

G. George Yin
Qing Zhang

Continuous-Time Markov Chains and Applications

A Singular Perturbation
Approach



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Continuous Time Markov Chains And Applications A Singular Perturbation Approach

Dmitrii Silvestrov



Continuous Time Markov Chains And Applications A Singular Perturbation Approach:

Continuous-Time Markov Chains and Applications G. George Yin, Qing Zhang, 2012-11-14 This book gives a systematic treatment of singularly perturbed systems that naturally arise in control and optimization queueing networks manufacturing systems and financial engineering It presents results on asymptotic expansions of solutions of Komogorov forward and backward equations properties of functional occupation measures exponential upper bounds and functional limit results for Markov chains with weak and strong interactions To bridge the gap between theory and applications a large portion of the book is devoted to applications in controlled dynamic systems production planning and numerical methods for controlled Markovian systems with large scale and complex structures in the real world problems This second edition has been updated throughout and includes two new chapters on asymptotic expansions of solutions for backward equations and hybrid LQG problems The chapters on analytic and probabilistic properties of two time scale Markov chains have been almost completely rewritten and the notation has been streamlined and simplified This book is written for applied mathematicians engineers operations researchers and applied scientists Selected material from the book can also be used for a one semester advanced graduate level course in applied probability and stochastic processes **Continuous-time Markov chains and applications** G. George Yin, Qing Zhang, 1998 *Continuous-Time Markov Chains and Applications* George G Yin, Qing Zhang, 1997-10-01 **Perturbed Semi-Markov Type Processes I** Dmitrii Silvestrov, 2022-03-25 This book is the first volume of a two volume monograph devoted to the study of limit and ergodic theorems for regularly and singularly perturbed Markov chains semi Markov processes and multi alternating regenerative processes with semi Markov modulation The first volume presents necessary and sufficient conditions for weak convergence for first rare event times and convergence in the topology J for first rare event processes defined on regularly perturbed finite Markov chains and semi Markov processes The text introduces new asymptotic recurrent algorithms of phase space reduction It also addresses both effective conditions of weak convergence for distributions of hitting times as well as convergence of expectations of hitting times for regularly and singularly perturbed finite Markov chains and semi Markov processes The book also contains a comprehensive bibliography of major works in the field It provides an effective reference for both graduate students as well as theoretical and applied researchers studying stochastic processes and their applications **Engineering Mathematics II** Sergei Silvestrov, Milica Rančić, 2017-02-10 This book highlights the latest advances in engineering mathematics with a main focus on the mathematical models structures concepts problems and computational methods and algorithms most relevant for applications in modern technologies and engineering It addresses mathematical methods of algebra applied matrix analysis operator analysis probability theory and stochastic processes geometry and computational methods in network analysis data classification ranking and optimisation The individual chapters cover both theory and applications and include a wealth of figures schemes algorithms tables and results of data analysis and simulation Presenting new methods and results reviews of

cutting edge research and open problems for future research they equip readers to develop new mathematical methods and concepts of their own and to further compare and analyse the methods and results discussed The book consists of contributed chapters covering research developed as a result of a focused international seminar series on mathematics and applied mathematics and a series of three focused international research workshops on engineering mathematics organised by the Research Environment in Mathematics and Applied Mathematics at Mälardalen University from autumn 2014 to autumn 2015 the International Workshop on Engineering Mathematics for Electromagnetics and Health Technology the International Workshop on Engineering Mathematics Algebra Analysis and Electromagnetics and the 1st Swedish Estonian International Workshop on Engineering Mathematics Algebra Analysis and Applications It serves as a source of inspiration for a broad spectrum of researchers and research students in applied mathematics as well as in the areas of applications of mathematics considered in the book

Control of Distributed Parameter and Stochastic Systems Shuping Chen, Xunjing Li, Jiongming Yong, Xun Yu Zhou, 2013-06-05 In the mathematical treatment of many problems which arise in physics economics engineering management etc the researcher frequently faces two major difficulties infinite dimensionality and randomness of the evolution process Infinite dimensionality occurs when the evolution in time of a process is accompanied by a space like dependence for example spatial distribution of the temperature for a heat conductor spatial dependence of the time varying displacement of a membrane subject to external forces etc Randomness is intrinsic to the mathematical formulation of many phenomena such as fluctuation in the stock market or noise in communication networks Control theory of distributed parameter systems and stochastic systems focuses on physical phenomena which are governed by partial differential equations delay differential equations integral differential equations etc and stochastic differential equations of various types This has been a fertile field of research with over 40 years of history which continues to be very active under the thrust of new emerging applications Among the subjects covered are Control of distributed parameter systems Stochastic control Applications in finance insurance manufacturing Adapted control Numerical approximation It is essential reading for applied mathematicians control theorists economic financial analysts and engineers

Stochastic Theory and Control Bozena Pasik-Duncan, 2003-07-01 This volume contains almost all of the papers that were presented at the Workshop on Stochastic Theory and Control that was held at the University of Kansas 18-20 October 2001 This three day event gathered a group of leading scholars in the field of stochastic theory and control to discuss leading edge topics of stochastic control which include risk sensitive control adaptive control mathematics of finance estimation identification optimal control nonlinear filtering stochastic differential equations stochastic partial differential equations and stochastic theory and its applications The workshop provided an opportunity for many stochastic control researchers to network and discuss cutting edge technologies and applications teaching and future directions of stochastic control Furthermore the workshop focused on promoting control theory in particular stochastic control and it promoted collaborative initiatives in stochastic theory and control and stochastic

control education The lecture on Adaptation of Real Time Seizure Detection Algorithm was videotaped by the PBS Participants of the workshop have been involved in contributing to the documentary being filmed by PBS which highlights the extraordinary work on Math Medicine and the Mind Discovering Treatments for Epilepsy that examines the efforts of the multidisciplinary team on which several of the participants of the workshop have been working for many years to solve one of the world's most dramatic neurological conditions Invited high school teachers of Math and Science were among the participants of this professional meeting

Multiple Time Scale Dynamics Christian Kuehn, 2015-02-25 This book provides an introduction to dynamical systems with multiple time scales The approach it takes is to provide an overview of key areas particularly topics that are less available in the introductory form The broad range of topics included makes it accessible for students and researchers new to the field to gain a quick and thorough overview The first of its kind this book merges a wide variety of different mathematical techniques into a more unified framework The book is highly illustrated with many examples and exercises and an extensive bibliography The target audience of this book are senior undergraduates graduate students as well as researchers interested in using the multiple time scale dynamics theory in nonlinear science either from a theoretical or a mathematical modeling perspective

SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics, 2006

Modeling Uncertainty Moshe Dror, Pierre Lécuyer, Pierre L'Ecuyer, Ferenc Szidarovszky, 2002-01-31 Writing in honour of Sid Yakowitz 50 internationally known scholars have collectively contributed 30 papers on modelling uncertainty to this volume These include papers with a theoretical emphasis and others that focus on applications

Dynamic Systems and Applications, 2000 Advances in Applied Probability, 2003 Dynamics of Continuous, Discrete & Impulsive Systems, 2002 Proceedings, 2006 *Technometrics*, 2001 Mathematical Reviews, 2003 **AMSTAT News**, 1997 1998, □□□□□□ □□□□□□□□ □□□□□□ **Singular Perturbations in Systems and Control** Kokotovic Petar V, Michael A. Soderstrand, Hassan K. Khalil, IEEE Control Systems Society, 1986 Very Good No Highlights or Markup all pages are intact

Current Index to Statistics, Applications, Methods and Theory, 1999 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

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