Probability Markov Chains Queues And Simulation The Mathematical Basis Of Performance Modeling Author William J Stewart Jul 2009

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Performance Modeling of Communication Networks with Markov Chains - Jeonghoon Mo 2022-05-31
This book is an introduction to Markov chain modeling with applications to communication networks. It begins with a general introduction to performance modeling in Chapter 1 where we introduce different performance models. We then introduce basic ideas of Markov chain modeling: Markov property, discrete time Markov chain (DTMC) and continuous time Markov chain (CTMC). We also discuss how to find the steady state distributions from these Markov chains and how they can be used to compute the system performance metric. The solution methodologies include a balance equation technique, limiting probability technique, and the uniformization. We try to minimize the theoretical aspects of the Markov chain so that the book is easily accessible to readers without deep mathematical backgrounds. We then introduce how to develop a Markov chain model with simple applications: a forwarding system, a cellular system blocking, slotted ALOHA, Wi-Fi model, and multichannel based LAN model. The examples cover CTMC, DTMC, birth-death process and non birth-death process. We then introduce more difficult examples in Chapter 4, which are related to wireless LAN networks: the Bianchi model and Multi-Channel MAC model with fixed duration. These models are more advanced than those introduced in Chapter 3 because they require more advanced concepts such as renewal-reward theorem and the queueing network model. We introduce these concepts in the appendix as needed so that readers can follow them without difficulty. We hope that this textbook will be helpful to students, researchers, and network practitioners who want to understand and use mathematical modeling techniques. Table of Contents: Performance Modeling / Markov Chain Modeling / Developing Markov Chain Performance Models / Advanced Markov Chain Models
Probability, Stochastic Processes, and Queueing Theory - Randolph Nelson 2013-06-29
We will occasionally footnote a portion of text with a "**,, to indicate Notes on the that this portion can be initially bypassed. The reasons for bypassing a Text portion of the text include: the subject is a special topic that will not be referenced later, the material can be skipped on first reading, or the level of mathematics is higher than the rest of the text. In cases where a topic is self-contained, we opt to collect the material into an appendix that can be read by students at their leisure. The material in the text cannot be fully assimilated until one makes it Notes on "their own" by applying the material to specific problems. Self-discovery Problems is the best teacher and although they are no substitute for an inquiring mind, problems that explore the subject from different viewpoints can often help the student to think about the material in a uniquely per sonal way. With this in mind, we have made problems an integral part of this work and have attempted to make them interesting as well as informative.
Introduction to Stochastic Models - Roe Goodman 2006-01-01
Newly revised by the author, this undergraduate-level text introduces the mathematical theory of probability and stochastic processes. Using both computer simulations and mathematical models of random events, it comprises numerous applications to the physical and biological sciences, engineering, and computer science. Subjects include sample spaces, probabilities distributions and expectations of random variables, conditional expectations, Markov chains, and the Poisson process. Additional topics encompass continuous-time stochastic processes, birth and death processes, steady-state probabilities, general queuing systems, and renewal processes. Each section features worked examples, and exercises appear at the end of each chapter, with numerical solutions at the back of the book. Suggestions for further reading in stochastic processes, simulation, and various applications also appear at the end.
An Introduction to Stochastic Modeling - Howard M. Taylor 2014-05-10
An Introduction to Stochastic Modeling provides information pertinent to the standard concepts and methods of stochastic modeling. This book presents the rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed by their likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov branching processes that arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management science. Engineers will also find this book useful.
Markov Chains - J. R. Norris 1998-07-28
Markov chains are central to the understanding of random processes. This is not only because they pervade the applications of random processes, but also because one can calculate explicitly many quantities of interest. This textbook, aimed at advanced undergraduate or MSc students with some background in basic probability theory, focuses on Markov chains and quickly develops a coherent and rigorous theory whilst showing also how actually to apply it. Both discrete-time and continuous-time chains are studied. A distinguishing feature is an introduction to more advanced topics such as martingales and potentials in the established context of Markov chains. There are applications to simulation, economics, optimal control, genetics, queues and many other topics, and exercises and examples drawn both from theory and practice. It will therefore be an ideal text either for elementary courses on random processes or those that are more oriented towards applications.
Introduction to Stochastic Processes - Paul G. Hoel 1986-12-01
An excellent introduction for computer scientists and electrical and electronics engineers who would like to have a good, basic understanding of stochastic processes! This clearly written book responds to the increasing interest in the study of systems that vary in time in a random manner. It presents an introductory account of some of the important topics in the theory of the mathematical models of such systems. The selected topics are conceptually interesting and have fruitful application in various branches of science and technology.
Numerical Solution of Markov Chains - William J. Stewart 1991-05-23
Papers presented at a workshop held January 1990 (location unspecified) cover just about all aspects of solving Markov models numerically. There are papers on matrix generation techniques and generalized stochastic Petri nets; the computation of stationary distributions, including aggregation/disagg
Introduction to Probability Models - Sheldon M. Ross 2006-12-11
Introduction to Probability Models, Tenth Edition, provides an introduction to elementary probability theory and stochastic processes. There are two approaches to the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of probability by using the tools of measure theory. The first approach is employed in this text. The book begins by introducing basic concepts of probability theory, such as the random variable, conditional probability, and conditional expectation. This is followed by discussions of stochastic

