



Hamilton Institute

Tail Asymptotics of Subadditive Processes and Queueing Networks

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Abstract

Tail asymptotics for the supremum of a random walk attracted a lot of interest in queueing theory or risk theory. In this talk, we show that these asymptotics can be extended to the case of the supremum of a subadditive process. This new result allows us to obtain large deviations results for queueing networks in their stationary regime. In the particular case of (max,plus)-linear recursions, the rate of exponential decay of the stationary solution is explicitly computed.

Venue: Seminar Room, Hamilton Institute, Rye Hall,
NUI Maynooth

Time: 1.00 - 2.00pm (followed by tea/coffee)

Travel directions are available at www.hamilton.ie



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