - metric, 502
 - param. rep., 504
 - topology, 501
- Saksena, 373, 374, 385
- Salminen, 36, 70, 201
- Salz, 419
- Samorodnitsky, 117–165, 297, 325, 393
- sample
 - independent, 12, 14
 - mean, 218
 - paths, no negative jumps, 325
- Samuel, 180, 269
- scale-invariance property, 538
- scale-invariant function, 33
- scaling
 - exponent, 118, 146, 281, 339
 - heirarch., priorities, 228
 - in queue, *see* heavy-traffic
 - relations for stable law, 135
 - with system size, 197
- scaling of time and space
 - canonical RBM, 211
 - as fct. of ρ in queue, *see* heavy-traffic, scaling
 - automatic by plotter, 4, 8
 - for fluid limits, 178
 - in a cont.-time rep., 23
 - in a covariance function, 220
- scheduling service, 88
- Schrage, 130
- Schwartz, 446, 449, 463
- SCV, *see* squared coef.
- second countable space, 445, 447
- seed, random number, 4
- Segal, 401
- segment
 - product, 475
 - standard, 475
- self-similarity, vi

- in ntwk. traffic, 83, 119
 - in ran.-walk plots, 8, 49
 - of a stochastic process, 117
 - of Brownian motion, 31, 124
 - of stable Lévy motion, 140
- semilattice, of ref. map, 559
- Semret, 390
- Seneta, 569
- Sengupta, 232
- separable
 - space, 94, 445–457
 - stochastic process, 635
- separation of time scales, 89, 389
- sequence
 - convergence of
 - in a metric space, 94
 - in a top. space, 445
 - definition, 94
 - double of r. vars., 133
 - fundamental, 446
- Serfozo, 519, 551
- server-avail. indicator pr., 597
- service discipline
 - fair queueing, 86
 - gen. processor sharing, 86
- service interruptions, 263, 596
- set
 - G_δ , 443, 517
 - P -continuity, 448
 - X -continuity, 450
 - boundary of a, 443
 - closed, 442
 - closure of, 443
 - compact, 444
 - diameter of, 630
 - empty, 442
 - feasible regulator, 557
 - interior of a, 443
 - measurable, 95, 447
 - of discontinuity points, 106, 473
 - of excursion values in E , 629
 - of param. reps., *see* param. open, 442
 - relatively compact, 464
- set-valued function in E , \tilde{x} , 629
- Sevcik, 393
- Shanthikumar, xi, 393, 416, 417
- Shen, 229, 232
- Shenker, 86
- Sherman, 83, 280, 281, 295, 339
- Shiryayev, vii, 104, 129, 143, 234, 494, 499, 540, 637
- Shiyayev, 141
- Shorack, v, 70, 462
- Shreve, 151, 201, 232
- Shroff, 344
- Shwartz, xi, 190
- σ -field
 - ball, 463
 - Borel, *see* Borel
 - general definition, 447
 - Kolmogorov, 462
 - product, 453
- Sigman, 191
- Silvestrov, 519
- Simmons, 442
- Simon, 205, 420
- Simonian, 297, 346, 386
- simple random walk, 36, 125
- simulation
 - and the physical world, 22
 - of disc.-time fl. queue
 - with expon. inputs, 75
 - with Pareto inputs, 76
 - of empirical cdf's, 15
 - of FBM, 152
 - of game of chance, 1, 17
 - of hvy-tailed ren. pr., 245
 - of LFSM, 162
 - planning a queueing, 215, 435

