

$$P[N(t+s)-N(s)=n]=e^{-\lambda t}\frac{(\lambda t)^n}{n!}, \quad n=0,1,\dots$$

$$p(x)=P(W_q\leq x)=1-\frac{\lambda}{\mu}e^{-(\mu-\lambda)x}$$

$$\overline{W}_q=\frac{\lambda}{\mu(\mu-\lambda)}$$

$$\hat{\mu}_M=\frac{\overline{W}_q\lambda+\sqrt{(\overline{W}_q\lambda)^2+4\overline{W}_q\lambda}}{2\overline{W}_q}$$

$$\hat{p}_M(x)=1-\frac{\lambda}{\hat{\mu}_M}e^{-(\hat{\mu}_M-\lambda)x}, \quad 0\leq \hat{p}_M(x)\leq 1 \text{ if } \lambda<\hat{\mu}_M$$

$$(\hat{p}_M(x),x)$$

$$(p(x),x)$$

$$\hat{\mu}_R=\hat{a}c+\hat{b}\lambda$$

$$\left(\frac{\lambda}{c},\frac{\hat{\mu}_M}{c}\right)$$

$$(\hat{p}_R(x),x)$$

$$\hat{p}_R(x)=1-\frac{\lambda}{\hat{a}c+\hat{b}\lambda}e^{-(\hat{a}c+\hat{b}\lambda-\lambda)x}, \quad \lambda<\hat{\mu}_R$$

$$0 \leq p \leq 1, \quad 0 \leq \frac{\lambda}{\hat{a}c + \hat{b}\lambda} \leq 1$$

$$p = 1 - \frac{\lambda}{\hat{a}c + \hat{b}\lambda} e^{-(\hat{a}c + \hat{b}\lambda - \lambda)x}$$

$$\frac{\lambda}{\hat{a}c + \hat{b}\lambda} e^{-(\hat{a}c + \hat{b}\lambda - \lambda)x} = 1 - p$$

$$\frac{\lambda}{1 - p} e^{\lambda x - (\hat{a}c + \hat{b}\lambda)x} = \hat{a}c + \hat{b}\lambda$$

$$\frac{\lambda}{1 - p} e^{\lambda x} = (\hat{a}c + \hat{b}\lambda) e^{(\hat{a}c + \hat{b}\lambda)x}$$

$$\frac{\lambda x}{1 - p} e^{\lambda x} = (\hat{a}c + \hat{b}\lambda) x e^{(\hat{a}c + \hat{b}\lambda)x}$$

$$W_0 \left(\frac{\lambda}{1 - p} e^{\lambda x} \right) = (\hat{a}c + \hat{b}\lambda) x$$

$$c_R := \frac{1}{\hat{a}x} \left\{ W_0 \left(\frac{\lambda x}{1 - p} e^{\lambda x} \right) - \hat{b}\lambda x \right\}$$

$$c \approx c_R$$