

STATIONARY MARKED POINT PROCESSES

An Intuitive Approach



Karl Sigman

STOCHASTIC MODELING

Stationary Marked Point Processes An Intuitive Approach

J Ma



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Marked Point Processes on the Real Line Günter Last,Andreas Brandt,1995-08-10 This book gives a self contained introduction to the dynamic martingale approach to marked point processes MPP Based on the notion of a compensator this approach gives a versatile tool for analyzing and describing the stochastic properties of an MPP In particular the authors discuss the relationship of an MPP to its compensator and particular classes of MPP are studied in great detail The theory is applied to study properties of dependent marking and thinning to prove results on absolute continuity of point process distributions to establish sufficient conditions for stochastic ordering between point and jump processes and to solve the filtering problem for certain classes of MPPs

Basics of Applied Stochastic Processes Richard Serfozo,2009-01-24 Stochastic processes are mathematical models of random phenomena that evolve according to prescribed dynamics Processes commonly used in applications are Markov chains in discrete and continuous time renewal and regenerative processes Poisson processes and Brownian motion This volume gives an in depth description of the structure and basic properties of these stochastic processes A main focus is on equilibrium distributions strong laws of large numbers and ordinary and functional central limit theorems for cost and performance parameters Although these results differ for various processes they have a common trait of being limit theorems for processes with regenerative increments Extensive examples and exercises show how to formulate stochastic models of systems as functions of a system s data and dynamics and how to represent and analyze cost and

performance measures Topics include stochastic networks spatial and space time Poisson processes queueing reversible processes simulation Brownian approximations and varied Markovian models The technical level of the volume is between that of introductory texts that focus on highlights of applied stochastic processes and advanced texts that focus on theoretical aspects of processes

Stochastic Geometry and Its Applications Sung Nok Chiu, Dietrich Stoyan, Wilfrid S.

Kendall, Joseph Mecke, 2013-06-27 An extensive update to a classic text Stochastic geometry and spatial statistics play a fundamental role in many modern branches of physics materials sciences engineering biology and environmental sciences They offer successful models for the description of random two and three dimensional micro and macro structures and statistical methods for their analysis The previous edition of this book has served as the key reference in its field for over 18 years and is regarded as the best treatment of the subject of stochastic geometry both as a subject with vital applications to spatial statistics and as a very interesting field of mathematics in its own right This edition Presents a wealth of models for spatial patterns and related statistical methods Provides a great survey of the modern theory of random tessellations including many new models that became tractable only in the last few years Includes new sections on random networks and random graphs to review the recent ever growing interest in these areas Provides an excellent introduction to theory and modelling of point processes which covers some very latest developments Illustrate the forefront theory of random sets with many applications Adds new results to the discussion of fibre and surface processes Offers an updated collection of useful stereological methods Includes 700 new references Is written in an accessible style enabling non mathematicians to benefit from this book Provides a companion website hosting information on recent developments in the field www.wiley.com/go/cskm Stochastic Geometry and its Applications is ideally suited for researchers in physics materials science biology and ecological sciences as well as mathematicians and statisticians It should also serve as a valuable introduction to the subject for students of mathematics and statistics

Introduction to Stochastic Networks Richard Serfozo, 2012-12-06

In a stochastic network such as those in computer telecommunications and manufacturing discrete units move among a network of stations where they are processed or served Randomness may occur in the servicing and routing of units and there may be queueing for services This book describes several basic stochastic network processes beginning with Jackson networks and ending with spatial queueing systems in which units such as cellular phones move in a space or region where they are served The focus is on network processes that have tractable closed form expressions for the equilibrium probability distribution of the numbers of units at the stations These distributions yield network performance parameters such as expectations of throughputs delays costs and travel times The book is intended for graduate students and researchers in engineering science and mathematics interested in the basics of stochastic networks that have been developed over the last twenty years Assuming a graduate course in stochastic processes without measure theory the emphasis is on multi dimensional Markov processes There is also some self contained material on point processes involving real analysis The book also contains rather

complete introductions to reversible Markov processes Palm probabilities for stationary systems Little laws for queueing systems and space time Poisson processes This material is used in describing reversible networks waiting times at stations travel times and space time flows in networks Richard Serfozo received the Ph D degree in Industrial Engineering and Management Sciences at Northwestern University in 1969 and is currently Professor of Industrial and Systems Engineering at Georgia Institute of Technology Prior to that he held positions in the Boeing Company Syracuse University and Bell Laboratories He has held

