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Geometric ρ -mixing property of the interarrival times of a stationary Markovian arrival process. (English) [Zbl 1270.60075](#)

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Summary: The sequence of the interarrivals of a stationary Markovian arrival process is shown to be ρ -mixing with a geometric rate of convergence when the driving process is ρ -mixing. This provides an answer to an issue raised in the recent work by *P. Ramírez-Cobo* and *E. Carrizosa* [J. Appl. Probab. 49, No. 1, 295–302 (2012; [Zbl 1236.60047](#))] on the geometric convergence of the autocorrelation function of a stationary Markovian arrival process.

MSC:

[60J05](#) Discrete-time Markov processes on general state spaces

[60K15](#) Markov renewal processes, semi-Markov processes

Keywords:

[Markov renewal process](#)

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

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