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A QUEUING MODEL WITH FEEDBACK (*)

by Lajos TAKÁCS ⁽¹⁾

Abstract. — *In the time interval $(0, \infty)$ customers arrive at a service system in accordance with a Poisson process and form a queue in a waiting room. The customers are served by a single server in a service room in order of arrival. The service times are mutually independent random variables having a common exponential distribution. After each service a customer may return to the waiting room with a constant probability. Every time the service room becomes empty all the customers in the waiting room and additional r customers ($r \geq 1$) enter the service room. In this paper the distributions of the queue size, the waiting time and the total time spent in the system by a customer are determined for a stationary process.*

1. INTRODUCTION

The object of this paper is to find the limit distributions (stationary distributions) of the queue size, the waiting time and the total time spent in the system by a customer for a single-server queue with feedback. It is assumed that in the time interval $(0, \infty)$ customers arrive at a service system in accordance with a Poisson process of density λ and form a queue in a waiting room. The customers are served by a single server in a service room in order of arrival. The service times are mutually independent random variables having the same distribution function

$$H(x) = \begin{cases} 1 - e^{-\mu x} & \text{for } x \geq 0, \\ 0 & \text{for } x < 0, \end{cases} \quad (1)$$

and are independent of the arrival times. After each service a customer may return to the waiting room with probability p where $0 \leq p < 1$ or may depart permanently with probability $q = 1 - p$. Every time the service room becomes empty, all the customers in the waiting room and additional r customers ($r \geq 1$) enter the service room.

Denote by $\xi_1(t)$ the number of customers in the waiting room and by $\xi_2(t)$ the number of customers in the service room at time t . The possible values of $\xi_1(t)$ are 0, 1, 2, ... and the possible values of $\xi_2(t)$ are 1, 2, ... We assume that the arrival times, the service times and the events of returns are independent of $\xi_1(0)$ and $\xi_2(0)$.

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In the particular case when $p = 0$, that is, when there is no feedback the aforementioned model is equivalent to a counter model introduced by D. G. Lampard [1]. See also R. M. Phatarfod [2], [3], and the author [5].

2. THE LIMIT DISTRIBUTION OF THE QUEUE SIZE

We have the following result.

THEOREM 1 : *If $\lambda < \mu q$, then the limit distribution*

$$\lim_{t \rightarrow \infty} \mathbf{P} \{ \xi_1(t) = i, \xi_2(t) = j \} = P_{ij} \quad (2)$$

exists for $i \geq 0$ and $j \geq 1$ and is independent of the joint distribution of $\xi_1(0)$ and $\xi_2(0)$. The generating function

$$P(w, z) = \sum_{i=0}^{\infty} \sum_{j=1}^{\infty} P_{ij} w^i z^j \quad (3)$$

is given by

$$P(w, z) = \frac{(\mu q - \lambda)z \{ [Q(w)]^r - [zQ(z)]^r \}}{r[\mu q + \mu p w - (\lambda + \mu)z + \lambda w z]} \quad (4)$$

for $|w| \leq 1$ and $|z| \leq 1$ where

$$Q(z) = \sum_{n=0}^{\infty} A_n (\lambda z - \lambda)^n (\lambda z - \mu q)^{-n}, \quad (5)$$

$A_0 = 1$ and

$$A_n = A_{n-1} \left[p + \frac{\lambda}{\mu} - \frac{\mu q}{\lambda} \left(p + \frac{\lambda}{\mu} \right)^n \right] \left[1 - \left(p + \frac{\lambda}{\mu} \right)^n \right]^{-1} \quad (6)$$

for $n \geq 1$. If $\lambda \geq \mu q$, then $\lim_{t \rightarrow \infty} \mathbf{P} \{ \xi_1(t) = i, \xi_2(t) = j \} = 0$ regardless of the joint distribution of $\xi_1(0)$ and $\xi_2(0)$.

Proof: The random variables $\{ \xi_1(t), \xi_2(t) \}$ form a homogeneous and irreducible Markov process with state space

$$\{ (i, j) : i = 0, 1, 2, \dots, j = 1, 2, \dots \}.$$

If the process $\{ \xi_1(t), \xi_2(t) \}$ has a stationary distribution, then the limit distribution (2) exists and is identical with the stationary distribution. If $\{ \xi_1(t), \xi_2(t) \}$ has no stationary distribution, then

$$\lim_{t \rightarrow \infty} \mathbf{P} \{ \xi_1(t) = i, \xi_2(t) = j \} = 0$$

for all $i \geq 0$ and $j \geq 1$.

