Bibliography

[1] Abate, J., Choudhury, G. L. and Whitt, W. (1999) An introduction to numerical transform inversion and its application to probability models. *Computational Probability*, W. Grassman (ed.), Kluwer, Boston, 257–323.

[2] Abate, J. and Whitt, W. (1992a) The Fourier-series method for inverting transforms of probability distributions. *Queueing Systems* 10, 5–88.

[3] Abate, J. and Whitt, W. (1992b) Numerical inversion of probability generating functions. *Operations Res. Letters* 12, 245–251.

[4] Abate, J. and Whitt, W. (1995) Numerical inversion of Laplace transforms of probability distributions. *ORSA J. Computing* 7, 36–43.

[5] Abate, J. and Whitt, W. (1996) An operational calculus for probability distributions via Laplace transforms. *Adv. Appl. Prob.* 28, 75–113.

[6] Albert, A. (1966) Fixed size confidence ellipsoids for linear regression parameters. *Ann. Math. Statist.* 37, 1602–1630.

[7] Aldous, D. (1978) Stopping times and tightness. *Ann. Prob.* 6, 335–340.

[8] Anscombe, F. J. (1952) Large sample theory for sequential estimation. *Proc. Cambrdige Philos. Soc.* 48, 600–607.

[9] Anscombe, F. J. (1953) Sequential estimation. *J. Roy. Statist. Soc. Ser. B* 15, 1–21.

[10] Asmussen, S. (1987) *Applied Probability and Queues*, Wiley, New York.

[11] Baccelli, F. and Brémaud, P. (1994) *Elements of Queueing Theory*, Springer, New York.

[12] Beran, J. (1994) *Statistics for Long-Memory Processes*, Chapman and Hall, New York.

[13] Bertoin, J. (1996) *Lévy Processes*, Cambridge University Press, Cambridge, UK.

[14] Billingsley, P. (1968) *Convergence of Probability Measures*, Wiley, New York.

[15] Billingsley, P. (1999) *Convergence of Probability Measures*, second edition, Wiley, New York.

[16] Bingham, N. H. (1975) Fluctuation theory in continuous time. *Adv. Appl. Prob.* 7, 705–766.

[17] Bingham, N. H., Goldie, C. M. and Teugels, J. L. (1989) *Regular Variation*, Cambridge University Press, Cambridge, UK.

[18] Bondesson, L. (1992) *Generalized Gamma Convolutions and Related Classes of Distributions and Densities*, Springer, New York.

[19] Box, G. E. P. and Jenkins, G. M. (1970) *Time Series Analysis: Forecasting and Control*, Holden Day, San Francisco.

[20] Box, G. E. P., Jenkins, G. M. and Reinsel, G. C. (1994) *Time Series Analysis, Forecasting and Control*, third edition, Prentice Hall, NJ.

[21] Bratley, P. , Fox, B. L. and Schrage, L. E. (1987) *A Guide to Simulation*, second edition, Springer, New York.

[22] Chen, H. and Mandelbaum, A. (1994) Heirarchical modeling of stochastic networks, part II: strong approximations. *Stochastic Modeling and Analysis of Manufacturing Systems*, D. D. Yao, ed., Springer-Verlag, New York, 107–131.

[23] Chen, H. and Shen, X. (2000) Strong approximations for multiclass feedforward queueing networks. *Ann. Appl. Prob.* 10, 828–876.

[24] Chen, H. and Yao, D. D. (2001) *Fundamentals of Queueing Networks: Performance, Asymptotics and Optimization*, Springer, New York.

[25] Choudhury, G. L., Lucantoni, D. M. and Whitt, W. (1994) Multidimensional transform inversion with application to the transient $M/G/1$ queue. *Ann. Appl. Prob.* 4, 719–740.

[26] Chow, Y. S. and Robbins, H. (1965) On the asymptotic theory of fixed-width sequential confidence intervals for the mean. *Ann. Math. Statist.* 36, 457–462.

