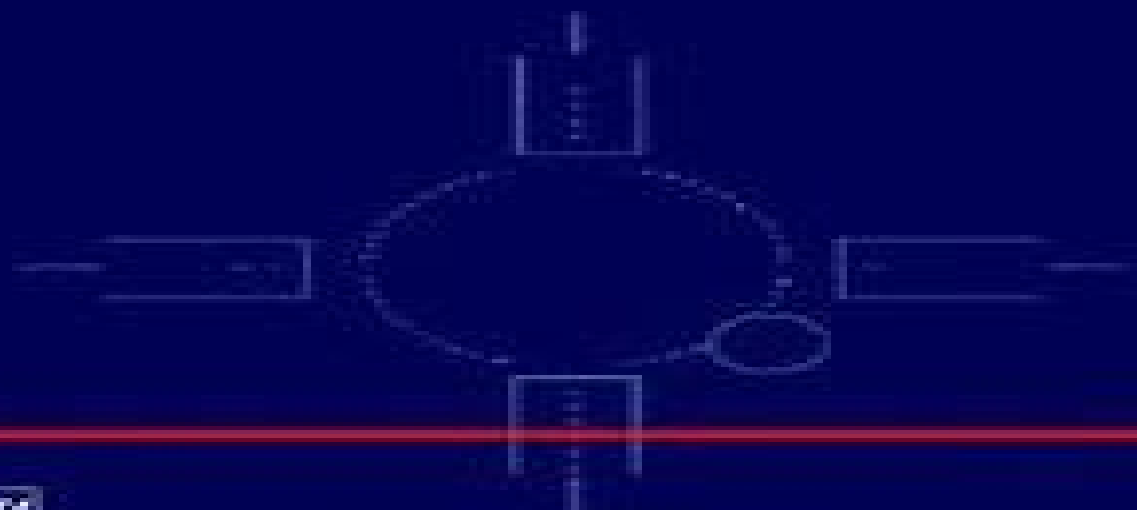

Stochastic Dynamic Programming and the Control of Queueing Systems

Linn I. Sennott



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OPTIMIZATION AND OPERATIONS RESEARCH - Volume IV Ulrich Derigs ,2009-04-15 Optimization and Operations Research is a component of Encyclopedia of Mathematical Sciences in the global Encyclopedia of Life Support Systems EOLSS which is an integrated compendium of twenty one Encyclopedias The Theme on Optimization and Operations Research is organized into six different topics which represent the main scientific areas of the theme 1 Fundamentals of Operations Research 2 Advanced Deterministic Operations Research 3 Optimization in Infinite Dimensions 4 Game Theory 5 Stochastic Operations Research 6 Decision Analysis which are then expanded into multiple subtopics each as a chapter These four volumes are aimed at the following five major target audiences University and College students Educators Professional Practitioners Research Personnel and Policy Analysts Managers and Decision Makers and NGOs **Handbook of Markov Decision Processes** Eugene A. Feinberg,Adam Shwartz,2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the re spective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts ofSection 1 2 Most chap ters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science 1 1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studiessequential optimization ofdiscrete time stochastic systems The basic object is a discrete time stochas tic system whose transition mechanism can be controlled over time Each control policy defines the stochastic process and values of objective functions associated with this process The goal is to select a good control policy In real life decisions that humans and computers make on all levels usually have two types ofimpacts i they cost orsavetime money or other resources or they bring revenues as well as ii they have an impact on the future by influencing the dynamics In many situations decisions with the largest immediate profit may not be good in view offuture events MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation System Reliability Theory Marvin Rausand,Arnljot Hoyland,2003-12-05 A thoroughly updated and revised look at system reliability theory Since the first edition of this popular text was published nearly a decade ago new standards have changed the focus of

reliability engineering and introduced new concepts and terminology not previously addressed in the engineering literature. Consequently the Second Edition of *System Reliability Theory: Models, Statistical Methods and Applications* has been thoroughly rewritten and updated to meet current standards. To maximize its value as a pedagogical tool, the Second Edition features additional chapters on reliability of maintained systems and reliability assessment of safety critical systems. Discussion of basic assessment methods for operational availability and production regularity. New concepts and terminology not covered in the first edition. Revised sequencing of chapters for better pedagogical structure. New problems, examples and cases for a more applied focus. An accompanying Web site with solutions, overheads and supplementary information. With its updated practical focus, incorporation of industry feedback and many new examples based on real industry problems and data, the Second Edition of this important text should prove to be more useful than ever for students, instructors and researchers alike.

