

# Lecture Notes in Statistics

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Erik van Doorn

Stochastic Monotonicity  
and Queueing Applications  
of Birth-Death Processes



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# Stochastic Monotonicity And Queuing Applications Of Birth Death Processes

**Dmitrii Silvestrov, Sergei Silvestrov**



## **Stochastic Monotonicity And Queuing Applications Of Birth Death Processes:**

*Stochastic Monotonicity and Queueing Applications of Birth-Death Processes* Erik van Doorn, 2012-12-06 A stochastic process  $X_t$  on state space  $S$  is said to be stochastically increasing/decreasing on an interval  $T$  if the probabilities  $\Pr\{X_t \in E\}$  are increasing/decreasing with  $t$  on  $T$ . Stochastic monotonicity is a basic structural property for process behaviour. It gives rise to meaningful bounds for various quantities such as the moments of the process and provides the mathematical groundwork for approximation algorithms. Obviously stochastic monotonicity becomes a more tractable subject for analysis if the processes under consideration are such that stochastic monotonicity on an interval  $I$ .

*Stochastic Monotonicity and Queueing Applications of Birth-death Processes* Erik van Doorn, 1981      Stochastic Orders and Applications Karl Mosler, Marco Scarsini, 2012-12-06 A bibliography on stochastic orderings. Was there a real need for it? In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative. The reason we think that this bibliography might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical sophistication and accuracy and most of the times without cross references. Of course it would be very unfair to blame an economist for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny. We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem. We use the term stochastic ordering in a broad sense to denote any ordering relation on a space of probability measures. Questions that can be related to the idea of stochastic orderings are as old as probability itself. Think for instance of the problem of comparing two gambles in order to decide which one is more favorable.      *Stochastic Models in Queueing Theory* Jyotiprasad Medhi, 2002-11-06 This is a graduate level textbook that covers the fundamental topics in queueing theory. The book has a broad coverage of methods to calculate important probabilities and gives attention to proving the general theorems. It includes many recent topics such as server vacation models, diffusion approximations and optimal operating policies and more about bulk arrival and bulk service models than other general texts. Current, clear and comprehensive coverage. A wealth of interesting and relevant examples and exercises to reinforce concepts. Reference lists provided after each chapter for further investigation.      Markov Processes for Stochastic Modeling Masaaki Kijima, 2013-12-19 This book presents an algebraic development of the theory of countable state space Markov chains with discrete and continuous time parameters. A Markov chain is a stochastic process characterized by the Markov property that the distribution of future depends only on the current state not on the whole history. Despite its simple form of dependency the Markov property has enabled us to develop a rich system of concepts and theorems and to derive many results that are useful in applications. In fact the areas that can be modeled with varying

degrees of success by Markov chains are vast and are still expanding The aim of this book is a discussion of the time dependent behavior called the transient behavior of Markov chains From the practical point of view when modeling a stochastic system by a Markov chain there are many instances in which time limiting results such as stationary distributions have no meaning Or even when the stationary distribution is of some importance it is often dangerous to use the stationary result alone without knowing the transient behavior of the Markov chain Not many books have paid much attention to this topic despite its obvious importance

*Eigenvalues, Inequalities, and Ergodic Theory* Mu-Fa Chen, 2006-03-30 A problem of broad interest the estimation of the spectral gap for matrices or differential operators Markov chains or diffusions is covered in this book In particular it studies a subset of the general problem taking some approaches that have up till now only appeared largely in the Chinese literature Eigenvalues Inequalities and Ergodic Theory serves as an introduction to this developing field and provides an overview of the methods used in an accessible and concise manner Each chapter starts with a summary and in order to appeal to non specialists ideas are introduced through simple examples rather than technical proofs In the latter chapters readers are introduced to problems and application areas including stochastic models of economy Intended for researchers graduates and postgraduates in probability theory Markov processes mathematical physics and spectrum theory this book will be a welcome introduction to a growing area of research

*Orthogonal Polynomials in the Spectral Analysis of Markov Processes* Manuel Domínguez de la Iglesia, 2021-10-21 In pioneering work in the 1950s S Karlin and J McGregor showed that probabilistic aspects of certain Markov processes can be studied by analyzing orthogonal eigenfunctions of associated operators In the decades since many authors have extended and deepened this surprising connection between orthogonal polynomials and stochastic processes This book gives a comprehensive analysis of the spectral representation of the most important one dimensional Markov processes namely discrete time birth death chains birth death processes and diffusion processes It brings together the main results from the extensive literature on the topic with detailed examples and applications Also featuring an introduction to the basic theory of orthogonal polynomials and a selection of exercises at the end of each chapter it is suitable for graduate students with a solid background in stochastic processes as well as researchers in orthogonal polynomials and special functions who want to learn about applications of their work to probability