If we suppose that $\{P_{ij}\}$ is a stationary distribution, then it satisfies the following system of equations

$$(\lambda + \mu)P_{ij} = \lambda P_{i-1,j} + \mu p P_{i-1,j+1} + \mu q P_{i,j+1} \quad (7)$$

for $i \geq 1, j \geq 1$,

$$(\lambda + \mu)P_{0j} = \mu q P_{0,j+1} \quad (8)$$

for $1 \leq j < r$,

$$(\lambda + \mu)P_{0r} = \mu q P_{01} + \mu q P_{0,r+1} \quad (9)$$

$$(\lambda + \mu)P_{0,j+r} = \mu p P_{j-1,1} + \mu q P_{j,1} + \mu q P_{0,j+r+1} \quad (10)$$

for $j \geq 1$ and

$$\sum_{i=0}^{\infty} \sum_{j=1}^{\infty} P_{ij} = 1. \quad (11)$$

Define $P(w, z)$ by (3). By (7), (8), (9), and (10) we obtain that

$$P(w, z) = \frac{\mu z [(q + pw)G(w) - (q + pz)z'G(z)]}{\mu q - (\lambda + \mu)z + (\lambda z + \mu p)w} \quad (12)$$

for $|w| \leq 1$ and $|z| \leq 1$ where

$$G(w) = \sum_{i=0}^{\infty} P_{i1} w^i \quad (13)$$

for $|w| \leq 1$.

If a stationary distribution $\{P_{ij}\}$ exists, then by (11) we have $P(1, 1) = 1$, and (12) implies that

$$\lim_{z \rightarrow 1} P(1, z) = (p + r)G(1) + G'(1) = 1 \quad (14)$$

and

$$\lim_{w \rightarrow 1} P(w, 1) = \frac{\mu p G(1) + \mu G'(1)}{\lambda + \mu p} = 1. \quad (15)$$

Hence we get

$$G(1) = \frac{\mu q - \lambda}{\mu r}. \quad (16)$$

This shows at once that a stationary distribution cannot exist if $\lambda \geq \mu q$. If $\lambda < \mu q$, then a stationary distribution exists and its generating function is given by (12) where $G(w)$ is still to be determined. In (12) we can determine $G(w)$ for $|w| \leq 1$ by the requirement that $|P(w, z)| \leq 1$ for $|w| \leq 1$ and $|z| \leq 1$. If $|w| \leq 1$, then the denominator of (12) has a zero

$$z = \frac{\mu(q + pw)}{\mu + \lambda(1 - w)} \quad (17)$$

in the unit circle $|z| \leq 1$. If z is equal to (17), then the numerator of (12) should vanish too, that is,

$$(q + pw)G(w) = (q + pz)z^r G(z) \quad (18)$$

whenever z is defined by (17) and $|w| \leq 1$.

Let

$$R(w) = (q + pw)G(w)/G(1) \quad (19)$$

for $|w| \leq 1$. Then $R(1) = 1$ and by (18) we have

$$R(w) = z^r R(z) \quad (20)$$

whenever z is defined by (17) and $|w| \leq 1$. Hence it follows that

$$R(w) = [Q(w)]^r \quad (21)$$

where $Q(1) = 1$,

$$Q(w) = U(w)Q(U(w)) \quad (22)$$

and

$$U(w) = \frac{\mu(q + pw)}{\mu + \lambda(1 - w)} \quad (23)$$

for $|w| \leq 1$.

