

**Markov processes in reliability  
of stochastic systems**

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PLAN

1. B.V.Gnedenko models as problem of singular perturbation.
2. Absorbing time of semi-Markov process.
3. Integral functional with absorption.
4. Reward functionals.
5. Fluctuation of reward functional.
6. Dynamic reward functional.
7. Algorithms average and diffusion.