STOCHASTIC MODELLING AND CONTROL

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Stochastic Modelling And Control

Fouad El Ouardighi,Konstantin Kogan

Stochastic Modelling And Control:

　　Stochastic Modelling and Control Mark Davis,2012-02-13 This book aims to provide a unified treatment of input output modelling and of control for discrete time dynamical systems subject to random disturbances The results presented are of wide applica bility in control engineering operations research econometric modelling and many other areas There are two distinct approaches to mathematical modelling of physical systems a direct analysis of the physical mechanisms that comprise the process or a black box approach based on analysis of input output data The second approach is adopted here although of course the properties ofthe models we study which within the limits of linearity are very general are also relevant to the behaviour of systems represented by such models however they are arrived at The type of system we are interested in is a discrete time or sampled data system where the relation between input and output is at least approximately linear and where additive random dis turbances are also present so that the behaviour of the system must be investigated by statistical methods After a preliminary chapter summarizing elements of probability and linear system theory we introduce in Chapter 2 some general linear stochastic models both in input output and state space form Chapter 3 concerns filtering theory estimation of the state of a dynamical system from noisy observations As well as being an important topic in its own right filtering theory provides the link via the so called innovations representation between input output models as identified by data analysis and state space models as required for much contemporary control theory 　　*Stochastic Modelling and Control* M. H. A. Davis,Richard B. Vinter,1985-05-16 This book aims to provide a unified treatment of input output modelling and of control for discrete time dynamical systems subject to random disturbances The results presented are of wide applica bility in control engineering operations research econometric modelling and many other areas There are two distinct approaches to mathematical modelling of physical systems a direct analysis of the physical mechanisms that comprise the process or a black box approach based on analysis of input output data The second approach is adopted here although of course the properties ofthe models we study which within the limits of linearity are very general are also relevant to the behaviour of systems represented by such models however they are arrived at The type of system we are interested in is a discrete time or sampled data system where the relation between input and output is at least approximately linear and where additive random dis turbances are also present so that the behaviour of the system must be investigated by statistical methods After a preliminary chapter summarizing elements of probability and linear system theory we introduce in Chapter 2 some general linear stochastic models both in input output and state space form Chapter 3 concerns filtering theory estimation of the state of a dynamical system from noisy observations As well as being an important topic in its own right filtering theory provides the link via the so called innovations representation between input output models as identified by data analysis and state space models as required for much contemporary control theory 　　**Stochastic Modelling and Control of Multivariate Physical Systems** M. A. Lauzon,1975 　　*Stochastic Modeling and Control* Ivan Ivanov,2012-11-28 Stochastic control plays

an important role in many scientific and applied disciplines including communications engineering medicine finance and many others It is one of the effective methods being used to find optimal decision making strategies in applications The book provides a collection of outstanding investigations in various aspects of stochastic systems and their behavior The book provides a self contained treatment on practical aspects of stochastic modeling and calculus including applications drawn from engineering statistics and computer science Readers should be familiar with basic probability theory and have a working knowledge of stochastic calculus PhD students and researchers in stochastic control will find this book useful

Bond Graph Modelling for Control, Fault Diagnosis and Failure Prognosis Wolfgang Borutzky,2020-12-17 This book shows in a comprehensive presentation how Bond Graph methodology can support model based control model based fault diagnosis fault accommodation and failure prognosis by reviewing the state of the art presenting a hybrid integrated approach to Bond Graph model based fault diagnosis and failure prognosis and by providing a review of software that can be used for these tasks The structured text illustrates on numerous small examples how the computational structure superimposed on an acausal bond graph can be exploited to check for control properties such as structural observability and control lability perform parameter estimation and fault detection and isolation provide discrete values of an unknown degradation trend at sample points and develop an inverse model for fault accommodation The comprehensive presentation also covers failure prognosis based on continuous state estimation by means of filters or time series forecasting This book has been written for students specializing in the overlap of engineering and computer science as well as for researchers and for engineers in industry working with modelling simulation control fault diagnosis and failure prognosis in various application fields and who might be interested to see how bond graph modelling can support their work Presents a hybrid model based data driven approach to failure prognosis Highlights synergies and relations between fault diagnosis and failure prognostic Discusses the importance of fault diagnosis and failure prognostic in various fields **Models and Methods in Economics and Management Science** Fouad El Ouardighi,Konstantin Kogan,2013-09-16 With this book distinguished and notable contributors wish to honor Professor Charles S Tapiero s scientific achievements Although it covers only a few of the directions Professor Tapiero has taken in his work it presents important modern developments in theory and in diverse applications as studied by his colleagues and followers further advancing the topics Tapiero has been investigating The book is divided into three parts featuring original contributions covering the following areas general modeling and analysis applications to marketing economy and finance and applications to operations and manufacturing Professor Tapiero is among the most active researchers in control theory in the late sixties he started to enthusiastically promote optimal control theory along with differential games successfully applying it to diverse problems ranging from classical operations research models to finance risk and insurance marketing transportation and operations management conflict management and game theory engineering regional and urban sciences environmental economics and organizational behavior Over the years Professor