*Applied Probability and Queues* Soeren Asmussen, 2008-01-08 This book is a highly recommendable survey of mathematical tools and results in applied probability with special emphasis on queueing theory The second edition at hand is a thoroughly updated and considerably expended version of the first edition This book and the way the various topics are balanced are a welcome addition to the literature It is an indispensable source of information for both advanced graduate students and researchers

**MATHEMATICAL REVIEWS**

**Introduction to Stochastic Processes** Dharmaraja Selvamuthu, 2025-07-02 This is an essential textbook for senior undergraduate and graduate students of statistics stochastic processes stochastic finance and probability theory It covers all the important

notations of probability theory and stochastic processes that are crucial for students to overcome their initial challenges during their studies. It thoroughly discusses the concepts of stochastic processes both Markov and non Markov processes as well as stochastic calculus. With a special focus on finance, the book dedicates three chapters to explore the applications of stochastic processes in options, credit risk, and insurance. Organized into sixteen chapters and one appendix, the book takes the readers to a well-organized learning. To fully grasp the intricacies of stochastic processes, students are expected to have a solid grounding in real analysis, linear algebra, and differential equations. Practical examples are emphasized throughout the book, carefully selected from various fields. The exercises at the end of each chapter are designed with the same objective in mind. Stochastic processes play a significant role in various scientific disciplines and real-life applications.

**Nonlinearly Perturbed Semi-Markov Processes** Dmitrii Silvestrov, Sergei Silvestrov, 2017-09-06. The book presents new methods of asymptotic analysis for nonlinearly perturbed semi-Markov processes with a finite phase space. These methods are based on special time-space screening procedures for sequential phase space reduction of semi-Markov processes combined with the systematical use of operational calculus for Laurent asymptotic expansions. Effective recurrent algorithms are composed for getting asymptotic expansions without and with explicit upper bounds for remainders for power moments of hitting times, stationary and conditional quasi-stationary distributions for nonlinearly perturbed semi-Markov processes. These results are illustrated by asymptotic expansions for birth-death type semi-Markov processes which play an important role in various applications. The book will be a useful contribution to the continuing intensive studies in the area. It is an essential reference for theoretical and applied researchers in the field of stochastic processes and their applications that will contribute to continuing extensive studies in the area and remain relevant for years to come.

*Frontiers in Queueing* Jewgeni H. Dshalalow, 1997-01-21. Queueing systems and networks are being applied to many areas of technology today, including telecommunications, computers, satellite systems, and traffic processes. This timely book, written by 26 of the most respected and influential researchers in the field, provides an overview of fundamental queueing systems and networks as applied to these technologies. *Frontiers in Queueing: Models and Applications in Science and Engineering* was written with more of an engineering slant than its predecessor *Advances in Queueing Theory: Methods and Open Problems*. The earlier book was primarily concerned with methods and was more theoretically oriented. This new volume, meant to be a sequel to the first, was written by scientists and queueing theorists whose expertise is in technology and engineering, allowing readers to answer questions regarding the technicalities of related methods from the earlier book. Each chapter in the book surveys the classes of queueing models and networks or the applied methods in queueing and is followed by a discussion of open problems and future research directions. The discussion of these future trends is especially important to novice researchers, students, and even their advisors, as it provides the perspectives of eminent scientists in each area, thus showing where research efforts should be focused. *Frontiers in Queueing: Models and Applications in Science and Engineering* also includes

applications to vital areas of engineering and technology specifically telecommunications computers and computer networks satellite systems traffic processes and more applied methods such as simulation statistics and numerical methods All researchers from students to advanced professionals can benefit from the sound advice and perspective of the contributors represented in this book **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

**Stochastic Models In Engineering, Technology And Management - Proceedings Of The Australia-japan Workshop** Shunji Osaki, D N Pra Murthy, 1993-04-27 The proceedings contain a range of papers dealing with different issues relating to the theme of the workshop The majority of them deal with model formulation and model analysis A few deal with mathematical techniques that are needed to carry out model analysis Some of the papers are theoretical whilst others are applied As a result the topics covered in these papers highlight the multifaceted nature of stochastic modelling and diversity of the applications of stochastic models

