Literatur

Die römischen Ziffern I, II, III geben das zugehörige Kapitel an;
die Buchstaben V, E, W bedeuten:

V - vorbereitende Literatur
E - ergänzende Literatur
W - weiterführende Literatur

Ash, R.B. (1970): Basic Probability Theory. Wiley, New York (I,V).

Bailey, N.T.J. (1964): The Elements of Stochastic Processes with Application to the Natural Sciences. Wiley, New York (I,II,E).

Bartholomew, D.J. (1973): Stochastic Models for Social Processes. Wiley, New York (I,E).

Burke, C.K. and Rosenblatt, M. (1958): A Markovian Function of a Markov Chain. *Ann.Math.Stat.*29:1112-1122 (I,E).

Christl, A. (1973): Ein mathematisches Modell für eine optimale therapeutische Entscheidungsfolge. Sonderdruck EDV in Medizin und Biologie, Band 4, Heft 2, Stuttgart (I,E).

Chung, K.L. (1953): Contributions to the Theory of Markov Chains. *J.Res.Nat.Bur.Stand.*50:203-208 (I,E).

Chung, K.L. (1967): Markov Chains with Stationary Transition Pro-.babilities. Springer, Berlin (I,E,W).

Clarke, A.B. and Disney, R.L. (1970): Probability and Random Processes for Engineers and Scientists. Wiley, New York (II,III, V,E).

Cohen, J.W. (1969): The Single Server Queue. North-Holland, Amsterdam (III,W).

Cooper, R.B. (1972): Introduction to Queueing Theory. Macmillan, New York (III,E,W).

Cox, D.R. and Miller, H.D. (1965): The Theory of Stochastic Processes. Chapman and Hall, London (I,II,E).

Doob, J.L. (1953): Stochastic Processes. Wiley, New York (I,II,W).

Einstein, A. (1906): Zur Theorie der Brownschen Bewegung. *Ann.Phys.* IV 19:371-381 (II,W).

Erlang, A.K. (1909): The Theory of Probabilities and Telephone Conversations. *Nyt Tidsskrift Matematik* 20:33-39 (III,E).

Feller, W. (1959): Non Markovian Processes with the Semi-Group Property. *Ann.Math.Stat.*30:1252-1253 (I,W).

Feller, W. (1968): An Introduction to Probability Theory and its Applications. Wiley, New York (I,II,V).

Ferschl, F. (1964): Zufallsabhängige Wirtschaftsprozesse. Physica, Wien (III,E,W).

Ferschl, F. (1970): Markovketten. Lecture Notes in Operations Research and Mathematical Systems, Springer, Berlin (I,E).

Fisz, M. (1971): Wahrscheinlichkeitsrechnung und mathematische Statistik. VEB Deutscher Verlag der Wissenschaften, Berlin (I,II,V,E).

Foster, F.G. (1953) On the Stochastic Matrices Associated with Certain Queueing Problems. *Ann.Math.Stat.*24:355-360 (III,E).

Fréchet, M. (1938): Recherches théoriques modernes sur le calcul des probabilités. Vol.II: Méthode des fonctions arbitraires. Théorie des événements en chaîne dans le cas d'un nombre fini d'états possibles. Paris (I,W).

Freedman, D. (1971a): Brownian Motion and Diffusion. Holden-Day, San Francisco (II,W).

Freedman, D. (1971b): Markov Chains. Holden-Day, San Francisco (I,II,E,W).

Furry, W.H. (1937): On Fluctuation Phenomena in the Passage of High Energy Electron Through Lead. *Phys.Rev.*52:569 ff.(II,W).

Gantmacher, F.R. (1965): Matrizenrechnung, Bde. I + II. VEB Deutscher Verlag der Wissenschaften,Berlin (I,V,E).

Gnedenko, B.W. and Kowalenko, I.N. (1971): Einführung in die Bedienungstheorie. Oldenbourg Verlag, München (III,V,E).

Goldberg, S. (1968): Differenzengleichungen. Oldenbourg Verlag, München (III,E).

Gross, D. and Harris, C.M. (1974): Fundamentals of Queueing Theory. Wiley, New York (III,E,W).

Harary, F. and Lipstein, B. (1962): The Dynamics of Brand Loyality, A Markovian Approach. *Journal of Operations Research* 10 (I,E,W).

Hermiter, J.D. and Magee, J.F. (1961): Customer Behavior as a Markov-Process. *Operations Research* 9: 105 ff. (I,E,W).

Hoel, P. Port, S. and Stone, C.J. (1972): Introduction to Stochastic Processes. Houghton Mifflin, Boston (I,II,E).

Howard, R.A. (1960): Dynamic Programming and Markov Processes. Wiley, New York (I,II,E).

Howard, R.A. (1963): Stochastic Process Models of Consumer Behavior. *Journal of Advertising Research* 3, New York (I,E).

Howard, R.A. (1971a): Dynamic Probabilistic Systems, Vol.I: Markov Models. Wiley, New York (I,II,E).

