

Lecture Notes in Statistics

117

**Paul Glasserman Karl Sigman
David D. Yao (Editors)**

Stochastic Networks

Stability and Rare Events



**Center for Applied Probability
Columbia University**



Springer

Stochastic Networks Stability And Rare Events

Cheng-Shang Chang



Stochastic Networks Stability And Rare Events:

Stochastic Networks Paul Glasserman, Karl Sigman, David D. Yao, 2012-12-06 Two of the most exciting topics of current research in stochastic networks are the complementary subjects of stability and rare events roughly the former deals with the typical behavior of networks and the latter with significant atypical behavior Both are classical topics of interest since the early days of queueing theory that have experienced renewed interest motivated by new applications to emerging technologies For example new stability issues arise in the scheduling of multiple job classes in semiconductor manufacturing the so called re entrant lines and a prominent need for studying rare events is associated with the design of telecommunication systems using the new ATM asynchronous transfer mode technology so as to guarantee quality of service The objective of this volume is hence to present a sample by no means comprehensive of recent research problems methodologies and results in these two exciting and burgeoning areas The volume is organized in two parts with the first part focusing on stability and the second part on rare events But it is impossible to draw sharp boundaries in a healthy field and inevitably some articles touch on both issues and several develop links with other areas as well Part I is concerned with the issue of stability in queueing networks

Stochastic Networks Paul Glasserman, Karl Sigman, David D Yao, 1996-07-30
Introduction to Stochastic Networks Richard Serfozo, 2012-12-06 In a stochastic network such as those in computer telecommunications and manufacturing discrete units move among a network of stations where they are processed or served Randomness may occur in the servicing and routing of units and there may be queueing for services This book describes several basic stochastic network processes beginning with Jackson networks and ending with spatial queueing systems in which units such as cellular phones move in a space or region where they are served The focus is on network processes that have tractable closed form expressions for the equilibrium probability distribution of the numbers of units at the stations These distributions yield network performance parameters such as expectations of throughputs delays costs and travel times The book is intended for graduate students and researchers in engineering science and mathematics interested in the basics of stochastic networks that have been developed over the last twenty years Assuming a graduate course in stochastic processes without measure theory the emphasis is on multi dimensional Markov processes There is also some self contained material on point processes involving real analysis The book also contains rather complete introductions to reversible Markov processes Palm probabilities for stationary systems Little laws for queueing systems and space time Poisson processes This material is used in describing reversible networks waiting times at stations travel times and space time flows in networks Richard Serfozo received the Ph D degree in Industrial Engineering and Management Sciences at Northwestern University in 1969 and is currently Professor of Industrial and Systems Engineering at Georgia Institute of Technology Prior to that he held positions in the Boeing Company Syracuse University and Bell Laboratories He has held

Fundamentals of Queueing Networks Hong Chen, David D. Yao, 2013-04-17 The objective of this book is to collect in a single volume the

essentials of stochastic networks from the classical product form theory to the more recent developments such as diffusion and fluid limits stochastic comparisons stability control dynamic scheduling and optimization The selection of materials inevitably is a reflection upon our bias and preference but it is also driven to a large extent by our desire to provide a graduate level text that is well balanced in breadth and depth suitable for the classroom Given the wide ranging applications of stochastic networks in recent years from supply chains to telecommunications it is also our hope that the book will serve as a useful reference for researchers and students alike in these diverse fields The book consists of three parts The first part Chapters 1 through 4 covers continuous time Markov chain models including the classical Jackson and Kelly networks the notion of quasi reversible queues and stochastic comparisons The second part Chapters 5 through 10 focuses on Brownian models including limit theorems for generalized Jackson networks and multiclass feedforward networks an in depth examination of stability in a Kumar Seidman network and Brownian approximations for general multiclass networks with a mixture of priority and first in first out disciplines The third part Chapters 11 and 12 discusses scheduling in both queueing stochastic and fluid deterministic networks along with topics such as conservation laws polymatroid optimization and linear programming

Control Techniques for Complex Networks Sean Meyn, 2008 From foundations to state of the art the tools and philosophy you need to build network models

Performance Guarantees in Communication Networks Cheng-Shang Chang, 2012-12-06 Providing performance guarantees is one of the most important issues for future telecommunication networks This book describes theoretical developments in performance guarantees for telecommunication networks from the last decade Written for the benefit of graduate students and scientists interested in telecommunications network performance this book consists of two parts The first introduces the recently developed filtering theory for providing deterministic hard guarantees such as bounded delay and queue length The filtering theory is developed under the min plus algebra where one replaces the usual addition with the min operator and the usual multiplication with the addition operator As in the classical linear system theory the filtering theory treats an arrival process or a departure process as a signal and a network element as a system Network elements including traffic regulators and servers can be modelled as linear filters under the min plus algebra and they can be joined by concatenation filter bank summation and feedback to form a composite network element The problem of providing deterministic guarantees is equivalent to finding the impulse response of composite network elements This section contains material on s r calculus Filtering theory for deterministic traffic regulation service guarantees and networks with variable length packets Traffic specification Networks with multiple inputs and outputs Constrained traffic regulation The second part of the book addresses stochastic soft guarantees focusing mainly on tail distributions of queue lengths and packet loss probabilities and contains material on s q r q calculus and q envelope rates The large deviation principle The theory of effective bandwidth The mathematical theory for stochastic guarantees is the theory of effective bandwidth Based on the large deviation principle the theory of effective bandwidth provides

approximations for the bandwidths required to meet stochastic guarantees for both short range dependent inputs and long range dependent inputs

