1067-60-295
Leila Setayeshgar* (leila@fritz.dam.brown.edu), Division of Applied Mathematics, Brown University, 182 George St. Box F, Providence, RI 02912, and Hui Wang (huiwang@cfm.brown.edu), Division of Applied Mathematics, Brown University, 182 George St. Box F, Providence, RI 02912. Large Deviations and Importance Sampling for a Feedforward Network.

We consider a feedforward network with a preemptive service discipline, serving jobs with multiple levels of priority. In the special case where jobs have two different priority levels, we use tools from the theory of large deviations to explicitly identify the exponential decay rate of the total population overflow probabilities. We then construct asymptotically optimal importance sampling schemes to estimate the exact probability of interest. (Received August 17, 2010)