



Special Functions in Queueing Theory and Related Stochastic Processes

Srivastava, H. M.

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Special Functions In Queuing Theory And Related Stochastic Processes

Didier Sornette



Special Functions In Queuing Theory And Related Stochastic Processes:

Special Functions in Queuing Theory H. M. Srivastava, B. R. K. Kashyap, 1982 **Stochastic Processes** Jyotiprasad Medhi, 1994 Aims At The Level Between That Of Elementary Probability Texts And Advanced Works On Stochastic Processes The Pre Requisites Are A Course On Elementary Probability Theory And Statistics And A Course On Advanced Calculus The Theoretical Results Developed Have Been Followed By A Large Number Of Illustrative Examples These Have Been Supplemented By Numerous Exercises Answers To Most Of Which Are Also Given It Will Suit As A Text For Advanced Undergraduate Postgraduate And Research Level Course In Applied Mathematics Statistics Operations Research Computer Science Different Branches Of Engineering Telecommunications Business And Management Economics Life Sciences And So On A Review Of The Book In American Mathematical Monthly December 82 Gives This Book Special Positive Emphasis As A Textbook As Follows Of The Dozen Or More Texts Published In The Last Five Years Aimed At The Students With A Background Of A First Course In Probability And Statistics But Not Yet To Measure Theory This Is The Clear Choice An Extremely Well Organized Lucidly Written Text With Numerous Problems Examples And Reference T With T Where T Denotes Textbook And Denotes Special Positive Emphasis The Current Enlarged And Revised Edition While Retaining The Structure And Adhering To The Objective As Well As Philosophy Of The Earlier Edition Removes The Deficiencies Updates The Material And The References And Aims At A Border Perspective With Substantial Additions And Wider Coverage

Advances in Queueing Theory, Methods, and Open Problems Jewgeni H. Dshalalow, 2023-07-21 The progress of science and technology has placed Queueing Theory among the most popular disciplines in applied mathematics operations research and engineering Although queueing has been on the scientific market since the beginning of this century it is still rapidly expanding by capturing new areas in technology Advances in Queueing provides a comprehensive overview of problems in this enormous area of science and focuses on the most significant methods recently developed Written by a team of 24 eminent scientists the book examines stochastic analytic and generic methods such as approximations estimates and bounds and simulation The first chapter presents an overview of classical queueing methods from the birth of queues to the seventies It also contains the most comprehensive bibliography of books on queueing and telecommunications to date Each of the following chapters surveys recent methods applied to classes of queueing systems and networks followed by a discussion of open problems and future research directions Advances in Queueing is a practical reference that allows the reader quick access to the latest methods **Theory and Applications of Special Functions for Scientists and**

Engineers Xiao-Jun Yang, 2022-01-14 This book provides the knowledge of the newly established supertrigonometric and superhyperbolic functions with the special functions such as Mittag Leffler Wiman Prabhakar Miller Ross Rabotnov Lorenzo Hartley Sonine Wright and Kohlrausch Williams Watts functions Gauss hypergeometric series and Clausen hypergeometric series The special functions can be considered to represent a great many of the real world phenomena in mathematical

physics engineering and other applied sciences The audience benefits of new and original information and references in the areas of the special functions applied to model the complex problems with the power law behaviors The results are important and interesting for scientists and engineers to represent the complex phenomena arising in applied sciences therefore graduate students and researchers in mathematics physics and engineering might find this book appealing

Current Topics in Analytic Function Theory H. M. Srivastava, Shigeyoshi Owa, 1992 This volume is a collection of research and survey articles by eminent and active workers around the world on the various areas of current research in the theory of analytic functions Many of these articles emerged essentially from the proceedings of and various deliberations at three recent conferences in Japan and Korea An International Seminar on Current Topics in Univalent Functions and Their Applications which was held in August 1990 in conjunction with the International Congress of Mathematicians at Kyoto at Kinki University in Osaka An International Seminar on Univalent Functions Fractional Calculus and Their Applications which was held in October 1990 at Fukuoka University and also the Japan Korea Symposium on Univalent Functions which was held in January 1991 at Gyeongsang National University in Chinju

Probability, Statistics, and Stochastic Processes for Engineers and Scientists Aliakbar Montazer Haghighi, Indika Wickramasinghe, 2020-07-14 Featuring recent advances in the field this new textbook presents probability and statistics and their applications in stochastic processes This book presents key information for understanding the essential aspects of basic probability theory and concepts of reliability as an application The purpose of this book is to provide an option in this field that combines these areas in one book balances both theory and practical applications and also keeps the practitioners in mind Features Includes numerous examples using current technologies with applications in various fields of study Offers many practical applications of probability in queueing models all of which are related to the appropriate stochastic processes continuous time such as waiting time and fuzzy and discrete time like the classic Gambler's Ruin Problem Presents different current topics like probability distributions used in real world applications of statistics such as climate control and pollution Different types of computer software such as MATLAB Minitab MS Excel and R as options for illustration programming and calculation purposes and data analysis Covers reliability and its application in network queues