Tapiero has produced over 300 papers and communications and 14 books which have had a major impact on modern theoretical and applied research Notable among his numerous pioneering scientific contributions are the use of graph theory in the behavioral sciences the modeling of advertising as a random walk the resolution of stochastic zero sum differential games the modeling of quality control as a stochastic competitive game and the development of impulsive control methods in management Charles Tapiero s creativity applies both in formulating original issues modeling complex phenomena and solving complex mathematical problems **Model Predictive Control of Microgrids** Carlos Bordons,Félix Garcia-Torres,Miguel A. Ridao,2019-09-12 The book shows how the operation of renewable energy microgrids can be facilitated by the use of model predictive control MPC It gives readers a wide overview of control methods for microgrid operation at all levels ranging from quality of service to integration in the electricity market MPC based solutions are provided for the main control issues related to energy management and optimal operation of microgrids The authors present MPC techniques for case studies that include different renewable sources mainly photovoltaic and wind as well as hybrid storage using batteries hydrogen and supercapacitors Experimental results for a pilot scale microgrid are also presented as well as simulations of scheduling in the electricity market and integration of electric and hybrid vehicles into the microgrid in order to replicate the examples provided in the book and to develop and validate control algorithms on existing or projected microgrids Model Predictive Control of Microgrids will interest researchers and practitioners enabling them to keep abreast of a rapidly developing field The text will also help to guide graduate students through processes from the conception and initial design of a microgrid through its implementation to the optimization of microgrid management Advances in Industrial Control reports and encourages the transfer of technology in control engineering The rapid development of control technology has an impact on all areas of the control discipline The series offers an opportunity for researchers to present an extended exposition of new work in all aspects of industrial control Applied Stochastic Models and Control for Finance and Insurance Charles S. Tapiero,2012-12-06 Applied Stochastic Models and Control for Finance and Insurance presents at an introductory level some essential stochastic models applied in economics finance and insurance Markov chains random walks stochastic differential equations and other stochastic processes are used throughout the book and systematically applied to economic and financial applications In addition a dynamic programming framework is used to deal with some basic optimization problems The book begins by introducing problems of economics finance and insurance which involve time uncertainty and risk A number of cases are treated in detail spanning risk management volatility memory the time structure of preferences interest rates and yields etc The second and third chapters provide an introduction to stochastic models and their application Stochastic differential equations and stochastic calculus are presented in an intuitive manner and numerous applications and exercises are used to facilitate their understanding and their use in Chapter 3 A number of other processes which are increasingly used in finance and insurance are introduced in Chapter 4 In the fifth chapter ARCH and GARCH

models are presented and their application to modeling volatility is emphasized An outline of decision making procedures is presented in Chapter 6 Furthermore we also introduce the essentials of stochastic dynamic programming and control and provide first steps for the student who seeks to apply these techniques Finally in Chapter 7 numerical techniques and approximations to stochastic processes are examined This book can be used in business economics financial engineering and decision sciences schools for second year Master s students as well as in a number of courses widely given in departments of statistics systems and decision sciences   Deterministic and Stochastic Optimal Control Wendell H. Fleming,Raymond W. Rishel,2012-12-06 This book may be regarded as consisting of two parts In Chapters I IV we pre sent what we regard as essential topics in an introduction to deterministic optimal control theory This material has been used by the authors for one semester graduate level courses at Brown University and the University of Kentucky The simplest problem in calculus of variations is taken as the point of departure in Chapter I Chapters II III and IV deal with necessary conditions for an opti mum existence and regularity theorems for optimal controls and the method of dynamic programming The beginning reader may find it useful first to learn the main results corollaries and examples These tend to be found in the earlier parts of each chapter We have deliberately postponed some difficult technical proofs to later parts of these chapters In the second part of the book we give an introduction to stochastic optimal control for Markov diffusion processes Our treatment follows the dynamic pro gramming method and depends on the intimate relationship between second order partial differential equations of parabolic type and stochastic differential equations This relationship is reviewed in Chapter V which may be read inde pendently of Chapters I IV Chapter VI is based to a considerable extent on the authors work in stochastic control since 1961 It also includes two other topics important for applications namely the solution to the stochastic linear regulator and the separation principle   **Handbook of Model Predictive Control** Saša V. Raković,William S. Levine,2018-09-01 Recent developments in model predictive control promise remarkable opportunities for designing multi input multi output control systems and improving the control of single input single output systems This volume provides a definitive survey of the latest model predictive control methods available to engineers and scientists today The initial set of chapters present various methods for managing uncertainty in systems including stochastic model predictive control With the advent of affordable and fast computation control engineers now need to think about using computationally intensive controls so the second part of this book addresses the solution of optimization problems in real time for model predictive control The theory and applications of control theory often influence each other so the last section of Handbook of Model Predictive Control rounds out the book with representative applications to automobiles healthcare robotics and finance The chapters in this volume will be useful to working engineers scientists and mathematicians as well as students and faculty interested in the progression of control theory Future developments in MPC will no doubt build from concepts demonstrated in this book and anyone with an interest in MPC will find fruitful information and suggestions for additional reading   Manufacturing, Modelling,