System Performance Evaluation Erol Gelenbe, 2000-03-24 Throughout successive generations of information technology the importance of the performance evaluation of software computer architectures and computer networks endures For example the performance issues of transaction processing systems and redundant arrays of independent disks replace the virtual memory and input output problems of the 70s ATM performance issues supercede those associated with electronic telephony of the 70s As performance issues evolve with the technologies so must our approach to evaluation In *System Performance Evaluation Methodologies and Applications* top academic and industrial experts review the major issues now faced in this arena In a series of structured focused chapters they present the state of the art in performance methodologies and applications They address developments in analytical modeling and its interaction with detailed analysis of measurement data They also discuss performance evaluation methodologies for large scale software systems in general and in the context of critical applications such as nuclear reactor control and air transportation systems With its particular emphasis on network performance for wireless networks the Internet and ATM networking *System Performance Evaluation* becomes the ideal vehicle for professionals in computer architecture networking and software engineering to stay up to date and proficient in this essential aspect of information technology

Queueing Networks Richard J. Boucherie, Nico M. van Dijk, 2010-11-25 This handbook aims to highlight fundamental methodological and computational aspects of networks of queues to provide insights and to unify results that can be applied in a more general manner The handbook is organized into five parts Part 1 considers exact analytical results such as of product form type Topics include characterization of product forms by physical balance concepts and simple traffic flow equations classes of service and queue disciplines that allow a product form a unified description of product forms for discrete time queueing networks insights for insensitivity and aggregation and decomposition results that allow sub networks to be aggregated into single nodes to reduce computational burden Part 2 looks at monotonicity and comparison results such as for computational simplification by either of two approaches stochastic monotonicity and ordering results based on the ordering of the process generators and comparison results and explicit error bounds based on an underlying Markov reward structure leading to ordering of expectations of performance measures Part 3 presents diffusion and fluid results It specifically looks at the fluid regime and the diffusion regime Both of these are illustrated through fluid limits for the analysis of system stability diffusion approximations for multi server systems and a system fed by Gaussian traffic Part 4 illustrates computational and approximate results through the classical MVA mean value analysis and QNA queueing network analyzer for computing mean and variance of performance measures such as queue lengths and sojourn times numerical approximation of response time distributions and approximate decomposition results for large open queueing networks span Part 5 enlightens selected applications as span loss networks originating from circuit switched telecommunications applications capacity sharing

originating from packet switching in data networks and a hospital application that is of growing present day interest spanThe book shows that spanthe intertwined progress of theory and practicespan will remain to be most intriguing and will continue to be the basis of further developments in queueing networks

Monte Carlo and Quasi-Monte Carlo Sampling Christiane Lemieux,2009-04-03 Quasi Monte Carlo methods have become an increasingly popular alternative to Monte Carlo methods over the last two decades Their successful implementation on practical problems especially in finance has motivated the development of several new research areas within this field to which practitioners and researchers from various disciplines currently contribute This book presents essential tools for using quasi Monte Carlo sampling in practice The first part of the book focuses on issues related to Monte Carlo methods uniform and non uniform random number generation variance reduction techniques but the material is presented to prepare the readers for the next step which is to replace the random sampling inherent to Monte Carlo by quasi random sampling The second part of the book deals with this next step Several aspects of quasi Monte Carlo methods are covered including constructions randomizations the use of ANOVA decompositions and the concept of effective dimension The third part of the book is devoted to applications in finance and more advanced statistical tools like Markov chain Monte Carlo and sequential Monte Carlo with a discussion of their quasi Monte Carlo counterpart The prerequisites for reading this book are a basic knowledge of statistics and enough mathematical maturity to follow through the various techniques used throughout the book This text is aimed at graduate students in statistics management science operations research engineering and applied mathematics It should also be useful to practitioners who want to learn more about Monte Carlo and quasi Monte Carlo methods and researchers interested in an up to date guide to these methods

Markov Processes and Related Fields ,2001

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Table of Contents Stochastic Networks Stability And Rare Events

1. Understanding the eBook Stochastic Networks Stability And Rare Events
 - The Rise of Digital Reading Stochastic Networks Stability And Rare Events
 - Advantages of eBooks Over Traditional Books
2. Identifying Stochastic Networks Stability And Rare Events
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Stochastic Networks Stability And Rare Events
 - User-Friendly Interface
4. Exploring eBook Recommendations from Stochastic Networks Stability And Rare Events
 - Personalized Recommendations
 - Stochastic Networks Stability And Rare Events User Reviews and Ratings
 - Stochastic Networks Stability And Rare Events and Bestseller Lists

5. Accessing Stochastic Networks Stability And Rare Events Free and Paid eBooks
 - Stochastic Networks Stability And Rare Events Public Domain eBooks
 - Stochastic Networks Stability And Rare Events eBook Subscription Services
 - Stochastic Networks Stability And Rare Events Budget-Friendly Options
6. Navigating Stochastic Networks Stability And Rare Events eBook Formats
 - ePub, PDF, MOBI, and More
 - Stochastic Networks Stability And Rare Events Compatibility with Devices
 - Stochastic Networks Stability And Rare Events Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Stochastic Networks Stability And Rare Events
 - Highlighting and Note-Taking Stochastic Networks Stability And Rare Events
 - Interactive Elements Stochastic Networks Stability And Rare Events
8. Staying Engaged with Stochastic Networks Stability And Rare Events
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Stochastic Networks Stability And Rare Events
9. Balancing eBooks and Physical Books Stochastic Networks Stability And Rare Events
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Stochastic Networks Stability And Rare Events
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Stochastic Networks Stability And Rare Events
 - Setting Reading Goals Stochastic Networks Stability And Rare Events
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Stochastic Networks Stability And Rare Events
 - Fact-Checking eBook Content of Stochastic Networks Stability And Rare Events
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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