Mittag-Leffler Functions, Related Topics and Applications Rudolf Gorenflo, Anatoly A. Kilbas, Francesco Mainardi, Sergei V. Rogosin, 2014-10-16 As a result of researchers and scientists increasing interest in pure as well as applied mathematics in non conventional models particularly those using fractional calculus Mittag Leffler functions have recently caught the interest of the scientific community Focusing on the theory of the Mittag Leffler functions the present volume offers a self contained comprehensive treatment ranging from rather elementary matters to the latest research results In addition to the theory the authors devote some sections of the work to the applications treating various situations and processes in viscoelasticity physics hydrodynamics diffusion and wave phenomena as well as stochastics In particular the Mittag Leffler functions allow us to describe phenomena in processes that progress or decay too slowly to be

represented by classical functions like the exponential function and its successors The book is intended for a broad audience comprising graduate students university instructors and scientists in the field of pure and applied mathematics as well as researchers in applied sciences like mathematical physics theoretical chemistry bio mathematics theory of control and several other related areas

Proceedings of the Eighth International Colloquium on Differential Equations, Plovdiv, Bulgaria, 18-23 August, 1997 D. Bainov, 2020-05-18 No detailed description available for Proceedings of the Eighth International Colloquium on Differential Equations Plovdiv Bulgaria 18 23 August 1997

Special Functions in Fractional Calculus and Engineering Harendra Singh, H M Srivastava, R. K. Pandey, 2023-06-29 Special functions play a very important role in solving various families of ordinary and partial differential equations as well as their fractional order analogs which model real life situations Owing to the non local nature and memory effect fractional calculus is capable of modeling many situations which arise in engineering This book includes a collection of related topics associated with such equations and their relevance and significance in engineering Special Functions in Fractional Calculus and Engineering highlights the significance and applicability of special functions in solving fractional order differential equations with engineering applications This book focuses on the non local nature and memory effect of fractional calculus in modeling relevant to engineering science and covers a variety of important and useful methods using special functions for solving various types of fractional order models relevant to engineering science This book goes on to illustrate the applicability and usefulness of special functions by justifying their numerous and widespread occurrences in the solution of fractional order differential integral and integrodifferential equations This book holds a wide variety of interconnected fundamental and advanced topics with interdisciplinary applications that combine applied mathematics and engineering sciences which are useful to graduate students Ph D scholars researchers and educators interested in special functions fractional calculus mathematical modeling and engineering

Basic Theory Anatoly Kochubei, Yuri Luchko, 2019-02-19 This multi volume handbook is the most up to date and comprehensive reference work in the field of fractional calculus and its numerous applications This first volume collects authoritative chapters covering the mathematical theory of fractional calculus including fractional order operators integral transforms and equations special functions calculus of variations and probabilistic and other aspects

Mathematical Methods in Medical and Biological Sciences Harendra Singh, Hari M Srivastava, 2024-11-05 Mathematical Methods in Medical and Biological Sciences presents mathematical methods for computational models arising in the medical and biological sciences The book presents several real life medical and biological models such as infectious and non infectious diseases that can be modeled mathematically to accomplish profound research in virtual environments when the cost of laboratory expenses is relatively high It focuses on mathematical techniques that provide global solutions for models arising in medical and biological sciences by considering their long term benefits In addition the book provides leading edge developments and insights for a range of applications including

epidemiological modeling of pandemic dynamics viral infection developments cancer developments blood oxygen dynamics HIV infection spread reaction diffusion models polio infection spread and chaos modeling with fractional order derivatives Presents the mathematical treatment of a wide range of real life medical and biological models including both infectious and non infectious diseases Provides in depth analysis of the spread of Covid 19 polio and HIV including discussion of computational methods and applications Includes computational modeling methods along with their practical applications providing the basis for further exploration and research in epidemiology and applied biomedical sciences *Fractional Calculus: Models And Numerical Methods (Second Edition)* Juan J Trujillo, Enrico Scalas, Kai Diethelm, Dumitru Baleanu, 2016-09-15 This book will give readers the possibility of finding very important mathematical tools for working with fractional models and solving fractional differential equations such as a generalization of Stirling numbers in the framework of fractional calculus and a set of efficient numerical methods Moreover we will introduce some applied topics in particular fractional variational methods which are used in physics engineering or economics We will also discuss the relationship between semi Markov continuous time random walks and the space time fractional diffusion equation which generalizes the usual theory relating random walks to the diffusion equation These methods can be applied in finance to model tick by tick log price fluctuations in insurance theory to study ruin as well as in macroeconomics as prototypical growth models All these topics are complementary to what is dealt with in existing books on fractional calculus and its applications This book will keep in mind the trade off between full mathematical rigor and the needs of readers coming from different applied areas of science and engineering In particular the numerical methods listed in the book are presented in a readily accessible way that immediately allows the readers to implement them on a computer in a programming language of their choice The second edition of the book has been expanded and now includes a discussion of additional newly developed numerical methods for fractional calculus and a chapter on the application of fractional calculus for modeling processes in the life sciences

