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Markov decision processes, and Chap. 13 is a presentation of phase-type distributions and the matrix geometric approach to queueing systems adopted from the work of Neuts (Matrix-Geometric Solutions in Stochastic Models, Johns Hopkins University Press, 1981). We are indebted to many of our colleagues for their invaluable assistance and

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and analytic approximation methods in the solution of stochastic models The content is primarily designed to develop mathematical methods useful in

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