<u>Management and Control 2004</u> George Chryssolouris,D Mourtzis,2006-02-03 *Stochastic Modeling and Control* Jacek Jakubowski,Mariusz Niewęgłowski,Miklos Rásonyi,Łukasz Stettner,Instytut Matematyczny (Polska Akademia Nauk),2020 <u>Optimization and Applications</u> Nicholas Olenev,Yuri Evtushenko,Michael Khachay,Vlasta Malkova,2020-11-05 This book constitutes the refereed proceedings of the 11th International Conference on Optimization and Applications OPTIMA 2020 held in Moscow Russia in September October 2020 The 21 full and 2 short papers presented were carefully reviewed and selected from 60 submissions The papers cover such topics as mathematical programming combinatorial and discrete optimization optimal control optimization in economics finance and social sciences global optimization and applications The conference was held virtually due to the COVID 19 pandemic **6THINTERNATIONAL ENGINEERING AND TECHNOLOGY MANAGEMENT SUMMIT 2024** BAŞKENT ÜNİVERSİTESİ,2024-12-27 The 6th INTERNATIONAL ENGINEERING AND TECHNOLOGY MANAGEMENT SUMMIT ETMS 2024 organized by Ba kent University was held in Ankara T rkiye from October 17 19 2024 This year s theme Engineering and Technology Management in Defense Industry provided a critical platform for discussing the challenges and opportunities in this rapidly evolving field ETMS 2024 brought together researchers professionals and industry leaders to explore topics such as advanced weapon systems surveillance technologies and strategic infrastructure management The summit examined the societal and environmental impacts of defense technologies while fostering innovative strategies to address emerging global security challenges The event featured insightful keynote presentations including Prof Beata Mrugalska Poznan University of Technology Poland who discussed Human Perspective on Sustainable Logistics 4 0 Trends Challenges Methods and Best Practices Prof Dr Tu rul Daim Portland State University USA who explored Policies for Emerging Technologies Prof Dr Markus A Launer Ostfalia University of Applied Sciences Germany who presented on International Technology Management These distinguished speakers alongside other esteemed participants contributed to a vibrant exchange of ideas addressing the evolving role of engineering and technology management in the defense sector We extend our heartfelt gratitude to all contributors including keynote and invited speakers authors session chairs and the organizing committee for their dedication to making ETMS 2024 a resounding success This proceedings book includes the abstracts and extended abstracts presented at the summit reflecting the diverse expertise and innovative approaches shared during the event We hope it serves as a valuable resource for all those interested in advancing the fields of engineering and technology management **Engineering Risk and Finance** Charles S. Tapiero,2013-02-13 Risk models are models of uncertainty engineered for some purposes They are educated guesses and hypotheses assessed and valued in terms of well defined future states and their consequences They are engineered to predict to manage countable and accountable futures and to provide a frame of reference within which we may believe that uncertainty is tamed Quantitative statistical tools are used to reconcile our information experience and other knowledge with hypotheses that both serve as the foundation of risk models and also value and price risk Risk models are

