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# QUEUES AND POINT PROCESSES

MATHEMATISCHE LEHRBÜCHER UND MONOGRAPHIEN /  
ABTEILUNG 2. MATHEMATISCHE MONOGRAPHIEN

# Queues And Point Processes

**He Huang**



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**Elements of Queueing Theory** Francois Baccelli,Pierre Bremaud,2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two contradictory reasons it sometimes requires the most sophisticated tools of stochastic processes and it often leads to simple and explicit answers More over its interest has been steadily growing since the pioneering work of Erlang in 1917 on the blocking of telephone calls to the more recent applications on the design of broadband communication networks and on the performance evaluation of computer architectures All this led to a huge literature articles and books at various levels of mathematical rigor Concerning the mathematical approach most of the explicit results have been obtained when specific assumptions Markov renewal are made The aim of the present book is in no way to give a systematic account of the formulas of queueing theory and their applications but rather to give a general framework in which these results are best understood and most easily derived What knowledge of this vast literature is needed to read the book As the title of the book suggests we believe that it can be read without prior knowledge of queueing theory at all although the unifying nature of the proposed framework will of course be more meaningful to readers who already studied the classical Markovian approach

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**Queues and Point Processes; by P. Franken, D. König, U. Arndt, V. Schmidt** Peter Franken,1981 *Modeling Order Book Dynamics Using Queues and Point Processes* He Huang,2012 ABSTRACT The objective of this dissertation is to study the queueing and point process models that try to capture as many features as possible of the high frequency data of a limit order book First we use a generalized birth death stochastic process to model the high frequency dynamics of the limit order book and illustrate it using parameters estimated from Level II data for a stock on the London Stock Exchange A new feature of this model is that limit orders are allowed to arrive in multiple sizes an important empirical feature of the order book We can compute various quantities of interest without resorting to simulation conditional on the state of the order book such as the probability that the next move of the mid price will be upward or the probability as a function of order size that a limit ask order will be executed before a downward move in the mid price Furthermore univariate bivariate Hawkes

processes are developed and calibrated to capture the clustering and mutually exciting features of the order arrivals in a limit order book. Although due to technical reasons probabilities of interest such as those of prices going up for the next move are not shown for this model a Monte Carlo simulation algorithm of point processes called emph thinning algorithm is successfully modified to derive the cumulative distribution functions of some first passage times in the order book Point Processes and Queues P. Bremaud, 2012-06-28 From the Introduction The emphasis has been placed on topics of interest in systems science at large The level of exposition and the inclusion of a large number of exercises with complete detailed solutions make this book usable as a text for graduate students in applied probability electrical engineering computer science and operations research The prerequisites in probability and random processes are recalled in the Appendices **Point Processes and Queuing Problems** P. Bártfai, J. Tomkó, 1981 Queues and point processes, 1981 **Traffic Processes in Queueing Networks** Ralph L. Disney, Peter C. Kiessler, 1987 **Point Processes and Tandem Queues: Their Application to Traffic Flow** Stanford University. Department of Statistics, E. A. Brill, 1969 **On Stability of Queueing Stochastic Processes** Nicholas Bambos, 1989 *Extreme Values of Queues, Point Processes and Stochastic Networks* Richard F. Serfozo, GEORGIA INST OF TECH ATLANTA SCHOOL OF INDUSTRIAL AND SYSTEMS ENGINEERING., GEORGIA INST OF TECH ATLANTA., 1985 Contents Compound Poisson Approximations Partitions of Point Processes Extreme Values of Birth and Death Processes and Queues Stationary and Reversible Processes Extremal Problems in Stochastic Networks Point processes in queueing theory Volker Schmidt, 1994 *Mathematics of Operations Research*, 1991 Articles of mathematical interest as well as operations research and management science Extreme Values of Queues, Point Processes and Stochastic Networks Richard F. Serfozo, Georgia Institute of Technology. School of Industrial and Systems Engineering. Project no. E-24-628, 1984 Mathematical Methods in Queueing Theory A. Bruce Clarke, 1974

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