Howard, R.A. (1971b): Dynamic Probabilistic Systems, Vol.II: Semi-Markov and Decision Processes. Wiley, New York (II,W).

Jewell, W.S. (1967): A Simple Proof of L=λW. *Operations Research* 15:1109-1116 (III,E).

Josifescu, M. and Tăutu, P. (1973a): Stochastic Processes and Applications in Biology and Medicine, Vol.I. Springer, Berlin (I,II,E,W).

Josifescu, M. and Tăutu, P. (1973b): Stochastic Processes and Applications in Biology and Medicine, Vol.II. Springer, Berlin (I,II,E,W).

Karlin: S. (1969): A First Course in Stochastic Processes. Academic Press, London (II,V,E).

Kemeny, J.G. and Snell, J.L. (1960): Finite Markov Chains. van Nostrand, New York (I,E).

Kemeny, J.G., Snell, J.L. and Knapp, A.W. (1966): Denumerable Markov Chains. van Nostrand, New York (I,E,W).

Kemeny, J.G., Schleifer, A., Snell, J.L. and Thompson, G. (1966): Mathematik für die Wirtschaftspraxis. de Gruyter, Berlin (I,II,III,V).

Kendall, D.G. (1951): Some Problems in the Theory of Queues. *J.Roy.Statist.Soc.Ser.B.*13:151-185 (III,E).

Kendall, D.G. (1953): Stochastic Processes Occuring in the
    Theory of Queues and Their Analysis by the Method of
    Markov Chains. *Ann.Math.Stat.* 24:338-354 (III,E).

Kolmogoroff, A.N. (1931): Über die analytischen Methoden der
    Wahrscheinlichkeitsrechnung. *Math.Annalen* 104:415 ff (II,W).

Krampe, H., Kubat, J. und Runge, W. (1973): Bedienungsmodelle.
    Oldenbourg Verlag, München (III,E).

Kreweras, G. (1972): Graphes, chaînes de Markov et quelques
    applications économiques. Dalloz, Paris (I,V,E).

Lahres, H. (1964): Einführung in die diskreten Markoff-Prozesse
    und ihre Anwendungen. Vieweg, Braunschweig (II,E).

Little, J.D.C. (1961): A Proof for the Queueing Formula L=λW.
    Operations Research 9:383-387 (I-II,E).

Massy, W.F. Montgomery, D.B. and Morrison, D.G. (1970): Stochastic
    Models of Buying Behavior. M.I.T. Press, Cambridge (I,E).

Menges, G. (1972): Grundriß der Statistik 1: Theorie. Westdeutscher
    Verlag, Opladen (I,V,E)

Meredith, A.(1973): A Markovian Analysis of a Geriatric World.
    Management Science 19:60 ff (I,E).

Moran, P.A.P. (1968): An Introduction to Probability Theory.
    Clarendon, Oxford (I,V).

Palm, C. (1938): Analysis of the Erlang Traffic Formulae for
    Busy-Signal Arrangements. *Ericsson Tech.* 6:39-58 (III,E).

Parzen, E. (1962): Stochastic Processes. Holden-Day, San Francisco
    (I,II,III,V).

Pollaczek, F. (1932): Lösung eines geometrischen Wahrscheinlich-
    keitsproblems. *Math.Z.* 35:230-278 (III,E).

Prabhu, N.K. (1965): Queues and Inventories. Wiley, New York
    (III,E,W).

Roussas, G.G. (1973): A First Course in Mathematical Statistics.
    Addison-Wesley, Reading (I,II,III,V).

Ross, S.M. (1972): Introduction to Probability Models. Academic
    Press, New York (I,E).

Rutsch, M. (1974): Wahrscheinlichkeit I. Bibliographisches Institut,
    Mannheim (I,E).

Schassberger, R. (1973): Warteschlangen. Springer, Wien (III,W).

Singh, V.P. (1970): Two-Server Markovian Queues with Balking:
    Heterogeneous vs. Homogeneous Servers. *Operations Research*
    19:145-159 (III,E,W).

Smoluchowski, M. (1915): Über Brownsche Molekularbewegung.
    Ann.Phys. 48:1103 ff. (II,E).

Spitzer, F. (1964): Principles of Random Walk. van Nostrand,
    Princeton (I,E).

Takács, L. (1962): Introduction to the Theory of Queues. Oxford
    University Press, Oxford (III,W).

Wächter, B. (1974): Grundlagen der langfristigen Personalplanung,
    ein soziotechnischer Ansatz.

Wiener, N. (1923): Differential Space. *J.Math.and Phys.*2:131-174
    (II,W).

Yeh, J. (1973): Stochastic Processes and the Wiener Integral.
    Dekker, New York (II,W).

Yule, G.U. (1924): A Mathematical Theory of Evolution, Based on
    Conclusions of Dr.J.C.Willis, FRS. *Phil.Trans.Royal Soc.*
    Ser.B,213:21 ff. (II,W).