[27] Crane, M. A. and Lemoine, A. J. (1977) *An Introduction to the Regenerative Method for Simulation Analysis. Lecture Notes in Control and Inform. Sci.*, Springer, New York.

[28] Csörgő, M. and Horvath, L. (1993) *Weighted Approximations in Probability and Statistics*, Wiley, New York.

[29] Csörgő, M. and Révész, P. (1981) *Strong Approximations in Probability and Statistics*, Academic Press, New York.

[30] Damerdji, H. (1994) Strong consistency of the variance estimator in steady-state simulation output analysis. *Math. Oper. Res.* 19, 494–512.

[31] Damerdji, H. (1995) Mean-square consistency of the variance estimator in steady-state simulation output analysis. *Operations Res.* 43, 282–291.

[32] Dudley, R. M. (1968) Distances of probability measures and random variables. *Ann. Math. Statist.* 39, 1563–1572.

[33] Dunford, N. and Schwartz, J. T. (1958) *Linear Operators. Part I: General Theory.* Interscience, New York.

[34] Einmahl, U. (1989) Extensions of results of Komlós, Major and Tusnády to the multivariate case. *J. Multivariate Anal.* 28, 20–68.

[35] El-Taha, M. and Stidham, S., Jr. (1999) *Sample-Path Analysis of Queueing Systems*, Kluwer, Boston.

[36] Ethier, S. N. and Kurtz, T. G. (1986) *Markov Processes, Characterization and Convergence*, Wiley, New York.

[37] Feller, W. (1968) An Introduction to Probability Theory and its Applications, vol. I, third edition, Wiley, New York.

[38] Feller, W. (1971) *An Introduction to Probability Theory and its Applications*, vol. II, second edition, Wiley, New York.

[39] Fishman, G. S. (1977) Achieving specific accuracy in simulation output analysis. *Comm. ACM* 20, 310–315.

[40] Fox, B. L. and Glynn, P. W. (1989) Replication schemes for limiting expectations. *Prob. Eng. Inf. Sci.* 3, 299–318.

[41] Gleser, L. J. (1965) On the asymptotic theory of fixed-size confidence bounds for linear regression parameters. *Ann. Math. Statist.* 36, 463–467. [Correction note: 37 (1966) 1053–1055].

[42] Glynn, P. W. (1994) Poisson's equation for the recurrent M/G/1 queue. *Adv. Appl. Prob.* 26, 1044–1062.

[43] Glynn, P. W. and Heidelberger, P. (1989) Jackknifing under a budget constraint. Unpublished manuscript, Dept. Operations Research, Stanford Univ.

[44] Glynn, P. W. and Iglehart, D. L. (1988) A new class of strongly consistent variance estimators for a steady-state simulation. *Stochastic Process. Appl.* 16, 71–80.

[45] Glynn, P. W. and Meyn, S. (1996) A Liapounov bound for solutions of the Poisson equation. *Ann. Probab.* 24, 916–931.

[46] Glynn, P. W. and Whitt, W. (1987) Sufficient conditions for functional-limit-theorem versions of $L = \lambda W$. *Queueing Systems* 1, 279–287.

[47] Glynn, P. W. and Whitt, W. (1988) Ordinary CLT and WLLN versions of $L = \lambda W$. *Math. Oper. Res.* 13, 674–692.

[48] Glynn, P. W. and Whitt, W. (1989) Indirect estimation via $L = \lambda W$. *Operations Res.* 37, 82–103.

[49] Glynn, P. W. and Whitt, W. (1991a) A new view of the heavy-traffic limit theorem for the infinite-server queue. *Adv. Appl. Prob.* 23, 188–209.

[50] Glynn, P. W. and Whitt, W. (1991b) Departures from many queues in series. *Ann. Appl. Prob.* 1, 546–572.

[51] Glynn, P. W. and Whitt, W. (1992a) The asymptotic validity of sequential stopping rules for stochastic simulations. *Ann. Appl. Prob.* 2, 180–198.

[52] Glynn, P. W. and Whitt, W. (1992b). The asymptotic efficiency of simulation estimators. *Operations Res.* 40, 505–520.

