This week's objectives

Sandrine is back for week 4 !

This week, we will move on to continuous time Markov chains. Again we will learn how to characterize them and how to analyze their steady-state distribution. Equipped with these tools we will then analyze the M/M/1 queue

By the end of this week, you will be able to :

- express the transition matrix of a continuous time Markov chain

- compute its stationary probability

- use these results to understand queuing systems

All the best with week 4 !