

# Gaussian queues: the analysis of the asymptotic constant

**Krzysztof Dębicki**

University of Wrocław, Poland  
debicki@math.uni.wroc.pl

Consider a fluid queue with service rate  $c > 0$  and input process modelled by a centered Gaussian process with stationary increments  $\{\eta(t) : t \in \mathbb{R}\}$ . Under some general assumptions on  $\eta(\cdot)$ , the steady state buffer content  $W$  for the system can be expressed as  $W \stackrel{=}{=} \{ \sup_{s \geq 0} \eta(s) - cs \}$  and

$$\mathbf{P}(W > u) = Cu^\alpha \exp(-Au^\beta)(1 + o(1)),$$

as  $u \rightarrow \infty$ .

The asymptotic constant  $C$  can be expressed by the so called *Pickands constants*. Unfortunately, in most cases no formula or approximation for  $C$  are known.

In this talk we focus on the analysis of  $C$  for the class of input processes related with fractional Brownian motions.

The talk is based on the joint work with Pawel Kisowski.