processes, including Markov chains and Poison processes. The remaining chapters cover queuing, reliability theory, Brownian motion, and simulation. Many examples are worked out throughout the text, along with exercises to be solved by students. This book will be particularly useful to those interested in learning how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social sciences, and operations research. Ideally, this text would be used in a one-year course in probability models, or a one-semester course in introductory probability theory or a course in elementary stochastic processes. New to this Edition: 65% new chapter material including coverage of finite capacity queues, insurance risk models and Markov chains Contains compulsory material for new Exam 3 of the Society of Actuaries containing several sections in the new exams Updated data, and a list of commonly used notations and equations, a robust ancillary package, including a ISM, SSM, and test bank Includes SPSS PASW Modeler and SAS JMP software packages which are widely used in the field Hallmark features: Superior writing style Excellent exercises and examples covering the wide breadth of coverage of probability topics Real-world applications in engineering, science, business and economics

Markov Chains and Stochastic Stability - Sean Meyn 2009-04-02
New up-to-date edition of this influential classic on Markov chains in general state spaces. Proofs are rigorous and concise, the range of applications is broad and knowledgeable, and key ideas are accessible to practitioners with limited mathematical background. New commentary by Sean Meyn, including updated references, reflects developments since 1996.

An Introduction to Probabilistic Modeling - Pierre Bremaud 2012-12-06
Introduction to the basic concepts of probability theory: independence, expectation, convergence in law and almost-sure convergence. Short expositions of more advanced topics such as Markov Chains, Stochastic Processes, Bayesian Decision Theory and Information Theory.

Performance Modeling and Design of Computer Systems - Mor Harchol-Balter 2013-02-18
Written with computer scientists and engineers in mind, this book brings queueing theory decisively back to computer science.

Markov Processes and Applications - Etienne Pardoux 2008-11-20
"This well-written book provides a clear and accessible treatment of the theory of discrete and continuous-time Markov chains, with an emphasis towards applications. The mathematical treatment is precise and rigorous without superfluous details, and the results are immediately illustrated in illuminating examples. This book will be extremely useful to anybody teaching a course on Markov processes." Jean-François Le Gall, Professor at Université de Paris-Orsay, France. Markov processes is the class of stochastic processes whose past and future are conditionally independent, given their present state. They constitute important models in many applied fields. After an introduction to the Monte Carlo method, this book describes discrete time Markov chains, the Poisson process and continuous time Markov chains. It also presents numerous applications including Markov Chain Monte Carlo, Simulated Annealing, Hidden Markov Models, Annotation and Alignment of Genomic sequences, Control and Filtering, Phylogenetic tree reconstruction and Queuing networks. The last chapter is an introduction to stochastic calculus and mathematical finance. Features include: The Monte Carlo method, discrete time Markov chains, the Poisson process and continuous time jump Markov processes. An introduction to diffusion processes, mathematical finance and stochastic calculus. Applications of Markov processes to various fields, ranging from mathematical biology, to financial engineering and computer science. Numerous exercises and problems with solutions to most of them

Markov Processes for Stochastic Modeling - Oliver Ibe 2013-05-22
Markov processes are processes that have limited memory. In particular, their dependence on the past is only through the previous state. They are used to model the behavior of many systems including communications systems, transportation networks, image segmentation and analysis, biological systems and DNA sequence analysis, random atomic motion and diffusion in physics, social mobility, population studies, epidemiology, animal and insect migration, queueing systems, resource management, dams, financial engineering, actuarial science, and decision systems. Covering a wide range of areas of application of Markov processes, this second edition is revised to highlight the most important aspects as well as the most recent trends and applications of Markov processes. The author spent over 16 years in the industry before returning to academia, and he has applied many of the principles covered in this book in multiple research projects. Therefore, this is an applications-oriented book that also includes enough theory to provide a solid ground in the subject for the reader. Presents both the theory and applications of the different aspects of Markov processes Includes numerous solved examples as well as detailed diagrams that make it easier to understand the principle being presented Discusses different applications of hidden Markov models, such as DNA sequence analysis and speech analysis.

Probability, Markov Chains, Queues, and Simulation - William J. Stewart 2009-07-26
Probability, Markov Chains, Queues, and Simulation provides a modern and authoritative treatment of the mathematical processes that underlie performance modeling. The detailed explanations of mathematical derivations and numerous illustrative examples make this textbook readily accessible to graduate and advanced undergraduate students taking courses in which stochastic processes play a fundamental role. The textbook is relevant to a wide variety of fields, including computer science, engineering, operations research, statistics, and mathematics. The textbook looks at the fundamentals of probability theory, from the basic concepts of set-based probability, through probability distributions, to bounds, limit theorems, and the laws of large numbers. Discrete and continuous-time Markov chains are analyzed from a theoretical and computational point of view. Topics include the Chapman-Kolmogorov equations; irreducibility; the potential, fundamental, and reachability matrices; random walk problems; reversibility; renewal processes; and the numerical computation of stationary and transient distributions. The M/M/1 queue and its extensions to more general birth-death processes are analyzed in detail, as are queues with phase-type arrival and service processes. The M/G/1 and G/M/1 queues are solved using embedded Markov chains; the busy period, residual service time, and priority scheduling are treated. Open and closed queueing networks are analyzed. The final part of the book addresses the mathematical basis of simulation. Each chapter of the textbook concludes with an extensive set of exercises. An instructor's solution manual, in which all exercises are completely worked out, is also available (to professors only). Numerous examples illuminate the mathematical theories Carefully detailed explanations of mathematical derivations guarantee a valuable pedagogical approach Each chapter concludes with an extensive set of exercises