Performance Modeling, Stochastic Networks, and Statistical Multiplexing, Second Edition Ravi R. Mazumdar, 2022-05-31 This monograph presents a concise mathematical approach for modeling and analyzing the performance of communication networks with the aim of introducing an appropriate mathematical framework for modeling and analysis as well as understanding the phenomenon of statistical multiplexing The models techniques and results presented form the core of traffic engineering methods used to design control and allocate resources in communication networks The novelty of the monograph is the fresh approach and insights provided by a sample path methodology for queueing models that highlights the important ideas of Palm distributions associated with traffic models and their role in computing performance measures The monograph also covers stochastic network theory including Markovian networks Recent results on network utility optimization and connections to stochastic insensitivity are discussed Also presented are ideas of large buffer and many sources asymptotics that play an important role in understanding statistical multiplexing In particular the important concept of effective bandwidths as mappings from queueing level phenomena to loss network models is clearly presented along with a detailed discussion of accurate approximations for large networks

Fundamentals of Matrix-Analytic Methods Qi-Ming He, 2013-08-13 Fundamentals of Matrix Analytic Methods targets advanced level students in mathematics engineering and computer science It focuses on the fundamental parts of Matrix Analytic Methods Phase Type Distributions Markovian arrival processes and Structured Markov chains and matrix geometric solutions New materials and techniques are presented for the first time in research and engineering design This book emphasizes stochastic modeling by offering probabilistic interpretation and constructive proofs for Matrix Analytic Methods Such an approach is especially useful for engineering analysis and design Exercises and examples are provided throughout the book

Reliability and Optimization of Structural Systems Daniel Straub, 2010-07-28 This volume contains 28 papers by renowned international experts on the latest advances in structural reliability methods and applications engineering risk analysis and decision making new optimization techniques and various applications in civil engineering Moreover several contributions focus on the assessment and optimization of existing str

Performance Modeling, Loss Networks, and Statistical Multiplexing Ravi Mazumdar, 2022-11-10 This monograph presents a concise mathematical approach for modeling and analyzing the performance of communication networks with the aim of understanding the phenomenon of statistical multiplexing The novelty of the monograph is the fresh approach and insights provided by a sample path

methodology for queueing models that highlights the important ideas of Palm distributions associated with traffic models and their role in performance measures Also presented are recent ideas of large buffer and many sources asymptotics that play an important role in understanding statistical multiplexing In particular the important concept of effective bandwidths as mappings from queueing level phenomena to loss network models is clearly presented along with a detailed presentation of loss network models and accurate approximations for large networks Table of Contents Introduction to Traffic Models and Analysis Queues and Performance Analysis Loss Models for Networks Statistical Multiplexing Statistical Analysis of Point Processes and Associated Marks Shaojie Chen,2006 Notices of the American Mathematical Society American Mathematical Society,1994 Mathematical Reviews ,2008 **Stationarity and Stability Aspects of Stochastic Networks** Panagiotis Takis Konstantopoulos,1989 *Journal of Applied Probability* ,1999 *Encyclopedia of Actuarial Science* Bjørn Sundt,2004 **Advances in Applied Probability** ,2000 **AMSTAT News** ,1994 **Management Science** ,1998-09 Issues for Feb 1965 Aug 1967 include Bulletin of the Institute of Management Sciences **Naval Research Logistics** ,1987

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