Fractional Calculus: Models And Numerical Methods Dumitru Baleanu, Kai Diethelm, Enrico Scalas, Juan J Trujillo, 2012-01-27 The subject of fractional calculus and its applications that is convolution type pseudo differential operators including integrals and derivatives of any arbitrary real or complex order has gained considerable popularity and importance during the past three decades or so mainly due to its applications in diverse fields of science and engineering These operators have been used to model problems with anomalous dynamics however they also are an effective tool as filters and controllers and they can be applied to write complicated functions in terms of fractional integrals or derivatives of elementary functions and so on This book will give readers the possibility of finding very important mathematical tools for working with fractional models and solving fractional differential equations such as a generalization of Stirling numbers in the framework of fractional calculus and a set of efficient numerical methods Moreover we will introduce some applied topics in particular fractional variational methods which are used in physics engineering or economics We will also discuss the

relationship between semi Markov continuous time random walks and the space time fractional diffusion equation which generalizes the usual theory relating random walks to the diffusion equation These methods can be applied in finance to model tick by tick log price fluctuations in insurance theory to study ruin as well as in macroeconomics as prototypical growth models All these topics are complementary to what is dealt with in existing books on fractional calculus and its applications This book was written with a trade off in mind between full mathematical rigor and the needs of readers coming from different applied areas of science and engineering In particular the numerical methods listed in the book are presented in a readily accessible way that immediately allows the readers to implement them on a computer in a programming language of their choice Numerical code is also provided

Representation of Lie Groups and Special Functions N.Ja. Vilenkin,A.U. Klimyk,2013-03-14 This is the second of three major volumes which present a comprehensive treatment of the theory of the main classes of special functions from the point of view of the theory of group representations This volume deals with the properties of special functions and orthogonal polynomials Legendre Gegenbauer Jacobi Laguerre Bessel and others which are related to the class 1 representations of various groups The tree method for the construction of bases for representation spaces is given Continuous bases in the spaces of functions on hyperboloids and cones and corresponding Poisson kernels are found Also considered are the properties of the q analogs of classical orthogonal polynomials related to representations of the Chevalley groups and of special functions connected with fields of p adic numbers Much of the material included appears in book form for the first time and many of the topics are presented in a novel way This volume will be of great interest to specialists in group representations special functions differential equations with partial derivatives and harmonic anlysis Subscribers to the complete set of three volumes will be entitled to a discount of 15%

Towards Ulam Type Multi Stability Analysis Safoura Rezaei Aderyani,Reza Saadati,Chenkuan Li,Tofigh Allahviranloo,2024-04-29 The main target of this book is to present a new concept of Ulam type stability i e multi stability through the classical well known special functions and to obtain the best approximation error estimates by a different concept of perturbation stability including fuzzy approaches for uncertainty considerations This stability allows us to obtain diverse approximations depending on various special functions that are initially chosen and to evaluate maximal stability and minimal error which enable us to obtain a unique optimal solution of functional equations inequalities and fractional equations Stability analysis in the sense of the Ulam and its different kinds has received considerable attention from the researchers However how to effectively generalize the Ulam stability problems and to evaluate optimized controllability and stability are new issues The multi stability not only covers the previous concepts but also considers the optimization of the problem and provides a comprehensive discussion of optimizing the different types of the Ulam stabilities of mathematical models used in the natural sciences and engineering disciplines with fuzzy attitudes Besides this book also deals with nonlinear differential equations with various boundary conditions or initial value problems based on the matrix Mittag Leffler function fixed point theory as

well as Babenko's approach to study uniqueness and existence of solutions. In general, the benefits for the readers can be concluded as follows:

1. Evaluates maximal stability with minimal error to get a unique optimal solution.
2. Discusses an optimal method of the alternative to study existence, uniqueness, and different types of Ulam stabilities under special consideration of the fuzzy approaches.
3. Delves into the new study of boundary value problems of fractional integro-differential equations with integral boundary conditions and variable coefficients.

