

Stochastic Systems

- *Stochastic system*: a triple $\Sigma = (S, A, P)$
 - S = finite set of states
 - A = finite set of actions
 - $P_a(s' | s)$ = probability of going to s' if we execute a in s
 - $\sum_{s' \in S} P_a(s' | s) = 1$
- Several different possible action representations
 - e.g., Bayes networks, probabilistic operators
 - Situation calculus with stochastic (nature) effects
 - Explicit enumeration of each $P_a(s' | s)$

Stochastic Systems

**Yuri Kabanov, Sergei
Pergamenshchikov**



Stochastic Systems:

Introduction to Modeling and Analysis of Stochastic Systems V. G. Kulkarni, 2010-11-03 This is an introductory level text on stochastic modeling. It is suited for undergraduate students in engineering, operations research, statistics, mathematics, actuarial science, business management, computer science, and public policy. It employs a large number of examples to teach the students to use stochastic models of real life systems to predict their performance and use this analysis to design better systems. The book is devoted to the study of important classes of stochastic processes: discrete and continuous time Markov processes, Poisson processes, renewal and regenerative processes, semi Markov processes, queueing models, and diffusion processes. The book systematically studies the short term and the long term behavior, cost reward models, and first passage times. All the material is illustrated with many examples and case studies. The book provides a concise review of probability in the appendix. The book emphasizes numerical answers to the problems. A collection of MATLAB programs to accompany this book can be downloaded from http://www.unc.edu/vkulkarni/Maxim_maxim.zip. A graphical user interface to access the above files can be downloaded from http://www.unc.edu/vkulkarni/Maxim_maximgui.zip. The second edition incorporates several changes. First, its title reflects the changes in content: the chapters on design and control have been removed. The book now contains several case studies that teach the design principles. Two new chapters have been added. The new chapter on Poisson processes gives more attention to this important class of stochastic processes than the first edition did. The new chapter on Brownian motion reflects its increasing importance as an appropriate model for a variety of real life situations including finance.

Nonlinear Stochastic Systems Theory and Applications to Physics G. Adomian, 1988-12-31 Approach your problems from the right end and begin with the answers. Then one day perhaps you will find the final answer. The Hermit Clad In Crane Feathers In R van Gullk's The Chinese Haze Hurdles It Isn't that they can't see the solution. It IS that they can't see the problem. G. K. Chesterton The Scandal of Father Brown The Point of a Pin Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics. However, the knowledge of mathematics and related fields does not grow only by putting forth new branches. It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related. Further, the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years: measure theory is used non trivially in regional and theoretical economics; algebraic geometry interacts with physics; the Minkowski lemma, coding theory, and the structure of water meet one another in packing and covering theory; quantum fields, crystal defects, and mathematical programming profit from homotopy theory; Lie algebras are relevant to filtering and prediction; and electrical engineering can use Stein spaces. And in addition to this there are such new emerging subdisciplines as experimental mathematics, CFD, completely integrable systems, chaos, synergetics, and large scale order which are almost impossible to fit into the existing classification schemes.

Stochastic Systems Adomian, 1983-07-29

Stochastic Systems **Control and System Theory of Discrete-Time Stochastic Systems** Jan H. van Schuppen, 2021-08-02 This book helps students researchers and practicing engineers to understand the theoretical framework of control and system theory for discrete time stochastic systems so that they can then apply its principles to their own stochastic control systems and to the solution of control filtering and realization problems for such systems Applications of the theory in the book include the control of ships shock absorbers traffic and communications networks and power systems with fluctuating power flows The focus of the book is a stochastic control system defined for a spectrum of probability distributions including Bernoulli finite Poisson beta gamma and Gaussian distributions The concepts of observability and controllability of a stochastic control system are defined and characterized Each output process considered is with respect to conditions represented by a stochastic system called a stochastic realization The existence of a control law is related to stochastic controllability while the existence of a filter system is related to stochastic observability Stochastic control with partial observations is based on the existence of a stochastic realization of the filtration of the observed process

Mathematical Models of Information and Stochastic Systems Philipp Kornreich, 2018-10-03 From ancient soothsayers and astrologists to today's pollsters and economists probability theory has long been used to predict the future on the basis of past and present knowledge Mathematical Models of Information and Stochastic Systems shows that the amount of knowledge about a system plays an important role in the mathematical models used to foretell the future of the system It explains how this known quantity of information is used to derive a system's probabilistic properties After an introduction the book presents several basic principles that are employed in the remainder of the text to develop useful examples of probability theory It examines both discrete and continuous distribution functions and random variables followed by a chapter on the average values correlations and covariances of functions of variables as well as the probabilistic mathematical model of quantum mechanics The author then explores the concepts of randomness and entropy and derives various discrete probabilities and continuous probability density functions from what is known about a particular stochastic system The final chapters discuss information of discrete and continuous systems time dependent stochastic processes data analysis and chaotic systems and fractals By building a range of probability distributions based on prior knowledge of the problem this classroom tested text illustrates how to predict the behavior of diverse systems A solutions manual is available for qualifying instructors