By (12), (19) and (21) we get (4) where only $Q(w)$ remains to be determined. If we define $U_1(w) = U(w)$ and $U_{n+1}(w) = U(U_n(w))$ for $n = 1, 2, \dots$, then by (22) it follows that

$$Q(w) = \prod_{n=1}^{\infty} U_n(w) \quad (24)$$

for $|w| \leq 1$. We can easily see that

$$U_n(w) = \frac{\alpha_n w + \beta_n}{\gamma_n w + \delta_n} \quad (25)$$

for $n = 1, 2, \dots$ where

$$\left\| \begin{array}{cc} \alpha_n & \beta_n \\ \gamma_n & \delta_n \end{array} \right\| = C_n \left\| \begin{array}{cc} \mu p & \mu q \\ -\lambda & \mu + \lambda \end{array} \right\|^n \quad (26)$$

and $C_n \neq 0$. If we choose $C_n = \mu q - \lambda$, then we have

$$\begin{aligned} \alpha_n &= \mu q(\lambda + \mu p)^n - \lambda \mu^n, \beta_n = \mu q[\mu^n - (\lambda + \mu p)^n] \\ \gamma_n &= \lambda[(\lambda + \mu p)^n - \mu^n], \delta_n = \mu q \mu^n - \lambda(\lambda + \mu p)^n. \end{aligned} \quad (27)$$

However, we can also determine $Q(w)$ in a simpler way. Let us write

$$Q(w) = A \left(\frac{\lambda w - \lambda}{\lambda w - \mu q} \right) \quad (28)$$

for $|w| \leq 1$. Then by (22) we get

$$A(z) \left[1 - \left(p + \frac{\lambda}{\mu} \right) z \right] = A \left(pz + \frac{\lambda z}{\mu} \right) \left[1 - \frac{\mu q}{\lambda} \left(p + \frac{\lambda}{\mu} \right) z \right] \quad (29)$$

and $A(0) = Q(1) = 1$. By expanding $A(z)$ into a Taylor series at $z = 0$,

$$A(z) = \sum_{n=0}^{\infty} A_n z^n, \quad (30)$$

the coefficients A_n ($n = 0, 1, 2, \dots$) can be determined by (29). If we form the coefficient of z^n in (29), then we get

$$A_n - \left(p + \frac{\lambda}{\mu} \right) A_{n-1} = \left(A_n - \frac{\mu q}{\lambda} A_{n-1} \right) \left(p + \frac{\lambda}{\mu} \right)^n \quad (31)$$

for $n = 1, 2, \dots$ and $A_0 = 1$. This proves formulas (5) and (6).

3. THE LIMIT DISTRIBUTION OF THE WAITING TIME

Denote by ξ_n the queue size, that is, the number of customers in the system, immediately before the n -th customer arrives. We can easily see that if $\lambda < \mu q$, then the limit distribution

$$\lim_{n \rightarrow \infty} \mathbf{P} \{ \xi_n = j \} = P_j \quad (32)$$

exists for $j = 1, 2, \dots$ and is independent of the joint distribution of $\xi_1(0)$ and $\xi_2(0)$. If $\lambda \geq \mu q$, then $\lim_{n \rightarrow \infty} \mathbf{P} \{ \xi_n = j \} = 0$ for $j = 1, 2, \dots$

If $\lambda < \mu q$, then the generating function

$$\Phi(z) = \sum_{j=1}^{\infty} P_j z^j \quad (33)$$

is given by

$$\Phi(z) = P(z, z) = [Q(z)]^r \left(\frac{1 - z^r}{r - rz} \right) \left(\frac{\mu q z - \lambda z}{\mu q - \lambda z} \right) \quad (34)$$

for $|z| \leq 1$ where $Q(z)$ is defined by (5) and (6).

Denote by η_n the waiting time of the n -th customer.

THEOREM 2 : *If $\lambda < \mu q$, then the limiting distribution*

$$\lim_{n \rightarrow \infty} \mathbf{P} \{ \eta_n \leq x \} = W(x) \quad (35)$$

exists and is independent of the joint distribution of $\xi_1(0)$ and $\xi_2(0)$. The Laplace-Stieltjes transform

$$\Omega(s) = \int_0^{\infty} e^{-sx} dW(x) \quad (36)$$

is given by

$$\Omega(s) = \Phi\left(\frac{\mu}{\mu + s}\right) \quad (37)$$

for $\operatorname{Re}(s) \geq 0$ where $\Phi(z)$ is defined by (34). If $\lambda \geq \mu q$, then $\lim_{n \rightarrow \infty} \mathbf{P}\{\eta_n \leq x\} = 0$ for all x .

Proof: Since η_n can be represented as a sum of ξ_n independent and identically distributed random variables with distribution function (1), (35) and (37) follow immediately from (32) and (33).