Distribution of Statistical Observables for Anomalous and Nonergodic Diffusions Weihua Deng, Xudong Wang, Daxin Nie, Xing Liu, 2022-04-11. This book investigates statistical observables for anomalous and nonergodic dynamics, focusing on the dynamical behaviors of particles modelled by non-Brownian stochastic processes in the complex real world environment. Statistical observables are widely used for anomalous and nonergodic stochastic systems, thus serving as a key to uncover their dynamics. This study explores the cutting edge of anomalous and nonergodic diffusion from the perspectives of mathematics, computer science, statistical and biological physics, and chemistry. With this interdisciplinary approach, multiple physical applications and mathematical issues are discussed, including stochastic and deterministic modelling, analyses of stochastic partial differential equations (PDEs), scientific computations, and stochastic analyses, etc. Through regularity analysis, numerical scheme design, and numerical experiments, the book also derives the governing equations for the probability density function of statistical observables, linking stochastic processes with PDEs. The book will appeal to both researchers of electrical engineering, expert in the niche area of statistical observables and stochastic systems, and scientists in a broad range of fields interested in anomalous diffusion, especially applied mathematicians and statistical physicists.

Advances in Cooperative Control and Optimization Michael Hirsch, Panos M. Pardalos, Robert Murphey, Don Grunzel, 2007-10-24. Across the globe, the past several years have seen a tremendous increase in the role of cooperative autonomous systems. The field of cooperative control and optimization has established itself as a part of many different scientific disciplines. The contents of this hugely important volume, which adds much to the debate on the subject, are culled from papers presented at the Seventh Annual International Conference on Cooperative Control and Optimization held in Gainesville, Florida, in January 2007.

Critical Phenomena in Natural Sciences Didier Sornette, 2006-05-24. Concepts, methods, and techniques of statistical physics in the study of correlated as well as uncorrelated phenomena are being applied ever increasingly in the natural sciences, biology, and economics in an attempt to understand and model the large variability and risks of phenomena. This is the first textbook written by a well-known expert that provides a modern, up-to-date introduction for workers outside statistical physics. The emphasis of the book is on a clear understanding of concepts and methods, while it also provides the tools that can be of immediate use in applications. Although this book evolved out of a course for graduate students, it will be of great interest to researchers and engineers as well as to post-docs in geophysics and meteorology.

Methods and Applications of Statistics in Business, Finance, and Management Science Narayanaswamy Balakrishnan, 2010-07-13. Inspired by the Encyclopedia of Statistical Sciences,

Second Edition this volume presents the tools and techniques that are essential for carrying out best practices in the modern business world. The collection and analysis of quantitative data drives some of the most important conclusions that are drawn in today's business world such as the preferences of a customer base, the quality of manufactured products, the marketing of products and the availability of financial resources. As a result, it is essential for individuals working in this environment to have the knowledge and skills to interpret and use statistical techniques in various scenarios. Addressing this need, *Methods and Applications of Statistics in Business Finance and Management Science* serves as a single one-of-a-kind resource that guides readers through the use of common statistical practices by presenting real-world applications from the fields of business, economics, finance, operations research, and management science. Uniting established literature with the latest research, this volume features classic articles from the acclaimed *Encyclopedia of Statistical Sciences* Second Edition along with brand-new contributions written by today's leading academics and practitioners. The result is a compilation that explores classic methodology and new topics including analytical methods for risk management, statistical modeling for online auctions, ranking and selection in mutual funds, uses of Black-Scholes formula in finance, data mining in prediction markets, from auditing and marketing to stock market price indices and banking. The presented literature sheds light on the use of quantitative methods in research relating to common financial applications. In addition, the book supplies insight on common uses of statistical techniques such as Bayesian methods, optimization, simulation, forecasting, mathematical modeling, financial time series, and data mining in modern research. Providing a blend of traditional methodology and the latest research, *Methods and Applications of Statistics in Business Finance and Management Science* is an excellent reference for researchers, managers, consultants, and students in the fields of business, management science, operations research, supply chain management, mathematical finance, and economics who must understand statistical literature and carry out quantitative practices to make smart business decisions in their everyday work.

Stochastic Processes--mathematics and Physics II Sergio Albeverio, Philippe Blanchard, Ludwig Streit, 1987. This second BiBoS volume surveys recent developments in the theory of stochastic processes. Particular attention is given to the interaction between mathematics and physics. Main topics include statistical mechanics, stochastic mechanics, differential geometry, stochastic processes, quantum mechanics, quantum field theory, probability measures, central limit theorems, stochastic differential equations, Dirichlet forms.

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