- bias of an estimate, 221
 - initial portion to delete, 221
 - required run length, 219
 - with heavy tails and dependence, 159
- simulation of queues
 - hvy-tld. arr., svc. times, 250
 - shift in arrival rate, 270
 - svc. interruptions, 265
 - fl. queue, on-off sources, 301
 - hvy-tr. bottleneck phen., 405
- simulation of random walks
 - BM range dist., 37
 - centered, 43
 - compare ct.-time reps., 23, 237
 - uncentered, 2, 4, 43
- single-server queue, 251, 347
 - Brownian approximation, 370
 - heavy-traffic limits, 353
 - model definition, 349
 - split process, 368
 - superposition arr. proc., 364
 - with hvy-tld. distribs., 378
- size-increase factor, 198
- Skorohod, iv, viii, x, 37, 93–114, 141, 234, 441–513, 522, 550, 616
 - representation theorem, 97, 105
- SLLN, strong law large nos., 26
- slowly varying fct., *see* regular
- Smith, 200, 205, 430
- snapshot principle, v, 226
- Snell, 71, 336
- Sondhi, 295, 296
- space
 - L_p , 443
 - Banach, 103, 448
 - function, 97
 - measurable, 95, 447
 - metric, 94
 - complete, 446, 457
 - of all probability measures, 95
 - probability, 96, 447
 - underlying, 96
 - range, 475
 - separable, *see* separable
 - topological, 442
 - compact, 444
 - Lusin, *see* Lusin
 - metrizable, 442, 446
 - Polish, *see* Polish
 - product, 444, 453
 - second countable, 445, 447
 - separable, *see* separable
 - topologically complete, 497
 - vector, 103
 - topological, 103
- Spearman, xi, 198
- spectral radius of a matrix, 568
- spectrum of a matrix, 568
- split process, 368
 - approximations for, 402
- squared coeff. of var., 371, 394
- Srikant, 85, 208, 343, 390, 426, 434–437
- Sriram, 85, 385, 390
- stable
 - FCLT, 141
 - index, 121, 134
 - Lévy motion, 54, 140
 - limit for ren-rew. pr., 291
 - process, 121, 133
 - subordinator, 141
- stable law, 54, 133
 - central limit theorem, 137
 - characteristic fct. of, 134
 - domain of attraction, 137
 - in stable process, 121
 - index α , 121, 134
 - normal dom. of attract., 137

- scale param. σ , 134
- scaling relations for, 135
- shift param. μ , 134
- skewness param. β , 134
- totally skewed, 134, 325
- standard
 - Brownian motion, 29, 123
 - normal r. var., 27, 123
 - single-server queue, 251
- Starica, 85
- state-dependence in queues, 433
- state-space collapse, 91
- stationary
 - int. approx. pt. pr., 398
 - increments, 119
 - process
 - FCLT with weak dep., 130
- statistical
 - package, 2
 - regularity
 - for queues, 81
 - goal to see, iii
 - seen by playing a game, 1
 - seen through plots, 6
 - using prob. to explain, 21
 - with jumps, 49, 55
 - test, 15, 66
- steady-state distribution
 - of RSLM, 325
 - of RBM, 203
 - of refl. Gaussian pr., 344
 - of RFBM, 344
 - of the workload, 173, 320
 - refined hvy-traf. approx., 205
 - Brownian approx., 203
 - for $M/G/1$, 206
- Stegeman, 85, 282, 340
- Stegun, 36, 149, 327, 336
- Stewart, 71, 336
- Stidham, 516
- stochastic fluid network
 - applic. of ref. map, 590, 595
 - heavy-traffic limit for, 593
 - queue-length process
 - definition of, 598
 - ref. map rep., 599
 - stability of, 592
 - to motivate ref. map, 555
- stochastic integral
 - convergence of seq. of, 151
 - rep. of FBM, 150
 - rep. of LSFM, 161
- stochastic-process limit
 - compactness approach, 464
 - cont-map. approach, 104
 - definition, 26, 31, 93
 - for limit process, 337
 - for plotted random walks, 32
 - in E , 639
 - in F , 646
 - overview, 115–165, 273–293
 - second, 330
 - topic of book, iii
 - with jumps, 55
- stock prices, 63, 619
- Stolyar, 364
- Stone, 499
- Stone, R. E., 571, 581, 616
- Stout, 129
- Strassen, 451
 - representation theorem, 451
- strengthening mode conv., 493
- strictly stable, 133
- strong
 - limit, w.p.1, 451
 - parametric rep. in E , 633
- strong dependence
 - FBM FCLT for ct. pr., 287
 - FCLT for, 111, 144–164
 - frac. Br. motion, 120

