## **Rare-Event Simulation for Infinite Server Queues**

## R. Szechtman and P. W. Glynn

Proceedings of the 2002 Winter Simulation Conference, 416-423 (2002)

SzechtmanG02.pdf

We discuss rare-event simulation methodology for computing tail probabilities for infinite-server queues. Our theoretical discussion also offers some new simulation insights into the change-of-measure associated with the Gärtner-Ellis theorem of large deviations.