

TE561 트래픽 및 대기이론

- 담당: 황강욱 (월, 수 16:00 - 17:30, guhwang@amath.kaist.ac.kr)
- Office hours : TUE 3:00 p.m. - 5:00 p.m
- Lecture note: <http://amath.kaist.ac.kr/~palab>

Week	Topics
1주	Basic concept of Probability and stochastic processes
2주	Discrete Time Markov Chain
3주	Continuous Time Markov Chain
4주	Birth and Death process and Knapsack theory
5주	The G/M/m Queue
6주	The M/G/1 Queue I
7주	The M/G/1 Queue II
8주	Midterm Exam
9주	Time Reversibility and Queueing Networks
10주	Quasi Birth and Death Process
11주	Fluid Flow Analysis
12주	Matrix Analytic Method I
13주	Matrix Analytic Method II
14주	Self-similar traffic: Theory
15주	Self-similar traffic: Recent results
16주	Final Exam

Grading : mid term 40%, final term 40%, Homework 20%

References:

1. Leonard Kleinrock, Queueing Systems I, II, John Wiley & Sons, 1975
2. S.M. Ross, Stochastic processes, 2nd ed., John Wiley & Sons, 1996
3. Mischa Schwartz, Broadband Integrated Networks, Prentice Hall, 1996
4. Marcel F. Neuts, Matrix-Geometric Solutions in Stochastic Models, The John Hopkins University Press, 1981
5. Marcel F. Neuts, Structured Stochastic Matrices of M/G/1 Type and Their Applications, Marcel Dekker, Inc., 1989
6. Recent journal papers