- hvy-tld. on-off pds., 280, 339
- in comm. ntwks., vi, 280, 295
- in commun. ntwks., 339
- in fl. queue input, 593
- Joseph effect, 120
- negative, 122
- positive, 120, 122, 144
- quantification of, 121
- RFBM limit
 - in fl. queue, 339
 - in sg-svr. queue, 389
- stronger topology, 446
- strongly connected elt. of E , 633
- subbasis for a topology, 444
- subordinator, 141
- substochastic matrix, 555
- superposition arrival process
 - approximations for, 400
 - CLT for processes, 274
 - fixed number, 310, 364
 - growing number, 314, 383
 - in fluid queue, 298
 - Poisson limit for, 314, 384
- supremum map, 107, 525–529
 - conv. pres., centering, 526
 - criterion for joint conv., 528
 - ctring in other direction, 529
 - Lipschitz properties, 525
 - used in limits of plots, 32
- Suresh, 403, 404
- switching u and r in par. rep. of
 - inverse fct., 535
- Syta, 98
- Szczotka, 203
- Sznitman, 616
- $T_{a,b}$, first-passage time, 208, 213
- $T(u) \equiv u^+ + Qu^- : \mathbb{R}^k \rightarrow \mathbb{R}^k$, 574
- Taaffe, 420
- tail-prob. asymptotics, 189
- Takács, 334
- Takagi, 88
- Tanaka, 615
- Taqqu, vi, viii, 83, 117–165, 280, 281, 283, 295, 325, 339, 513
- Taylor, 70, 201
- TCP, *see* Transmission Control Protocol
- Teugels, 144, 194, 335, 693–696
- theorem
 - Arzelà-Ascoli, 466, 468
 - Banach-Picard fixed-point, 563
 - bounded convergence, 461
 - central limit, 27, 123
 - k -dim., 126
 - continuous-mapping, 104, 106, 107
 - convergence-together, 69, 456
 - Donsker, 31, 123
 - k -dim., 127
 - functional central limit, *see* FCLT
 - Helly selection, 498
 - joint-convergence
 - for indep. ran. elts., 455
 - one limit is determ., 455
 - Kolmogorov extension, 462, 465
 - Lamperti self-similarity, 118
 - Lipschitz-mapping, 104
 - Portmanteau, 448
 - Prohorov, rel. comp., 465
 - Skorohod representation, 97, 105
 - Strassen representation, 451
 - Tychonoff, 445
 - Urysohn embedding, 446
- thick
 - graph, 475
 - range, 476
- thin
 - graph, 475

- range, 476
- Thomas, 190
- Tier, 189
- tightness
 - characterizations for D , 512
 - moment criterion for, 467
 - of a set of prob. measures, 465
 - of one prob. meas., 449, 451
 - on product spaces, 468
- time scales
 - for a gambling house, 17
 - for polling models, 89
 - for queueing performance, 620
 - in on-off source models, 296
 - in priority queues, 231
 - intermediate, 89, 622
 - need for time-dep. analysis, 193
 - of fluctuations, 8, 296
 - of traffic shaping, 393
 - separation of, v , 89, 231, 389, 392
 - slowly chging. envt., 89
 - snapshot principle, 226
 - three important, 620
 - variability at different, 385
- time-varying arrival rates, 267
- Tirupati, 402
- topological
 - equivalence, 444
 - space, *see* space, topological
 - vector space, 103
- topologically complete, 446, 450, 457, 468, 497
- topology, 94, 442
 - L_p space, 460
 - M, J, S, W , *see* M, \dots
 - basis for a, 443, 453
 - Euclidean, 443
 - non-uniform, 463
 - of a commun. net., 442
 - of weak convergence, 447, 450
 - product, 101, 444, 453
 - relative, 444, 450
 - strong, standard, 101
 - stronger, finer, 101, 446, 460
 - subbasis for a, 443, 444
 - uniform, 463
 - weak, 102
- totally bounded, 446
- Towsley, 85
- traffic intensity, 72, 186
- traffic shaping, 392
- translation scaling vector, 116
- Transmission Control Protocol, 85
- triangle inequality, 94
- Tripathi, 393
- True, 169
- Tse, 390
- Tsitsiklis, 390
- Tsoukatos, 297, 315
- Turner, xii, 191, 419
- two-sided ref. map, 73, 174, 607
- U , uniform ran. var., 1, 42
- $u(x_1, x_2, t, \delta)$, unif. dist. fct., 483
- uncentered random walk, 6
- uniform
 - distance functions, 483
 - distribution, 1
 - metric, 98, 473
 - on E , 631
 - mixing conditions, 130
 - order statistic, 15, 68
 - random number, 1
 - random variable, 1
- unit square, 2
- units on the axes, 2, 6, 8
- unmatched jumps, vii
 - for queue-length process, 250

