INVARIANT MEASURES FOR TRANSIENT FLUID QUEUES

Sarah Van Lierde, Université Libre de Bruxelles
Ana da Silva Soares, Université Libre de Bruxelles
Guy Latouche, Université Libre de Bruxelles, Belgium

Positive recurrent fluid queues have a matrix-exponential stationary distribution. We show that a transient fluid queue also has a matrix-exponential invariant measure which is not summable. We give a construction for this measure and we give the probabilistic interpretation for the key matrix which appears in the construction.