SOME PROPERTIES OF THE EMPTINESS TIME OF A DAM

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Abstract: We investigate the emptiness time $T(c)$ of a dam initiated by content $c \geq 0$, assuming that the total input process is a compound Poisson one and that the release rate function is given. We prove that if the release function is increasing (decreasing), then the expected value $ET(c)$, $c \geq 0$, is concave (convex). We also give an estimation of the expected value of the emptiness time under some deformations of inputs.

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