- examples, 233–272
 - hvy-tld. renewal pr., 245
 - need for diff. top., viii, 99, 458
- Upfal, 419
- upper semicontinuity
 - of max. abs. jump fct., 508
 - preservation by infimum, 557
- useful functions, 107, 515–550

- Vöcking, 419
- Var, variance, 27
- $v(x; A)$, modulus of cont., 474
- $v(x_1, x_2, t, \delta)$, unif. dist. fct., 483
- $v_{t_1, t_2}^{a, b}(x)$, visits to strip $[a, b]$, 496
- Vamvakos, 393
- van der Berg, 297, 315, 480
- van der Mei, 91, 232
- van der Waart, v
- van Mieghem, 91
- variability function, 394
- Veitch, 297, 386
- Venables, 2, 12, 22
- Vere Jones, 384
- Vervaat, 118, 121, 285
- volatility of stocks, 65
- Vvedenskaya, 191, 419

- WJ_1 topology, 102
- WM_1
 - conv. characteriz. of, 492
 - topology, 102, 477
- WM_2
 - convergence
 - characterizations of, 507
 - inherit jumps from, 508
 - pres. within bnding fcts., 510
 - param. rep., 504
 - topology, 501
- $w_s(x, t, \delta)$, SM_1 oscil. fct., 484
- $w_I \equiv w_I(m, \beta, c_a^2, c_s^2, z)$, 436
- $w_w(x, t, \delta)$, WM_1 oscil. fct., 484
- $\bar{w}_s(x_1, x_2, t, \delta)$, SM_2 osc. fct., 484
- $\bar{w}_w(x_1, x_2, t, \delta)$, WM_2 osc. fct., 484
- $\bar{w}_s(x, \delta)$, SM_2 osc. fct., 486
- $w_w(x, \delta)$, osc. fct., 491
- $w'(x, \delta)$, oscil. fcts. for compactness, 511
- waiting time, with priorities, 231
- Wallis, 120
- Walrand, 190
- Ward, 343, 433
- weak
 - convergence, 95, 448
 - dependence, 128
 - parametric rep. in E , 633
- weakly connected elt. of E , 633
- Weibull tail, 85, 346
- weighted-supremum norm, 462
- Wein, 91, 92, 617
- Weiss, xi, 190, 205
- Wellner, v, 70, 462
- Wentzell, 90
- Weron, 133, 297, 581
- Whittle, 551
- Wichura, 480, 481
- Wilks, 2
- Williams, xii, 91, 92, 208, 209, 419, 607, 616, 617
- Willinger, vi, xi, xii, 83, 85, 118, 119, 280, 281, 295, 339
- Wilson, vi, 83, 118, 280, 295
- Wischik, 190, 344, 390
- Wolff, xi, 418
- work-conserving service policy, 88, 227
- workload
 - factor, 436
 - process in a queue, 70, 171
- Wright, 131

- X -continuity set, 450
- \hat{x} , set-val. fct. in E , 629
- \hat{x} , elt. of F , 641

- Yang, 386
- Yao, xii, 131, 551, 615, 617
- Yashkov, 232
- Yeh, 408
- Yeung, 232

- $\mathbf{Z}_H \equiv \{\mathbf{Z}_H(t) : t \geq 0\}$, FBM, 150
- $\mathbf{Z}_{H,\alpha}$, LFSM, 161
- z_Q , asymp. peakedness, 426
- Zachary, xii
- Zahorjan, 393
- Zeevi, 343
- Zhou, 408
- Ziedins, xii
- Zolotarev, 133
- Zukerman, 344
- Zwart, 191, 232, 295