Preface

Markov chains are widely used as stochastic models to study and estimate a broad spectrum of *performance and dependability characteristics*. In this monograph we address the issue of *compositional specification* and analysis of Markov chains. Based on principles known from *process algebra*, we develop an algebra of *Interactive Markov Chains* (IMC) arising as an *orthogonal* extension of both continuous-time Markov chains and process algebra. In this algebra the interrelation of delays and actions is governed by the notion of *maximal progress*: Internal actions are executed without letting time pass, while external actions are potentially delayed. IMC is more than 'yet another' formalism to describe Markov chains. This claim is substantiated by a number of distinguishing results of both theoretical and practical nature. Among others, we develop an *algebraic theory* of IMC, devise *algorithms* to mechanise *compositional aggregation* of IMC, and successfully apply these ingredients to analyse state spaces of several million states, resulting from a study of an ordinary telephone system.

The contents of this monograph is a revised version of my PhD thesis manuscript [96] which I completed in spring 1998 at the University of Erlangen, Germany. I am deeply indebted to Ulrich Herzog and Ed Brinksma for their enthusiastic support when preparing its contents, and when finalising this revision at the University of Twente, The Netherlands.

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