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*GI/GI/*1 QUEUES WITH INFINITE MEANS OF SERVICE TIME AND INTERARRIVAL TIME

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Abstract: The main results deal with the *GI/GI/*1 queues with infinite means of the service times and interarrival times. Theorem 3.1 gives an asymptotic, in a heavy traffic situation, of the sequence of waiting times of the consecutive customers. Theorem 4.1 gives an asymptotic of stationary waiting times in a heavy traffic situation. In a special case, the asymptotic stationary waiting times have an exponential distribution (Corollary 4.1).

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