[53] Glynn, P. W. and Whitt, W. (1993) Limit theorems for cumulative processes. *Stoch. Proc. Appl.* 47, 299–314.

[54] Glynn, P. W. and Whitt, W. (2000) N&S conditions for the Markov chain CLT. AT&T Labs, Florham Park, NJ.

[55] Gnedenko, B. V. and Kolmogorov, A. N. (1968) *Limit Distributions for Sums of Independent Random Variables*, revised edition, Addison Wesley, Reading, MA.

[56] Govindarajulu, Z. (1987) *The Sequential Statistical Analysis of Hypothesis Testing, Point and Interval Estimation, and Decision Theory*, 2nd ed. American Sciences Press, Columbus, Ohio.

[57] Granger, C. W. J. and Joyeux, R. (1980) An introduction to long-range time series models and fractional differencing. *J. Time Ser. Anal.* 1, 15–30.

[58] Gut, A. (1988) *Stopped Random Walks*, Springer-Verlag, New York.

[59] Halmos, P. R. (1956) *Measure Theory* Van Nostrand, Princeton, NJ.

[60] Heidelberger, P. and Welch, P. D. (1981a) A spectral method for confidence interval generation and run length control in simulations. *Comm. ACM* 24, 233–245.

[61] Heidelberger, P. and Welch, P. D. (1981b) Adapative spectral methods for simulation output analysis. *IBM J. Res. Develop.* 25, 860–876.

[62] Heidelberger, P. and Welch, P. D. (1983) Simulation run length control in the presence of an initial transient. *Oper. Res.* 31, 1109–1144.

[63] Hosking, J. R. M. (1981) Fractional differencing. *Biometrika* 68, 165–176.

[64] Jacod, J. and Shiryaev, A. N. (1987) *Limit Theorems for Stochastic Processes*, Springer-Verlag, New York.

[65] Kella, O. (1993) Parallel and tandem fluid networks with dependent Lévy inputs. *Ann. Appl. Prob.* 3, 682–695.

[66] Kella, O. (1996) Stability and non-product form of stochastic fluid networks with Lévy inputs. *Ann. Appl. Prob.* 6, 186–199.

[67] Kella, O. and Whitt, W. (1992a) A tandem fluid network with Lévy input. In *Queues and Related Models*, I. Basawa and N. V. Bhat (eds.), Oxford University Press, Oxford, 112–128.

[68] Kella, O. and Whitt, W. (1992b) Useful martingales for stochastic storage processes with Lévy input, *J. Appl. Prob.* 29, 396–403.

[69] Kella, O. and Whitt, W. (1996) Stability and structural properties of stochastic storage networks. *J. Appl. Prob.* 33, 1169–1180.

[70] Kemeny, J. G. and Snell, J. L. (1960) *Finite Markov Chains*, Van Nostrand, Princeton.

[71] Kemeny, J. G. and Snell, J. L. (1961) Finite continuous time Markov chains. *Theor. Probability Appl.* 6, 101–105.

[72] Kennedy, D. P. (1973) Limit theorems for finite dams. *Stoch. Proc. Appl.* 1, 269–278.

[73] Kogan, Ya., Liptser, R. Sh. and Smorodinskii, A. V. (1986) Gaussian diffusion approximations of Markovian closed models of computer communication networks. *Problemy Peredachi Informatsii* 22, 49–65.

[74] Komlós, J., Major, P. and Tusnády, G. (1975) An approximation of partial sums of independent R.V.'s and the sample DF, I. *Zeitschrift für Wahrscheinlichkeitstheorie verw. Gebiete* 32, 111–131.

[75] Komlós, J., Major, P. and Tusnády, G. (1976) An approximation of partial sums of independent R.V.'s and the sample DF, II. *Zeitschrift für Wahrscheinlichkeitstheorie verw. Gebiete* 34, 33–58.

[76] Kurtz, T. G. (1996) Limit theorems for workload input models. In *Stochastic Networks: Theory and Applications*, F. P. Kelly, S. Zachary and I. Ziedins (eds.) Oxford University Press, Oxford, U.K., 119–139.

