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next event: either a new arrival or a departure; reset  $t$  to be this new time.

If the next event is an arrival then generate a service time  $S$  for this customer distributed

as  $G$  (keep a record of its value and place it in service), generate the next interarrival time  $T$  distributed as  $\exp(\lambda^{-1})$ , and reset  $Q = Q + 1$  and set  $r = 1/Q$ .

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Sandor Vajda received an M.S. in Applied Mathematics and Ph.D. in chemistry in Budapest, Hungary. He held research positions in the Department of Engineering, University of Warwick, England, and the Department of Chemistry, Princeton University.

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