Stochastic Systems In
Merging Phase Space

Vladimir S. Koroliuk • Nikolaos Limnios

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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 **Switching Processes in Queueing Models** Vladimir Anisimov,2013-03-01 Switching processes invented by the author in 1977 is the main tool used in the investigation of traffic problems from automotive to telecommunications The title provides a new approach to low traffic problems based on the analysis of flows of rare events and queuing models In the case of fast switching averaging principle and diffusion approximation results are proved and applied to the investigation of transient phenomena for wide classes of overloading queuing networks The book is devoted to developing the asymptotic theory for the class of switching queuing models which covers models in a Markov or semi Markov environment models under the influence of flows of external or internal perturbations unreliable and hierarchic networks etc *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 *Mathematical and Statistical Models and Methods in Reliability* V.V. Rykov,N. Balakrishnan,M.S. Nikulin,2010-11-02 The book is a selection of invited chapters all of which deal with various aspects of mathematical and statistical models and methods in reliability Written by renowned experts in the field of reliability the contributions cover a wide range of applications reflecting recent developments in areas such as survival analysis aging lifetime data analysis artificial intelligence medicine carcinogenesis studies nuclear power financial modeling aircraft engineering quality control and transportation Mathematical and Statistical Models and Methods in Reliability is an excellent reference text for researchers and practitioners in applied probability and statistics industrial statistics engineering medicine finance

transportation the oil and gas industry and artificial intelligence **Statistical and Probabilistic Models in Reliability** Nikolaos Limnios,Dumitru Cezar Ionescu,2012-12-06 This volume consists of twenty four papers selected by the editors from the sixty one papers presented at the 1st International Conference on Mathemati cal Methods in Reliability held at the Politehnica University of Bucharest from 16 to 19 September 1997 The papers have been divided into three sections statistical methods probabilistic methods and special techniques and appli cations Of course as with any classification some papers could be as well assigned to other sections Problems in reliability are encountered in items in everyday usage Relia bility is an important feature of household appliances cars telephones power supplies and so on whether viewed from the vantage of the producer or the consumer Important decisions are based on the reliability of the product Obtaining systems that perform adequately for a specified period of time in a given environment is an important goal for both government and industry Hence study and use of reliability theory which can be applied in the research development and production phases of a system to enable the user to evaluate and improve performance is a worthwhile venture If reliability theory is to be useful it must be quantitative in nature because reliability must be demonstra ble Subsequently probability and statistics among others play an important part in its development *Applied Nonparametric Statistics in Reliability* M. Luz Gámiz,K. B. Kulasekera,Nikolaos Limnios,Bo Henry Lindqvist,2011-02-14 Nonparametric statistics has probably become the leading methodology for researchers performing data analysis It is nevertheless true that whereas these methods have already proved highly effective in other applied areas of knowledge such as biostatistics or social sciences nonparametric analyses in reliability currently form an interesting area of study that has not yet been fully explored Applied Nonparametric Statistics in Reliability is focused on the use of modern statistical methods for the estimation of dependability measures of reliability systems that operate under different conditions The scope of the book includes smooth estimation of the reliability function and hazard rate of non repairable systems study of stochastic processes for modelling the time evolution of systems when imperfect repairs are performed nonparametric analysis of discrete and continuous time semi Markov processes isotonic regression analysis of the structure function of a reliability system and lifetime regression analysis Besides the explanation of the mathematical background several numerical computations or simulations are presented as illustrative examples The corresponding computer based methods have been implemented using R and MATLAB A concrete modelling scheme is chosen for each practical situation and in consequence a nonparametric inference procedure is conducted Applied Nonparametric Statistics in Reliability will serve the practical needs of scientists statisticians and engineers working on applied reliability subjects *Quasi-stationary Phenomena in Nonlinearly Perturbed Stochastic Systems* Mats Gyllenberg,Dmitriĭ Sergeevich Silʹvestrov,2008 This book is devoted to the mathematical studies of stochastic systems with quasi stationary phenomena which have applications to population dynamics or epidemic models In addition to its use for the research and reference purposes the book can also be used in special courses on the subject and as a complementary reading

in general courses on stochastic processes In this respect it may be useful for specialists as well as doctoral and advanced undergraduate students *Mathematical Reviews* ,2007 *Nonlinear Dynamics and the Beam-beam Interaction* Melvin Month,John C. Herrera,1979 **Report AM-R** ,1991 *Modeling and Design Optimization of Asynchronous Automatic Assembly Systems with Statistical Process Control and Repair Loops* Akif Asil Bulgak,1989 **Third Symposium on Plasma Heating in Toroidal Devices** International School of Plasma Physics,1976 Concordance to the INSPEC Classification, 1969-1976 Institution of Electrical Engineers,1976 **Nonlinear Dynamics** Robert H. G. Helleman,1980 **Long-Time Prediction in Dynamics** C. W. Horton, Jr.,Linda E. Reichl,Victor G. Szebehely,University of Texas at Austin. Center for Studies in Statistical Mechanics,1983 Good No Highlights No Markup all pages are intact Slight Shelfwear may have the corners slightly dented may have slight color changes slightly damaged spine **Teoriⁱa imovirnosteĭ ta matematychna statystyka** ,2009 *Stochastic Models of Systems* Vladimir S. Korolyuk,Vladimir V. Korolyuk,1999-02-28 In this monograph stochastic models of systems analysis are discussed It covers many aspects and different stages from the construction of mathematical models of real systems through mathematical analysis of models based on simplification methods to the interpretation of real stochastic systems The stochastic models described here share the property that their evolutionary aspects develop under the influence of random factors It has been assumed that the evolution takes place in a random medium i e unilateral interaction between the system and the medium As only Markovian models of random medium are considered in this book the stochastic models described here are determined by two processes a switching process describing the evolution of the systems and a switching process describing the changes of the random medium Audience This book will be of interest to postgraduate students and researchers whose work involves probability theory stochastic processes mathematical systems theory ordinary differential equations operator theory or mathematical modelling and industrial mathematics

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