



Ward Whitt

# Stochastic-Process Limits

An Introduction to Stochastic-Process Limits and Their Application to Queues

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Stochastic Process Limits are useful and interesting because they generate simple approximations for complicated stochastic processes and also help explain the statistical regularity associated with a macroscopic view of uncertainty. This book emphasizes the continuous-mapping approach to obtain new stochastic-process limits from previously established stochastic-process limits. The continuous-mapping approach is applied to obtain heavy-traffic-stochastic-process limits for queueing models, including the case in which there are unmatched jumps in the limit process. These heavy-traffic limits generate simple approximations for complicated queueing processes and they reveal the impact of variability upon queueing performance. The book will be of interest to researchers and graduate students working in the areas of probability, stochastic processes, and operations research. In addition this book won the 2003 Lanchester Prize for the best contribution to Operation Research and Management in English, see: <http://www.informs.org/Prizes/LanchesterPrize.html>

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