Define

$$M_v = \sum_{j=1}^{\infty} j^v P_j \quad (38)$$

for $v = 1, 2, \dots$ and write $M = M_1$ and $D = M_2 - M_1^2$.

THEOREM 3 : If $\lambda < \mu q$, then

$$M = \frac{r(\lambda + \mu p)}{\mu q - \lambda} + \frac{r+1}{2} + \frac{\lambda}{\mu q - \lambda} \quad (39)$$

and

$$D = \frac{r\mu(\lambda + \mu q)(\lambda + \mu p)}{(\mu q - \lambda)^2(\lambda + \mu + \mu p)} + \frac{r^2 - 1}{12} + \frac{\lambda\mu q}{(\mu q - \lambda)^2}. \quad (40)$$

Proof: By (34) we obtain that

$$M = \Phi'(1) = rQ'(1) + \frac{r+1}{2} + \frac{\lambda}{\mu q - \lambda} \quad (41)$$

and

$$\begin{aligned} D &= \Phi''(1) + \Phi'(1) - [\Phi'(1)]^2 \\ &= r[Q''(1) + Q'(1) - (Q'(1))^2] + \frac{r^2 - 1}{12} + \frac{\lambda\mu q}{(\mu q - \lambda)^2}. \end{aligned} \quad (42)$$

If we form the derivatives of (22) at $w = 1$, then we get

$$Q'(1) = \frac{U'(1)}{1 - U'(1)} \quad (43)$$

and

$$Q''(1) + Q'(1) - [Q'(1)]^2 = \frac{U''(1) + U'(1) - [U'(1)]^2}{[1 - U'(1)]^2[1 + U'(1)]}. \quad (44)$$

Since $U'(1) = (\lambda + \mu p)/\mu$ and $U''(1) = 2\lambda(\lambda + \mu p)/\mu^2$ by the above formulas we get (39) and (40).

From (37) it follows that if $\lambda < \mu q$, then

$$\int_0^\infty x dW(x) = M/\mu \quad (45)$$

and

$$\int_0^\infty \left(x - \frac{M}{\mu}\right)^2 dW(x) = (D + M)/\mu^2. \quad (46)$$

4. THE LIMIT DISTRIBUTION OF THE SOJOURN TIME

Denote by θ_n the total time spent in the system by the n -th customer. Obviously, the distribution of θ_n depends solely on the distribution of ξ_n , the number of customers in the system immediately before the arrival of the n -th customer. If $\lambda < \mu q$, then ξ_n has a limit distribution which does not depend on the initial distribution of the process. Consequently, if $\lambda < \mu q$, then θ_n also has a limit distribution which does not depend on the initial distribution of the process. The limit distribution of θ_n is evidently the same as the distribution of θ_n in the case where $P\{\xi_n = j\} = P_j$ ($j = 1, 2, \dots$) defined by (32). Thus we assume that $\lambda < \mu q$ and that $P\{\xi_n = j\} = P_j$ ($j = 1, 2, \dots$) is given by (33) and (34), and give a method of finding the distribution of θ_n .

Denote by $\theta_n^{(k)}$ the total time spent in the system by the n -th customer until his k -th service ends if he joins the queue at least k times. Denote by $\zeta_n^{(k)}$ the number of customers in the system immediately after the k -th service of the n -th customer ends. The n -th customer is not included in $\zeta_n^{(k)}$ even if he returns at least $k + 1$ times. If ξ_n has a stationary distribution, then the expectation

$$\Phi_k(s, z) = E\{e^{-s\theta_n^{(k)}} z^{\zeta_n^{(k)}}\} \quad (47)$$

exists for $\text{Re}(s) \geq 0$ and $|z| \leq 1$ and is independent of n . We can easily see that

$$\Phi_{k+1}(s, z) = \Phi_k\left(s, \frac{\mu(q + pz)}{\mu + s + \lambda(1 - z)}\right) \frac{\mu z^r}{\mu + s + \lambda(1 - z)} \quad (48)$$

for $k = 0, 1, 2, \dots$ where $\Phi_0(s, z) = \Phi(z)$ is defined by (34). The proof of (48) follows the same lines as the proof of (28) in reference [4]. Define

$$\Phi(s, z) = q \sum_{k=1}^{\infty} p^{k-1} \Phi_k(s, z) \quad (49)$$

for $\text{Re}(s) \geq 0$ and $|z| \leq 1$. The function $\Phi(s, z)$ is completely determined by the recurrence formula (48) and the initial condition $\Phi_0(s, z) = \Phi(z)$.

