

On the Markov Property of the GI/G/∞ Gaussian Limit

P. W. Glynn

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It is shown that the heavy-traffic Gaussian limit for GI/G/∞ queues is Markovian if and only if the service-time distribution $H(t)$ is of the form $1-H(t)=pe^{-\alpha t}$ for $\alpha>0$ and $0<p\leq 1$.