



Controlled Queueing Systems

Mikhail Yu. Kitaev, Vladimir V. Rykov

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This is the first book completely devoted to controlled queueing systems. The book gathers the newest results of the theory of Markov decision processes related to queueing models and demonstrates their applications to main types of control in queueing systems, including control of arrivals, control of service mechanism, and control of service discipline. Emphasis is placed on conditions providing further "good" structural properties of Markov optimal strategies such as monotonicity, threshold or hysteretic character, and priority.

Each chapter is followed by exercises, most of which allow the reader to complete technical fragments of proofs. The text assumes the reader is familiar with standard courses of analysis, probability theory, and queueing theory.

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