[77] Kushner, H. J. (2001) *Heavy Traffic Analysis of Controlled and Uncontrolled Queueing and Communication Networks*, Springer, New York.

[78] Lavenberg, S. S. and Sauer, C. H. (1977) Sequential stopping rules for the regenerative method of simulation. *IBM J. Res. Develop.* 21, 545–558.

[79] Law, A. M. and Carson, J. S. (1979) A sequential procedure for determining the length of a steady-state simulation. *Oper Res.* 27, 1011–1025.

[80] Law, A. M. and Kelton, W. D. (1982) Confidence intervals for steady-state simulation. II. A survey of sequential procedures. *Management Sci.* 28, 550–562.

[81] Law, A. M., Kelton, W. D. and Koenig, L. W. (1981) Relative width sequential confidence intervals for the mean. *Comm. Statist. B — Simulation Comput.* 10, 29–39.

[82] Lindvall, T. (1973) Weak convergence in the function space $D[0, \infty)$. *J. Appl. Prob.* 10, 109–121.

[83] Lindvall, T. (1992) *Lectures on the Coupling Method*, Wiley, New York.

[84] Lucantoni, D. M. (1993) The BMAP/G/1 queue: a tutorial. *Models and Techniques for Performance Evaluation of Computer and Communications Systems*, J. Donatiello and R. Nelson (eds.), Springer, New York, 330–358.

[85] Maigret, N. (1978) Théorème de limite centrale fonctionnel pour une chaine de Markov récurrente au sens de Harris et positive. *Ann. Inst. H. Poincaré Sect. B (N. S.)* 14, 425–440.

[86] Mandelbaum, A. and Massey, W. A. (1995) Strong approximations for time-dependent queues. *Math. Oper. Res.* 20, 33–64.

[87] Mandelbaum, A., Massey, W. A. and Reiman, M. I. (1998) Strong approximations for Markovian service networks. *Queueing Systems* 30, 149–201.

[88] Mandelbaum, A., Massey, W. A., Reiman, M. I. and Stolyar, A. (1999) Waiting time asymptotics for time varying multiserver queues with abandonments and retrials. Proceedings of 37th Allerton Conference on Communication, Control and Computing, September 1999, 1095–1104.

[89] Massey, W. A. and Whitt, W. (1994) Unstable asymptotics for nonstationary queues. *Math. Oper. Res.* 19, 267–291.

[90] McLeish, D. L. (1976) Functional and random central limit theorems for the Robbins-Monro process. *J. Appl. Probab.* 13, 148–154.

[91] Miller, R. G. (1964) A trustworthy jackknife. *Ann. Math. Statist.* 35, 1594–1605.

[92] Miller, R. G. (1974) The jackknife — a review. *Biometrika* 61, 1–15.

[93] Nadas, A. (1969) An extension of a theorem of Chow and Robbins on sequential confidence intervals for the mean. *Ann. Math. Statist.* 40, 667–671.

[94] Neuts, M. F. (1989) *Structured Stochastic Matrices of M/G/1 Type and Their Applications*, Marcel Dekker, New York.

[95] Neveu, J. (1965) *Mathematical Foundations of the Calculus of Probability*, Holden-Day, San Francisco.

[96] Park, K. and Willinger, W. (2000) *Self-Similar Network Traffic and Performance Evaluation*, Wiley, New York.

[97] Parthasarathy, K. R. (1967) *Probability Measures on Metric Spaces*, Academic, New York.

[98] Philipp, W. and Stout, W. (1975) *Almost Sure Invariance Principles for Partial Sums of Weakly Dependent Random Variables*, Mem. Amer. Math. Soc. **161**, Providence, RI.

[99] Prabhu, N. U. (1998) *Stochastic Storage Processes*, second ed. Springer, New York.

[100] Prohorov, Yu. V. (1956) Convergence of random processes and limit theorems in probability. *Theor. Probability Appl.* 1, 157–214.