Computational Science and Its Applications - ICCSA 2004 Antonio Laganà, Marina L. Gavrilova, Vipin

Kumar, Youngsong Mun, C.J. Kenneth Tan, Osvaldo Gervasi, 2004-05-21. The natural mission of Computational Science is to tackle all sorts of human problems and to work out intelligent automata aimed at alleviating the burden of working out suitable tools for solving complex problems. For this reason, Computational Science, though originating from the need to solve the most challenging problems in science and engineering, computational science is the key player in the fight to gain fundamental advances in astronomy, biology, chemistry, environmental science, physics and several other scientific and engineering disciplines. It is increasingly turning its attention to all fields of human activity. In all activities, in fact, intensive computation, information handling, knowledge synthesis, the use of ad hoc devices etc. increasingly need to be exploited and coordinated regardless of the location of both the users and the various and heterogeneous computing platforms. As a result, the key to understanding the explosive growth of this discipline lies in two adjectives that more and more appropriately refer to Computational Science and its applications: interoperable and ubiquitous. Numerous examples of ubiquitous and interoperable tools and applications are given in the present four LNCS volumes containing the contributions delivered at the 2004 International Conference on Computational Science and its Applications, ICCSA 2004, held in Assisi, Italy, May 14-17, 2004.

Controlled Queueing Systems Mikhail Yu. Kitaev, Vladimir V. Rykov, 1995-08-30. This is the first book completely devoted to controlled queueing systems. The book gathers the newest results of the theory of Markov decision processes related to queueing models and demonstrates their applications to main types of control in queueing systems, including control of arrivals, control of service mechanism and control of service discipline. Emphasis is placed on conditions providing further good structural properties of Markov optimal strategies, such as monotonicity, threshold or hysteretic character and priority. Each chapter is followed by exercises, most of which allow the reader to complete technical fragments of proofs. The text assumes the reader is familiar with standard courses of analysis, probability theory and queueing theory.

Numerical Methods in Finance Paolo Brandimarte, 2003-09-29. Balanced coverage of the methodology and theory of numerical methods in finance. Numerical

Methods in Finance bridges the gap between financial theory and computational practice while helping students and practitioners exploit MATLAB for financial applications Paolo Brandimarte covers the basics of finance and numerical analysis and provides background material that suits the needs of students from both financial engineering and economics perspectives Classical numerical analysis methods optimization including less familiar topics such as stochastic and integer programming simulation including low discrepancy sequences and partial differential equations are covered in detail Extensive illustrative examples of the application of all of these methodologies are also provided The text is primarily focused on MATLAB based application but also includes descriptions of other readily available toolboxes that are relevant to finance Helpful appendices on the basics of MATLAB and probability theory round out this balanced coverage Accessible for students yet still a useful reference for practitioners Numerical Methods in Finance offers an expert introduction to powerful tools in finance

Continuous-Time Markov Decision Processes Alexey Piunovskiy, Yi Zhang, 2020-11-09 This book offers a systematic and rigorous treatment of continuous time Markov decision processes covering both theory and possible applications to queueing systems epidemiology finance and other fields Unlike most books on the subject much attention is paid to problems with functional constraints and the realizability of strategies Three major methods of investigations are presented based on dynamic programming linear programming and reduction to discrete time problems Although the main focus is on models with total discounted or undiscounted cost criteria models with average cost criteria and with impulsive controls are also discussed in depth The book is self contained A separate chapter is devoted to Markov pure jump processes and the appendices collect the requisite background on real analysis and applied probability All the statements in the main text are proved in detail Researchers and graduate students in applied probability operational research statistics and engineering will find this monograph interesting useful and valuable

Control of Spatially Structured Random Processes and Random Fields with Applications Ruslan K. Chornei, Hans Daduna, Pavel S. Knopov, 2006-09-03 This book is devoted to the study and optimization of spatiotemporal stochastic processes These are processes that simultaneously develop in space and time under random influences Such processes occur almost everywhere when the global behavior of complex systems is studied e.g. in physical and technical systems population dynamics neural networks computer and telecommunication networks complex production networks and flexible manufacturing systems logistic networks and transportation systems environmental engineering climate modeling and prediction earth surface models and so on In the study of spatiotemporal stochastic processes the classical concepts of random fields which are models for spatially distributed random phenomena and of stochastic processes which are usually thought to describe the evolution over time of systems under random influences converge Over the last twenty years many research monographs were written with emphasis on this unifying point of view as were a huge number of articles and papers on this subject

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