

**Kennedy, Douglas P.**

**Some martingales related to cumulative sum tests and single-server queues.** (English)

Zbl 0338.60030

Stochastic Processes Appl. 4, 261-269 (1976).

For a scan of this review see the [web version](#).

**MSC:**

60J65 Brownian motion

60G50 Sums of independent random variables; random walks

60K25 Queueing theory (aspects of probability theory)

Cited in **1** Review  
Cited in **11** Documents

**Full Text:** [DOI](#)

**References:**

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- [2] van Dobben de Bruyn, D.S., Cumulative sum tests: theory and practice, (1968), Griffin London
- [3] Freedman, D., Brownian motion and diffusion, (1971), Holden-Day San Francisco · [Zbl 0231.60072](#)
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- [7] Taylor, H.M., A stopped Brownian motion formula, Ann. probability, 3, 234-246, (1975) · [Zbl 0303.60072](#)

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