

APPLICATIONS
OF MATHEMATICS

STOCHASTIC
MODELLING
AND APPLIED
PROBABILITY

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Søren Asmussen

Applied Probability and Queues

with a foreword by
J. G. D. Jefferys

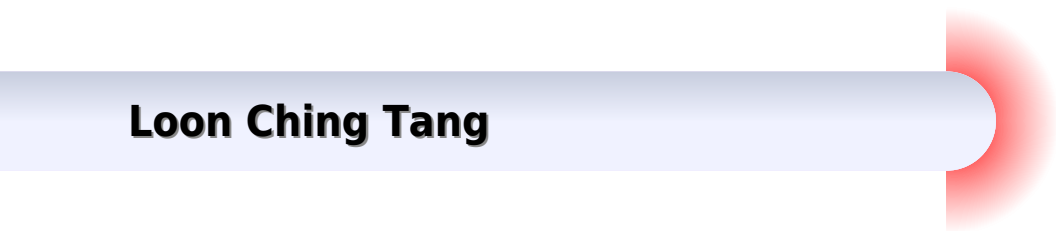
Second Edition



Springer

Applied Probability And Queues Stochastic Modelling And Applied Probability

Loon Ching Tang



Applied Probability And Queues Stochastic Modelling And Applied 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 *Applied Probability and Queues Theory* Soren Asmussen, 1987-05-06 As well as combining a general account of applied probability and stochastic processes with a more specialized treatment of queueing theory this book provides thorough coverage of the general tools of applied probability such as Markov chains renewal theory and regenerative processes Markov Chains Bruno Sericola, 2013-08-05 Markov Chains Theory and Applications Markov chains are a fundamental class of stochastic processes They are widely used to solve problems in a large number of domains such as operational research computer science communication networks and manufacturing systems The success of Markov chains is mainly due to their simplicity of use the large number of available theoretical results and the quality of algorithms developed for the numerical evaluation of many metrics of interest The author presents the theory of both discrete time and continuous time homogeneous Markov chains He carefully examines the explosion phenomenon the Kolmogorov equations the convergence to equilibrium and the passage time distributions to a state and to a subset of states These results are applied to birth and death processes He then proposes a detailed study of the uniformization technique by means of Banach algebra This technique is used for the transient analysis of several queueing systems Queueing Theory and Network Applications Yutaka Takahashi, Tuan Phung-Duc, Sabine Wittevrongel, Wuyi Yue, 2018-07-17 This book constitutes the proceedings of the 13th International Conference on Queueing Theory and Network Applications QTNA 2018 held in Tsukuba Japan in July 2018 The 8 full papers together with 10 short papers included in this volume were carefully reviewed and selected from 57 initial submissions All the papers to be presented disseminate the latest results covering up to date research fields such as performance modeling and analysis of telecommunication systems retrial and vacation queueing models optimization of queueing systems modeling of social systems application of machine learning in queueing models **Elements of Queueing Theory** Francois Baccelli, Pierre Bremaud, 2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two contradictory reasons it sometimes requires the most sophisticated tools of stochastic processes and it often leads to simple and explicit answers More over its interest has been steadily growing since the pioneering work of Erlang in 1917 on the blocking of telephone calls to the more recent applications on the design of broadband communication networks and on the performance evaluation of computer architectures All this led to a huge literature articles and books at various levels of mathematical rigor Concerning the mathematical approach most of the explicit results have been obtained when specific assumptions Markov re

new are made The aim of the present book is in no way to give a systematic account of the formulas of queueing theory and their applications but rather to give a general framework in which these results are best understood and most easily derived What knowledge of this vast literature is needed to read the book As the title of the book suggests we believe that it can be read without prior knowledge of queueing theory at all although the unifying nature of the proposed framework will of course be more meaningful to readers who already studied the classical Markovian approach

Markov-Modulated Processes and Semiregenerative Phenomena

Loon Ching Tang, 2009 The book presents a coherent treatment of Markov random walks and Markov additive processes together with their applications Part I provides the foundations of these stochastic processes underpinned by a solid theoretical framework based on Semiregenerative phenomena Part II presents some applications to queueing and storage systems

Stochastic Networks and Queues Philippe Robert, 2013-04-17 Queues and stochastic networks are analyzed in this book with purely probabilistic methods The purpose of these lectures is to show that general results from Markov processes martingales or ergodic theory can be used directly to study the corresponding stochastic processes Recent developments have shown that instead of having ad hoc methods a better understanding of fundamental results on stochastic processes is crucial to study the complex behavior of stochastic networks In this book various aspects of these stochastic models are investigated in depth in an elementary way Existence of equilibrium characterization of stationary regimes transient behaviors rare events hitting times and critical regimes etc A simple presentation of stationary point processes and Palm measures is given Scaling methods and functional limit theorems are a major theme of this book In particular a complete chapter is devoted to fluid limits of Markov processes

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

Markov Chains: Theory and Applications, 2025-03-28 Markov Chains Theory and Applications Volume 52 in the Handbook of Statistics series highlights new advances in the field with this new volume presenting interesting chapters on topics such as Markov Chain Estimation Approximation and Aggregation for Average Reward Markov Decision Processes and Reinforcement Learning Ladder processes symmetric functions and semigroups Continuous time Markov Chains and Models Study via Forward Kolmogorov System Analysis of Data Following Finite State Continuous Time Markov Chains Computational applications of poverty measurement through Markov model for income classes and more Other sections cover Estimation and calibration of continuous time Markov chains Additive High Order Markov Chains The role of the random product technique in the theory of Markov chains on a countable state space On

estimation problems based on type I Longla copulas and Long time behavior of continuous time Markov chains Provides the latest information on Markov Chains Theory And Applications Offers outstanding and original reviews on a range of Markov Chains research topics Serves as an indispensable reference for researchers and students alike **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

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