



Propuesta de Curso de Postgrado en BCAM:
Advanced Aspects in Applied Mathematics

Whittle Networks and insensitivity

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Dates: February 9, 2011, 9:30–12:30
February 16, 2011, 9:30–12:30

Abstract: The course will first introduce Markov jumps processes and their properties of reversibility. Then we shall define the Jackson and Whittle networks. These networks are the most complex networks having a closed-form stationary measure. We then study and characterize their property of insensitivity to the service time distribution using a specific notion of coupling.

Program:

1. Basic definitions of Markov jump processes, Coupling.
2. Reversibility properties
3. Insensitivity properties.

References

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- [5] Olav Kallenberg, *Foundations of Modern Probability*, Second, Springer, 2002
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