**Revue Roumaine de Mathématiques Pures Et Appliquées**, 1983

**Applied Probability and Stochastic Processes** J. George Shanthikumar, Ushio Sumita, 2012-12-06 **Applied Probability and Stochastic Processes** is an edited work written in honor of Julien Keilson This volume has attracted a host of scholars in applied probability who have made major contributions to the field and have written survey and state of the art papers on a variety of applied probability topics including but not limited to perturbation method time reversible Markov chains Poisson processes Brownian techniques Bayesian probability optimal quality control Markov decision processes random matrices queueing theory and a variety of applications of stochastic processes The book has a mixture of theoretical algorithmic and application chapters providing examples of the cutting edge work that Professor Keilson has done or influenced over the course of his highly productive and energetic career in applied probability and stochastic processes The book will be of interest to academic researchers students and industrial practitioners who seek to use the mathematics of applied probability in solving problems in modern society

**Comparison Methods for Queues and Other Stochastic Models** Dietrich Stoyan, 1983 Studies stochastic models of queueing reliability

inventory and sequencing in which random influences are considered One stochastic model is approximated by another that is simpler in structure or about which simpler assumptions can be made After general results on comparison properties of random variables and stochastic processes are given the properties are illustrated by application to various queueing models and questions in experimental design renewal and reliability theory PERT networks and branching processes

**Retrial Queueing Systems** J. R. Artalejo, Antonio Gómez-Corral, 2008-05-07 The application of auto repeat facilities in telephone systems as well as the use of random access protocols in computer networks have led to growing interest in retrial queueing models Since much of the theory of retrial queues is complex from an analytical viewpoint with this book the authors give a comprehensive and updated text focusing on approximate techniques and algorithmic methods for solving the analytically intractable models Retrial Queueing Systems A Computational Approach also Presents motivating examples in telephone and computer networks Establishes a comparative analysis of the retrial queues versus standard queues with waiting lines and queues with losses Integrates a wide range of techniques applied to the main M/G/1 and M/M/c retrial queues and variants with general retrial times finite population and the discrete time case Surveys basic results of the matrix analytic formalism and emphasizes the related tools employed in retrial queues Discusses a few selected retrial queues with QBD GI/M/1 and M/G/1 structures Features an abundance of numerical examples and updates the existing literature The book is intended for an audience ranging from advanced undergraduates to researchers interested not only in queueing theory but also in applied probability stochastic models of the operations research and engineering The prerequisite is a graduate course in stochastic processes and a positive attitude to the algorithmic probability

**Network Performance Engineering** Demetres D. Kouvatsos, 2011-05-09 During recent years a great deal of progress has been made in performance modelling and evaluation of the Internet towards the convergence of multi service networks of diverging technologies supported by internetworking and the evolution of diverse access and switching technologies The 44 chapters presented in this handbook are revised invited works drawn from PhD courses held at recent HETNETs International Working Conferences on Performance Modelling and Evaluation of Heterogeneous Networks They constitute essential introductory material preparing the reader for further research and development in the field of performance modelling analysis and engineering of heterogeneous networks and of next and future generation Internets The handbook aims to unify relevant material already known but dispersed in the literature introduce the readers to unfamiliar and unexposed research areas and generally illustrate the diversity of research found in the high growth field of convergent heterogeneous networks and the Internet The chapters have been broadly classified into 12 parts covering the following topics Measurement Techniques Traffic Modelling and Engineering Queueing Systems and Networks Analytic Methodologies Simulation Techniques Performance Evaluation Studies Mobile Wireless and Ad Hoc Networks Optical Networks QoS Metrics and Algorithms All IP Convergence and Networking Network Management and Services and Overlay Networks

**Lectures on the Coupling Method** Torngny

Lindvall, 2012-08-15 Practical and easy to use reference progresses from simple to advanced topics covering among other topics renewal theory Markov chains Poisson approximation ergodicity and Strassen's theorem 1992 edition *Stochastic Processes* Sheldon M. Ross, 1995-02-28 This book contains material on compound Poisson random variables including an identity which can be used to efficiently compute moments Poisson approximations and coverage of the mean time spent in transient states as well as examples relating to the Gibbs sampler the Metropolis algorithm and mean cover time in star graphs



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