[101] Puhalskii, A. A. (1994) On the invariance principle for the first passage time. *Math. Oper. Res.* 19, 946–954.

[102] Puhalskii, A. A. and Whitt, W. (1997) Functional large deviation principles for first-passage-time processes. *Ann. Appl. Prob.* 7, 362–381.

[103] Resnick, S. and Stărică, C. (1997) Smoothing the Hill estimator. *Adv. Appl. Prob.* 29, 271–293.

[104] Rogers, L. C. G. (2000) Evaluating first-passage probabilities for spectrally one-sided Lévy processes. J. Appl. Prob. 37, 1173–1180.

[105] Ruppert, D. (1982) Almost sure approximations to the Robbins-Monro and Kiefer-Wolfowitz processes with dependent noise. *Ann. Probab.* 10, 178–187.

[106] Samorodnitsky, G. and Taqqu, M. S. (1994) *Stable Non-Gaussian Random Processes*, Chapman-Hall, New York.

[107] Siegmund, D. (1985) *Sequential Analysis*. Springer, New York.

[108] Simmons, G. F. (1963) *Topology and Modern Analysis*, McGraw-Hill, New York.

[109] Skorohod, A. V. (1956) Limit theorems for stochastic processes. *Theor. Probability Appl.* 1, 261–290. (also republished in *Skorohod's Ideas in Probability Theory*, V. Korolyuk, N. Portenko and H. Syta (eds.), institute of Mathematics of the National Acafdemy of Sciences of the Ukraine, Kyiv, Ukraine, 23–52.)

[110] Skorohod, A. V. (1957) Limit theorems for stochastic processes with independent increments. *Theor. Probability Appl.* 2, 138–171.

[111] Skorohod, A. V. (1961) *Studies in the Theory of Random Processes*, Addison-Wesley, Reading, MA.

[112] Srivastava, M. S. (1967) On fixed-width confidence bounds for regression parameters and the mean vector. *J. Roy. Statist. Soc. Ser. B* 29, 132–140.

[113] Starr, N. (1966) The performance of a sequential procedure for the fixed-width interval estimation of the mean. *Ann. Math. Statist.* 37, 36–50.

[114] Strassen, V. (1965) The existence of probability measures with given marginals. *Ann. Math. Statist.* 36, 423–439.

[115] Takács, L. (1967) *Combinatorial Methods in the Theory of Stochastic Processes*, Wiley, New York.

[116] Thorin, O. (1977a) On the infinite divisibility of the Pareto distributions. *Scand. Act. J.* 60, 31–40.

[117] Thorin, O. (1977b) On the infinite divisibility of the lognormal distribution. *Scand. Act. J.* 60, 121–148.

[118] Venter, J. H. (1967) An extension of the Robbins-Monro procedure. *Ann. Math. Statist.* 38, 181–190.

[119] Wetherill, G. B. and Glazebrook, K. D. (1986) *Sequential Methods in Statistics*, 3rd ed., Chapman and Hall, London.

[120] Whitt, W. (1974) Preservation of rates of convergence under mappings. *Zeitschrift für Wahrscheinlichskeitstheorie verw. Gebiete* 29, 39–44.

[121] Whitt, W. (1980) Some useful functions for functional limit theorems. *Math. Oper. Res.* 5, 67–85.

[122] Whitt, W. (1991) A review of $L = \lambda W$ and extensions. *Queueing Systems* 9, 235–268. (Correction Note on $L = \lambda W$. *Queueing Systems* 12, 431–432.)

[123] Whitt, W. (1992a) Asymptotic formulas for Markov processes with applications to simulation. *Operations Res.* 40, 279–291.

[124] Whitt, W. (1992b) $H = \lambda G$ and the Palm transformation. *Adv. Appl. Prob.* 24, 755–758.

[125] Whitt, W. (2001) The reflection map with discontinuities. *Math. Oper. Res.*, to appear.

[126] Wichura, M. J. (1970) On the construction of almost uniformly convergent random variables with given weakly convergent image laws. *Ann. Math. Statist.* 41, 284–291.