

- 1 Poisson arrivals and renewal arrivals are always stationary processes.
- 2 With compound Poisson arrivals, the number of arrivals in a time interval  $T$  presents a Poisson distribution.
- 3 With compound Poisson arrivals, the average number of arrivals in  $[0-t]$  increases linearly with  $t$ .
- 4 In non-homogeneous Poisson arrivals, the waiting time to the next arrival after  $t$  is still negative-exponential distributed.
- 5 In non-homogeneous Poisson arrivals, arrivals at different times are statistically independent events
- 6 In non-homogeneous Poisson arrivals, arrivals at different times are statistically independent events
- 7 In Poisson arrivals the sum of the numbers of arrivals in two different interval is Poisson distributed
- 8 If we decompose a Poisson flow we always get a Poisson flow
- 9 In Poisson arrivals the probability that more than one user occurs in  $\Delta t$  is zero.
- 10 The union of two compound Poisson arrival is still a compound Poisson arrival.
- 11 Is the union of two renewal flows still a renewal flow? Why and how?
- 12 The conditional renewal rate depends on the paste history. How and when?
- 13 The conditional renewal rate depends on the paste history. How and when?
- 14 The conditional renewal rate can be an increasing function of  $\tau$
- 15 arrivals whose interarrival period is negative exponential with alternating rates,  $\lambda_1$  and  $\lambda_2$ , are renewal events.
- 16 In renewal arrivals the asymptotic probability of an arrival in  $t$  is zero.
- 17 For all the arrival processes the stationary rate of arrival is the reverse of the average interarrival period
- 18 Given a continuous-time, homogeneous MC, the transition time instants represent renewal time instants.
- 19 Dealing with non-recurrent renewal events, the average number of arrivals in  $[0-t]$  increases with  $t$ .
- 20 Renewal arrivals are memoryless.
- 21 Renewal arrivals are stationary, like Poisson arrivals
- 22 Dealing with arrival processes with single arrivals, the arrival rate is the reverse of the interarrival time; how and when?
- 23 The probability of a renewal arrival in  $\Delta t$  depends on the future.

- 24 In renewal events the time distance to the next arrival depends on the distance to the last arrival.
- 25 Asymptotic probabilities can be interpreted as limiting fractions of time. How and when?
- 26 Regenerative processes are ergodic.
- 27 The asymptotic distributions at even and odd time instants can be different.
- 28 In stationary processes the second order distribution at  $t_1$  and  $t_2$  does not depend on  $t_1$  and  $t_2$
- 29 In stationary processes the second order distribution at  $t_1$  and  $t_2$  does depend neither on  $t_1$  nor on  $t_2$ .
- 30 The asymptotic distribution is always a solution of the balance equations
- 31 The asymptotic distribution of a recurrent regenerative processes can depend on initial conditions.
- 32 In irreducible homogeneous markovian chains the asymptotic distribution always exists.
- 33 In regenerative processes the asymptotic distribution always exists
- 34 In regenerative processes the asymptotic distribution always exists
- 35 In a discrete-time MC, the sojourn time in a state is geometrically distributed.
- 36 Do the balance equations hold for any stationary chain? Why?
- 37 Are markov chains regenerative processes? How and when?
- 38 Are non-homogeneous markov chains regenerative processes?
- 39 Are regenerative processes ergodic?
- 40 In a stationary chain does the global probability flux entering any subset of states equal zero? Why?
- 41 In a stationary chain the global probability flux entering any subset of states equal zero.
- 42 When the asymptotic distribution is periodic, it is provided by the balance equations.
- 43 The asymptotic distribution of a Markov chain can have all zero elements: How and when?
- 44 The asymptotic distribution of a Markov chain can have all zero elements: How and when?
- 45 Some Markov chains allow for multiple asymptotic distributions.
- 46 Balance equations can be satisfied by more than one distribution
- 47 In discrete-time Markov chain is the sojourn time always geometrically distributed?
- 48 In a Markov Chain, do the balance equations provide a distribution if the distribution  $\Pi(n)$  is periodic?

49 In a Markov Chain, the probabilistic description of the third order is completely defined by the descriptions of first and second order

50 Non recurrent Markov Chains present a unique asymptotic distribution

51 In any continuous-time MC the sum of the rows of the intensity matrix  $Q$  is one

52 element  $q_{jj}$  of the intensity matrix  $Q$  of an MC is the rate at which the chain leaves state  $j$ .

53 In irreducible Markov Chains the probability of ever returning to a state is one.

54 In irreducible, homogeneous and finite Markov Chains the average return time to a state is always finite.

55 The chain derived from a MC by changing the pdf of the sojourn times presents the same asymptotic distribution.

56 The balance equations for time-continuous Chains are the same as for discrete-time Chains.

57 The balance of flows in stationary conditions holds only for irreducible chains.

58 In continuous-time MCs the transition rate out of a state is negative

59 In continuous-time MCs the transition rate matrix  $Q$  may depend on time  $t$ .

60 infinite state-space MCs behave exactly as finite ones

61 Non irreducible Markov Chains can be ergodic

62 In Markov Chains the distribution of  $X(n)$ , knowing only  $X(n-k), X(n-k-1), \dots, X(0)$ , only depends on  $X(n-k)$

63 The state space of a Markov Chain can present two irreducible subsets (correggere su esame)

64 In Markov Chains the joint distribution of  $X(n), X(n+2)$  splits into the product of their marginal distributions.

65 In Markov Chains  $\Pr(X_n | X_{n-1}, X_{n+1})$  does not depend on  $X_{n+1}$

66 Is the state  $X(n)$  of a Markov Chain statistically independent of future values  $X(n+k)$ ?

67 In a Markov Chain we can have two or more distributions satisfying the balance equations

68 Balance Equations hold also for stationary non-irreducible MCs.

69 A Markov chain state space can have two irreducible subsets, one positive recurrent and the other non-recurrent.

70 In a positive recurrent MC the average return time to a state is proportional to its asymptotic probability.

71 In a positive recurrent MC all states are visited with probability one

72 The probabilistic flux out of an irreducible subset of a MC is zero.

73 Any process with finite memory can be reduced to a Markov chain.