Stochastic Systems P. R. Kumar, Pravin Varaiya, 2015-12-15 Since its origins in the 1940s the subject of decision making under uncertainty has grown into a diversified area with application in several branches of engineering and in those areas of the social sciences concerned with policy analysis and prescription These approaches required a computing capacity too expensive for the time until the ability to collect and process huge quantities of data engendered an explosion of work in the area This book provides succinct and rigorous treatment of the foundations of stochastic control a unified approach to filtering estimation prediction and stochastic and adaptive control and the

conceptual framework necessary to understand current trends in stochastic control data mining machine learning and robotics

Two-Scale Stochastic Systems Yuri Kabanov, Sergei Pergamenshchikov, 2013-04-17 Two scale systems described by singularly perturbed SDEs have been the subject of ample literature However this new monograph develops subjects that were rarely addressed and could be given the collective description Stochastic Tikhonov Levinson theory and its applications The book provides a mathematical apparatus designed to analyze the dynamic behaviour of a randomly perturbed system with fast and slow variables In contrast to the deterministic Tikhonov Levinson theory the basic model is described in a more realistic way by stochastic differential equations This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations approximate filtering and stochastic approximation Two scale systems described by singularly perturbed SDEs have been the subject of ample literature However this new monograph develops subjects that were rarely addressed and could be given the collective description Stochastic Tikhonov Levinson theory and its applications The book provides a mathematical apparatus designed to analyze the dynamic behaviour of a randomly perturbed system with fast and slow variables In contrast to the deterministic Tikhonov Levinson theory the basic model is described in a more realistic way by stochastic differential equations This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations approximate filtering and stochastic approximation

Mathematical Methods in Robust Control of Linear Stochastic Systems Vasile Dragan, Toader Moroza, Adrian-Mihail Stoica, 2013-10-04 This second edition of Mathematical Methods in the Robust Control of Linear Stochastic Systems includes a large number of recent results in the control of linear stochastic systems More specifically the new results presented are A unified and abstract framework for Riccati type equations arising in the stochastic control Stability and control problems for systems perturbed by homogeneous Markov processes with infinite number of states Mixed H_2 H_∞ control problem and numerical procedures Linear differential equations with positive evolution on ordered Banach spaces with applications for stochastic systems including both multiplicative white noise and Markovian jumps represented by a Markov chain with countable infinite set of states Kalman filtering for stochastic systems subject both to state dependent noise and Markovian jumps H_∞ reduced order filters for stochastic systems The book will appeal to graduate students researchers in advanced control engineering finance mathematical systems theory applied probability and stochastic processes and numerical analysis From Reviews of the First Edition This book is concerned with robust control of stochastic systems One of the main features is its coverage of jump Markovian systems Overall this book presents results taking into consideration both white noise and Markov chain perturbations It is clearly written and should be useful for people working in applied mathematics and in control and systems theory The references cited provide further reading sources George Yin Mathematical Reviews Issue 2007 m This book considers linear time varying stochastic systems subjected to white noise disturbances and system

parameter Markovian jumping in the context of optimal control robust stabilization and disturbance attenuation The material presented in the book is organized in seven chapters The book is very well written and organized is a valuable reference for all researchers and graduate students in applied mathematics and control engineering interested in linear stochastic time varying control systems with Markovian parameter jumping and white noise disturbances Zoran Gajic SIAM Review Vol 49 3 2007 Stochastic Systems: Theory And Applications V S Pugachev,Igor Sinitsyn,2002-01-02 This book presents the general theory and basic methods of linear and nonlinear stochastic systems StS i e dynamical systems described by stochastic finite and infinite dimensional differential integral integrodifferential difference etc equations The general StS theory is based on the equations for characteristic functions and functionals The book outlines StS structural theory including direct numerical methods methods of normalization equivalent linearization and parametrization of one and multi dimensional distributions based on moments quasimoments semi invariants and orthogonal expansions Special attention is paid to methods based on canonical expansions and integral canonical representations About 500 exercises and problems are provided The authors also consider applications in mathematics and mechanics physics and biology control and information processing operations research and finance **Robust Control of Jump Linear Stochastic Systems** Vasile Drăgan,Samir Aberkane,Ioan Lucian Popa,2025-07-18 This monograph concentrates on the theory of robust control of linear impulsive stochastic systems and stochastic systems with jumps It discusses theoretical points concerned with impulsive stochastic systems including optimal control robust stabilization and H_2 and H_∞ type results Considering the major role played by the impulsive Lyapunov and impulsive Riccati equations in these problems the book presents a thorough treatment of these equations in a general framework It also presents various applications to sampled data control Robust Control of Jump Linear Stochastic Systems is a self contained and clearly structured presentation of up to date research in this area relevant to researchers in control theory and to non specialists who are interested in the theory of robust control of linear impulsive stochastic systems Theoretical and applied mathematicians research engineers and graduate students in the aforementioned fields will also find value in this book

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