

Memoryless means that next state depends only on current state and that ~~when a state is reached~~ time spent in a state does not have an effect on when state is changed.

Thus has the limitation that ~~simple~~ Markov chains model processes with exponentially distributed service times. ~~The processes can be combined to form processes~~ To model processes with other service time distributions we must have multiple states in the model for a state in system being modelled.

Response time of an $M/M/1$ system is

$$r = \frac{\frac{1}{\mu}}{1-\rho} \quad \begin{array}{l} \frac{1}{\mu} = \text{average service time} \\ \rho = \text{utilisation} \end{array}$$

becomes unbounded as $\rho \rightarrow 1$. Small ~~but~~ change in ρ near 1 causes large change in response time



~~State~~ interval time distribution E_2 :