therefore common to most professions each with its own methods and techniques based on their needs experience and a wisdom accrued over long periods of time This book provides a broad and interdisciplinary foundation to engineering risks and to their financial valuation and pricing Risk models applied in industry and business heath care safety the environment and regulation are used to highlight their variety while financial valuation techniques are used to assess their financial consequences This book is technically accessible to all readers and students with a basic background in probability and statistics with 3 chapters devoted to introduce their elements Principles of risk measurement valuation and financial pricing as well as the economics of uncertainty are outlined in 5 chapters with numerous examples and applications New results extending classical models such as the CCAPM are presented providing insights to assess the risks and their price in an interconnected dependent and strategic economic environment In an environment departing from the fundamental assumptions we make regarding financial markets the book provides a strategic game like approach to assess the risk and the opportunities that such an environment implies To control these risks a strategic control approach is developed that recognizes that many risks resultingby what we do as well as what others do In particular we address the strategic and statistical control of compliance in large financial institutions confronted increasingly with a complex and far more extensive regulation **Nonlinear Partial Differential Equations for Future Applications** Shigeaki Koike,Hideo Kozono,Takayoshi Ogawa,Shigeru Sakaguchi,2021-04-16 This volume features selected original and peer reviewed papers on topics from a series of workshops on Nonlinear Partial Differential Equations for Future Applications that were held in 2017 at Tohoku University in Japan The contributions address an abstract maximal regularity with applications to parabolic equations stability and bifurcation for viscous compressible Navier Stokes equations new estimates for a compressible Gross Pitaevskii Navier Stokes system singular limits for the Keller Segel system in critical spaces the dynamic programming principle for stochastic optimal control two kinds of regularity machineries for elliptic obstacle problems and new insight on topology of nodal sets of high energy eigenfunctions of the Laplacian This book aims to exhibit various theories and methods that appear in the study of nonlinear partial differential equations **Probability Distributions in Risk Management Operations** Constantinos Artikis,Panagiotis Artikis,2015-02-02 This book is about the formulations theoretical investigations and practical applications of new stochastic models for fundamental concepts and operations of the discipline of risk management It also examines how these models can be useful in the descriptions measurements evaluations and treatments of risks threatening various modern organizations Moreover the book makes clear that such stochastic models constitute very strong analytical tools which substantially facilitate strategic thinking and strategic decision making in many significant areas of risk management In particular the incorporation of fundamental probabilistic concepts such as the sum minimum and maximum of a random number of continuous positive independent and identically distributed random variables in the mathematical structure of stochastic models significantly supports the suitability of these models in the developments

investigations selections and implementations of proactive and reactive risk management operations The book makes extensive use of integral and differential equations of characteristic functions mainly corresponding to important classes of mixtures of probability distributions as powerful analytical tools for investigating the behavior of new stochastic models suitable for the descriptions and implementations of fundamental risk control and risk financing operations These risk treatment operations very often arise in a wide variety of scientific disciplines of extreme practical importance *Stochastic Modelling and Control of Communication Networks* Piotr Wojciech Żuraniewski,2011 **Solving Urban Infrastructure Problems Using Smart City Technologies** John R. Vacca,2020-09-22 Solving Urban Infrastructure Problems Using Smart City Technologies is the most complete guide for integrating next generation smart city technologies into the very foundation of urban areas worldwide showing how to make urban areas more efficient more sustainable and safer Smart cities are complex systems of systems that encompass all aspects of modern urban life A key component of their success is creating an ecosystem of smart infrastructures that can work together to enable dynamic real time interactions between urban subsystems such as transportation energy healthcare housing food entertainment work social interactions and governance Solving Urban Infrastructure Problems Using Smart City Technologies is a complete reference for building a holistic system level perspective on smart and sustainable cities leveraging big data analytics and strategies for planning zoning and public policy It offers in depth coverage and practical solutions for how smart cities can utilize resident s intellectual and social capital press environmental sustainability increase personalization mobility and higher quality of life Brings together experts from academia government and industry to offer state of the art solutions for urban system problems showing how smart technologies can be used to improve the lives of the billions of people living in cities across the globe Demonstrates practical implementation solutions through real life case studies Enhances reader comprehension with learning aid such as hands on exercises questions and answers checklists chapter summaries chapter review questions exercise problems and more

Dynamics and Control of Chemical Reactors and Distillation Columns C. McGreavy,2014-05-23 Presents the latest results of both academic and industrial research in the control modelling and dynamics of two of the most fundamental constituents of all chemical engineering plant Includes contributions on fixed bed gas phase and tubular reactors thermal cracking furnaces and distillation columns related to applications in all major areas of chemical engineering including petrochemicals and bulk chemical manufacture Contains 51 papers

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