THEOREM 4 : *If $\lambda < \mu q$, then the limit distribution*

$$\lim_{n \rightarrow \infty} P\{\theta_n \leq x\} = K(x) \quad (50)$$

exists and is independent of the initial distribution of the process. If $\operatorname{Re}(s) \geq 0$, then

$$\int_0^\infty e^{-sx} dK(x) = \Phi(s, 1) \quad (51)$$

where $\Phi(s, z)$ is defined by (49).

Proof: The probability that the n -th customer joins the queue exactly k times (including his original arrival) is qp^{k-1} for $k = 1, 2, \dots$. Thus we have

$$\mathbf{E} \{ e^{-s\theta_n} \} = q \sum_{k=1}^{\infty} p^{k-1} \mathbf{E} \{ e^{-s\theta_n^{(k)}} \} \quad (52)$$

for $\operatorname{Re}(s) \geq 0$. If ξ_n has a stationary distribution defined by (33), then (52) reduces to $\Phi(s, 1)$ and this proves (51).

We note that in (49) we can express $\Phi_k(s, z)$ in an explicit form. Let us write

$$U(s, z) = \frac{\mu(q + pz)}{\mu + s + \lambda(1 - z)} \quad (53)$$

and define $U_n(s, z)$ ($n = 0, 1, 2, \dots$) by the recurrence formula

$$U_{n+1}(s, z) = U(s, U_n(s, z)) = U_n(s, U(s, z)) \quad (54)$$

for $n = 0, 1, 2, \dots$ where $U_0(s, z) = z$. It is easy to see that if we define

$$\Phi_k(s, z) = \Phi(U_k(s, z)) \prod_{j=0}^{k-1} \left(\frac{\mu[U_j(s, z)]^r}{\mu + s + \lambda[1 - U_j(s, z)]} \right) \quad (55)$$

for $k = 1, 2, \dots$, and if $\Phi_0(s, z) = \Phi(z)$, then (48) is satisfied for $k = 0, 1, 2, \dots$. In (55) we have

$$U_k(s, z) = \frac{\alpha_k(s)z + \beta_k(s)}{\gamma_k(s)z + \delta_k(s)} \quad (56)$$

for $k = 0, 1, 2, \dots$ where

$$\begin{vmatrix} \alpha_k(s) & \beta_k(s) \\ \gamma_k(s) & \delta_k(s) \end{vmatrix} = \begin{vmatrix} \mu p & \mu q \\ -\lambda & \mu + \lambda + s \end{vmatrix}^k. \quad (57)$$

From (48) it follows immediately that

$$[\mu + s + \lambda(1 - z)]\Phi(s, z) = \mu q z^r \Phi(z) + \mu p z^r \Phi\left(s, \frac{\mu(q + pz)}{\mu + s + \lambda(1 - z)}\right) \quad (58)$$

for $\operatorname{Re}(s) \geq 0$ and $|z| \leq 1$. By (58) we can easily determine the moments

$$K_m = \int_0^\infty x^m dK(x) \quad (59)$$

for $m = 1, 2, \dots$. Define

$$\Phi_{ij} = \frac{1}{i! j!} \left(\frac{\partial^{i+j} \Phi(s, z)}{\partial s^i \partial z^j} \right)_{s=0, z=1} \quad (60)$$

for $i = 0, 1, 2, \dots$ and $j = 0, 1, 2, \dots$. If we form the mixed partial derivatives of order m of (58), then we obtain $m + 1$ linear equations for the determination of $\Phi_{0m}, \Phi_{1,m-1}, \dots, \Phi_{m0}$. These derivatives can be determined step by step for $m = 1, 2, \dots$ and

$$K_m = (-1)^m m! \Phi_{m0} \quad (61)$$

yields the m -th moment of $K(x)$.

