Dmitry Efrosinin

Controlled Queueing Systems with Heterogeneous Servers

Dynamic Optimization and Monotonicity Properties of Optimal Control Policies in Multiserver Heterogeneous Queues

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Controlled Queueing Systems

Mikhail Yu. Kitaev,Vladimir V. Rykov

Controlled Queueing Systems:

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 **Controlled Queueing Systems with Heterogeneous Servers** Dmitry Efrosinin,2004 **Fuzzy Control of Queuing Systems** Runtong Zhang,Yannis A. Phillis,Vassilis S. Kouikoglou,2005 Every day we experience the annoyance of having to queue The phenomenon is becoming more prevalent in our increasingly congested and urbanised society Not only the visible queues in traffic jams airport check in desks and supermarkets but the more common invisible queues caused by voice calls and data packets in optical and wireless channels Queues cost us time money and resources so what is the solution to our greater demand for services than there are facilities Queuing control plays a crucial role in manufacturing and communication networks around the world This pioneering approach using fuzzy control to solve queuing control problems determines explicit solutions to various types of control in queuing systems The bulk of results have been developed over the past decade and are presented here together for the first time 21 detailed case studies demonstrate an efficient departure from classical techniques Unique work creating a new Research and Development topic Multidisciplinary approach that will benefit researchers and students throughout the fields of artificial intelligence operations research optimal control Internet techniques communications and traffic control industries Equipped with an extensive bibliography for easy reference and scope for further study Existing practical problems especially those that are unresponsive to conventional control techniques are solved with the introduction of this novel approach A systematic framework of the fuzzy control of queuing networks is developed through each individual case **Stochastic Dynamic Programming and the Control of Queueing Systems** Linn I. Sennott,2009-09-25 A path breaking account of Markov decision processes theory and computation This book s clear presentation of theory numerous chapter end problems and development of a unified method for the computation of optimal policies in both discrete and continuous time make it an excellent course text for graduate students and advanced undergraduates Its comprehensive coverage of important recent advances in stochastic dynamic programming makes it a valuable working resource for operations research professionals management scientists engineers and others Stochastic Dynamic Programming and the Control of Queueing Systems presents the theory of optimization under the finite horizon infinite horizon discounted and average cost criteria It then shows how optimal rules of operation policies for each criterion

may be numerically determined A great wealth of examples from the application area of the control of queueing systems is presented Nine numerical programs for the computation of optimal policies are fully explicated The Pascal source code for the programs is available for viewing and downloading on the Wiley Web site at www wiley com products subject mathematics The site contains a link to the author s own Web site and is also a place where readers may discuss developments on the programs or other aspects of the material The source files are also available via ftp at ftp ftp wiley com public sci_tech_med stochastic Stochastic Dynamic Programming and the Control of Queueing Systems features Path breaking advances in Markov decision process techniques brought together for the first time in book form A theorem proof format proofs may be omitted without loss of continuity Development of a unified method for the computation of optimal rules of system operation Numerous examples drawn mainly from the control of queueing systems Detailed discussions of nine numerical programs Helpful chapter end problems Appendices with complete treatment of background material

Controlled Diffusion Approximations for Controlled Queueing Systems ,1998 Four problem areas were studied These are 1 controlled heavy traffic queueing systems 2 queueing systems with due dates 3 backward forward stochastic differential equations and 4 Ginzburg Landau equations and evolving interfaces In areas 1 and 2 diffusion approximations were obtained for queues in heavy traffic In 3 connections were established between quasi linear partial differential equations and diffusion processes constructed via a new class of stochastic differential equations Finally 4 provides a study of the partial differential equation characterizing vortices in superconducting material in three dimensions *Optimal Control of Queueing Systems with Variable Number of Exponential Servers* James T. McGill,1969 *Optimal Control of Queueing Systems with Variable Number of Exponential Servers* Stanford University. Department of Operations Research,1969 A general switching cost model is formulated and the problem of characterizing the optimal policy for a certain class of systems possessing such a cost structure is addressed The class of systems studied can be described in terms of a pair of state descriptors which render the underlying probabilistic structure Markovian The state descriptor consists of a one dimensional variable called exogenous which is subject to explicit control by the decision maker and a vector of variables called endogenous which are only implicitly controlled by the decision maker The variable server M M c queueing system is an example In such a system the exogenous variable is the number of servers employed bounded above by c and the endogenous variable is the number of customers in the system The cost structure consists of two components a variable cost of the system being in a particular state assumed to be proportional to the length of time spent in that state and a switching cost incurred instantaneously whenever the value of the exogenous variable is changed A framework is developed for the analysis of systems where the length of time between review points is a random variable dependent on the state of the system A characterization of the optimal control policy is given The M M c queueing system is considered in detail and some attention is also given to the GI M c queueing system **Stochastic Dynamic Programming and the Control of Queueing Systems** Linn I.

