

METHODS FOR COMPUTING THE MARGINAL DISTRIBUTION OF RENEWAL PROCESSES

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In this paper we discuss methods for computing the marginal distribution of renewal processes by using transforms. For discrete time renewal processes we use the double generating function whereas for continuous time renewal processes we use the Laplace transform. Both of the transforms can be inverted numerically. In this paper we also discuss how to compute the marginal distribution of non-parametric renewal processes.

Keywords: renewal process, generating function, Laplace transform.