Introduce the notation

$$a_{ij} = \frac{1}{i! j!} \left[\frac{\partial^{i+j}}{\partial s^i \partial z^j} \left(\frac{\mu(q + pz)}{\mu + s + \lambda(1 - z)} \right) \right]_{s=0, z=1} \quad (62)$$

for $i \geq 0$ and $j \geq 0$. Then $a_{00} = 1$, $a_{10} = -1/\mu$, $a_{01} = (\lambda + \mu p)/\mu$, $a_{20} = 1/\mu^2$, $a_{11} = -(2\lambda + \mu p)/\mu^2$ and $a_{02} = \lambda(\lambda + \mu p)/\mu^2$.

By (58) we obtain

$$1 + \mu \Phi_{10} = \mu p \Phi_{10} - p \Phi_{01}, \quad (63)$$

and

$$\mu \Phi_{01} - \lambda = \mu r + \mu q \Phi'(1) + (\lambda + \mu p) p \Phi_{01}. \quad (64)$$

From (63)

$$\Phi_{10} = -(1 + p \Phi_{01})/\mu q \quad (65)$$

and from (64)

$$\Phi_{01} = [\lambda + \mu r + \mu q \Phi'(1)][\mu - (\lambda + \mu p)p]^{-1}. \quad (66)$$

where $\Phi'(1) = M$ is given by (39). Since $K_1 = -\Phi_{10}$, by (65) and (66) we get

$$K_1 = \frac{1}{\mu q} + \frac{p}{\mu q} \left[\frac{2(\mu q - \lambda)(\lambda + \mu r) + \mu q \lambda(r + 1) + \mu^2 q(2r - (r - 1)q)}{2(\mu q - \lambda)[\mu - (\lambda + \mu p)p]} \right] \quad (67)$$

If we form the partial derivatives of order two of (58), then we obtain the following equations for the determination of $K_2 = 2\Phi_{20}$:

$$\mu \Phi_{20} + \Phi_{10} = \mu p a_{20} \Phi_{01} + \mu p \Phi_{20} + \mu p a_{10} \Phi_{11} + \mu p a_{10}^2 \Phi_{02}, \quad (68)$$

$$\begin{aligned} \Phi_{01} - \lambda \Phi_{10} + \mu \Phi_{11} = \\ = \mu p [a_{11} \Phi_{01} + a_{01} \Phi_{11} + 2a_{10} a_{01} \Phi_{02} + r \Phi_{10} + r a_{10} \Phi_{01}] \end{aligned} \quad (69)$$

and

$$\mu\Phi_{02} - \lambda\Phi_{01} = \mu q \left[\frac{\Phi''(1)}{2} + r\Phi'(1) + \binom{r}{2} \right] + \mu p \left[a_{02}\Phi_{01} + a_{01}^2\Phi_{02} + ra_{01}\Phi_{01} + \binom{r}{2} \right]. \quad (70)$$

Now Φ_{02} can be determined by (70), Φ_{11} by (69) and finally Φ_{20} by (68).

5. AN EXAMPLE

Let us suppose that in the queuing process, $p = 1/3$ and $\lambda/\mu = 1/6$. Then $\lambda/\mu q = 1/4$ and ξ_n , η_n and θ_n have a limit distribution. The probabilities $\lim_{n \rightarrow \infty} \mathbf{P} \{ \xi_n = j \} = P_j$ ($j = 1, 2, \dots$) are determined by (34) where now

$$Q(z) = 3(z+2)(4-z)^{-2}. \quad (71)$$

This follows from (5) where now $A_0 = 1$, $A_1 = -3$, $A_2 = 2$ and $A_n = 0$ for $n \geq 3$. In this case (34) reduces to

$$\Phi(z) = \left(\frac{1-z^r}{r(1-z)} \right) \left(\frac{3}{4-z} \right) \left(\frac{3(z+2)}{4-z} \right)^r. \quad (72)$$

The Laplace-Stieltjes transform of the limiting distribution of η_n is given by (37), and the Laplace-Stieltjes transform of the limiting distribution of θ_n is given by (51).

By (39) and (40) we obtain that

$$M = (9r+5)/6 \quad (73)$$

and

$$D = (3r^2 + 40r + 13)/36. \quad (74)$$

By (67) we get

$$\mu K_1 = (18r+29)/15 \quad (75)$$

and by (68), (69) and (70) it follows that

$$\mu^2 K_2 = (16065r^2 + 37025r + 23827)/2475. \quad (76)$$

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