Sennott,1998-09-30 A path breaking account of Markov decision processes theory and computation This book s clear presentation of theory numerous chapter end problems and development of a unified method for the computation of optimal policies in both discrete and continuous time make it an excellent course text for graduate students and advanced undergraduates Its comprehensive coverage of important recent advances in stochastic dynamic programming makes it a valuable working resource for operations research professionals management scientists engineers and others Stochastic Dynamic Programming and the Control of Queueing Systems presents the theory of optimization under the finite horizon infinite horizon discounted and average cost criteria It then shows how optimal rules of operation policies for each criterion may be numerically determined A great wealth of examples from the application area of the control of queueing systems is presented Nine numerical programs for the computation of optimal policies are fully explicated The Pascal source code for the programs is available for viewing and downloading on the Wiley Web site at www wiley com products subject mathematics The site contains a link to the author s own Web site and is also a place where readers may discuss developments on the programs or other aspects of the material The source files are also available via ftp at ftp ftp wiley com public sci_tech_med stochastic Stochastic Dynamic Programming and the Control of Queueing Systems features Path breaking advances in Markov decision process techniques brought together for the first time in book form A theorem proof format proofs may be omitted without loss of continuity Development of a unified method for the computation of optimal rules of system operation Numerous examples drawn mainly from the control of queueing systems Detailed discussions of nine numerical programs Helpful chapter end problems Appendices with complete treatment of background material

Heavy Traffic Analysis of Controlled Queueing and Communication Networks Harold Kushner,2013-11-21 The aim of this book is the development of the heavy traffic approach to the modeling and analysis of queueing networks both controlled and uncontrolled and many applications to computer communications and manufacturing systems The methods exploit the multiscale structure of the physical problem to get approximating models that have the form of reflected diffusion processes either controlled or uncontrolled These ap proximating models have the basic structure of the original problem but are significantly simpler Much of inessential detail is eliminated or av eraged out They greatly simplify analysis design and optimization and yield good approximations to problems that would otherwise be intractable under broad conditions Queueing type processes are ubiquitous occurrences in operations re search and in communications and computer systems Indeed it is hard to avoid them in modern technology The subject is now about 100 years old and there is an enormous literature Impressive techniques many based on Markov chain and ergodic theory have been developed to han dle a great variety of models A sampling of the numerous books includes 6 8 18 27 33 46 81 86 132 133 220 243 But the models of interest are growing fast in the face of the demands of new applications particularly in communications and computer systems *A General Markov Decision Method, with Applications to Controlled Queueing Systems* G. de Leve,Henk C.

Tijms,1974   **SIAM Journal on Control and Optimization** Society for Industrial and Applied Mathematics,2009
    Controlled Queueing and Inventory Systems Eric Brodheim,1968   **Optimal Control of Queueing Systems** Narahari Umanath Prabhu,Shaler Stidham,1973   **Optimal Control of Queueing Systems with Intermittent Service** Joseph Daniel Blackburn,Stanford University. Applied Mathematics and Statistics Laboratory,1971 The report describes models for single server queueing systems with Poisson arrivals and general service time distribution which are controlled by turning the server on and off The objective is an operating policy which minimizes maximizes expected discounted cost reward over an infinite horizon Four distinct models of intermittent service systems are considered The cost structure for these models includes fixed costs for starting up and shutting down the service facility a server operating cost per unit time and either a holding cost for waiting customers or a reward for serving customers Two of the models are based on different assumptions concerning the holding cost function The two remaining models include provisions for balking an arriving customer chooses not to join the queue and reneging customers leaving the queue without being served For each of the models there exists an optimal policy characterized by a pair of critical numbers N M turn the server on whenever the number of customers equals or exceeds M and turn the server off whenever the number of customers is less than or equal to N Algorithms for computing the optimal critical numbers are described Author   **Markov Decision Processes** Martin L. Puterman,2005-03-03 The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists This text is unique in bringing together so many results hitherto found only in part in other texts and papers The text is fairly self contained inclusive of some basic mathematical results needed and provides a rich diet of examples applications and exercises The bibliographical material at the end of each chapter is excellent not only from a historical perspective but because it is valuable for researchers in acquiring a good perspective of the MDP research potential Zentralblatt fur Mathematik it is of great value to advanced level students researchers and professional practitioners of this field to have now a complete volume with more than 600 pages devoted to this topic Markov Decision Processes Discrete Stochastic Dynamic Programming represents an up to date unified and rigorous treatment of theoretical and computational aspects of discrete time Markov decision processes Journal of the American Statistical Association   **Single and Multi-person Controlled Diffusions** Stanley Roy Pliska,Stanford University. Department of Operations Research,1972 The paper is concerned with the optimal control of a one dimensional stationary diffusion process on a compact interval The drift and diffusion coefficients depend upon a stationary control assumed to be a piece wise continuous function of the state The costs generated by the process are functions of both the control and the sample path of the process Mandl s concept of a controlled diffusion process is generalized by allowing the controls to be vector valued with the set of admissible control actions defined by a piecewise

continuous set valued function on the state space Both single and multi person problems are considered The main results include necessary and sufficient conditions for a control to be optimal and conditions assuring the existence of a piecewise continuous optimal control Applications are given to problems of controlling reservoirs pollution queues investments welfare and warfare *Control of Entry to a Queueing System* ,1979 This thesis is concerned with the control of entry of queueing systems An M M 1 model with a single class of customers and an infinite time horizon studied by Naor 1969 provides the starting point for this work Each customer receives a fixed reward for service and pays a holding cost at a fixed rate per unit of time he spends in the system Each customer may choose to join the system or not A self optimizing customer decides whether or not to join by acting to maximize his own expected net benefit A social optimizing customer decides by acting to maximize the gain rate of the system the sum of the expected net benefits per unit time of all arrivals Socially optimal control of the model is provided by establishing a balking point for the customers that is no greater than the balking point a self optimizing customer would determine Naor s approach is compared with the semi Markov decision process formulation of Yechiali 1971 The results for this first model are extended to show that the gain rate can only increase as the arrival rate of the customers increases while the social balking point can only decrease as the arrival rate increases A semi Markov approach is used to formulate an expanded model with several classes of customers each with its own reward and holding cost rate Socially optimal control of this model is shown to be provided by establishing a balking point for each class that is no greater than the balking point a member of the class would determine if he acted to maximize his own expected net benefit **A Bridge Between Control Science and Technology: Large-scale systems, decision-making, mathematics of control** International Federation of Automatic Control. World Congress,1985 *Stochastic Control of Queueing Systems* Narahari Umanath Prabhu,CORNELL UNIV ITHACA N Y DEPT OF OPERATIONS RESEARCH.,University of Wisconsin--Madison. Mathematics Research Center,WISCONSIN UNIV MADISON MATHEMATICS RESEARCH CENTER.,1972 Suppose that the state of a queueing system is described by a Markov process Y sub t t or 0 and the profit from operating it up to a time t is given by the function f Y sub t The author operates the system up to a time T where the random variable T is a stopping time for the process Y sub t Optimal stochastic control is achieved by choosing the stopping time T that maximizes Ef Y sub T over a given class of stopping times In the paper a theory of stochastic control is developed for a single server queue with Poisson arrivals and general serivce times Modified author abstract TIMS/ORSA Bulletin Institute of Management Sciences,1992

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