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Markov Chains and Dependability Theory - Gerardo Rubino 2014-06-12
Covers fundamental and applied results of Markov chain analysis for the evaluation of dependability metrics, for graduate students and researchers.

Queueing Networks and Markov Chains - Gunter Bolch 2006-05-05

Critically acclaimed text for computer performance analysis--now in its second edition The Second Edition of this now-classic text provides a current and thorough treatment of queueing systems, queueing networks, continuous and discrete-time Markov chains, and simulation. Thoroughly updated with new content, as well as new problems and worked examples, the text offers readers both the theory and practical guidance needed to conduct performance and reliability evaluations of computer, communication, and manufacturing systems. Starting with basic probability theory, the text sets the foundation for the more complicated topics of queueing networks and Markov chains, using applications and examples to illustrate key points. Designed to engage the reader and build practical performance analysis skills, the text features a wealth of problems that mirror actual industry challenges. New features of the Second Edition include: * Chapter examining simulation methods and applications * Performance analysis applications for wireless, Internet, J2EE, and Kanban systems * Latest material on non-Markovian and fluid stochastic Petri nets, as well as solution techniques for Markov regenerative processes * Updated discussions of new and popular performance analysis tools, including ns-2 and OPNET * New and current real-world examples, including DiffServ routers in the Internet and cellular mobile networks With the rapidly growing complexity of computer and communication systems, the need for this text, which expertly mixes theory and practice, is tremendous. Graduate and advanced undergraduate students in computer science will find the extensive use of examples and problems to be vital in mastering both the basics and the fine points of the field, while industry professionals will find the text essential for developing systems that comply with industry standards and regulations.

Queueing Theory 1 - Vladimir Anisimov 2021-03-05

The aim of this book is to reflect the current cutting-edge thinking and established practices in the investigation of queueing systems and networks. This first volume includes ten chapters written by experts well-known in their areas. The book studies the analysis of queues with interdependent arrival and service times, characteristics of fluid queues, modifications of retrial queueing systems and finite-source retrial queues with random breakdowns, repairs and customers' collisions. Some recent tendencies in the asymptotic analysis include the average and diffusion approximation of Markov queueing systems and networks, the diffusion and Gaussian limits of multi-channel queueing networks with rather general input flow, and the analysis of two-time-scale nonhomogenous Markov chains using the large deviations principle. The book also analyzes transient behavior of infinite-server queueing models with a mixed arrival process, the strong stability of queueing systems and networks, and applications of fast simulation methods for solving high-dimension combinatorial problems.

Markov Chains - Pierre Bremaud 2013-03-09

Primarily an introduction to the theory of stochastic processes at the undergraduate or beginning graduate level, the primary objective of this book is to initiate students in the art of stochastic modelling. However it is motivated by significant applications and progressively brings the student to the borders of contemporary research. Examples are from a wide range of domains, including operations research and electrical engineering. Researchers and students in these areas as well as in physics, biology and the social sciences will find this book of interest.

An Introduction to Queueing Systems - Sanjay K. Bose 2013-12-01

Queueing is an aspect of modern life that we encounter at every step in our daily activities. Whether it happens at the checkout counter in the supermarket or in accessing the Internet, the basic phenomenon of queueing arises whenever a shared facility needs to be accessed for service by a]arge number of jobs or customers. The study of queueing is important as it gravides both a theoretical background to the kind of service that we may expect from such a facility and the way in which the facility itself may be designed to provide some specified grade of service to its customers. Our study of queueing was basically motivated by its use in the study of communication systems and computer networks. The various computers, routers and switches in such a network may be modelled as individual queues. The whole system may itself be modelled as a queueing network providing the required service to the messages, packets or cells that need to be carried. Application of queueing theory provides the theoretical framework for the design and study of such networks. The purpose of this book is to support a course on queueing systems at the senior undergraduate or graduate Ievels. Such a course would then provide the theoretical background on which a subsequent course on the performance modeHing and analysis of computer networks may be based.

Markov Chains - Pierre Bremaud 2001-01-18

Primarily an introduction to the theory of stochastic processes at the undergraduate or beginning graduate level, the primary objective of this book is to initiate students in the art of stochastic modelling. However it is motivated by significant applications and progressively brings the student to the borders of contemporary research. Examples are from a wide range of domains, including operations research and electrical engineering. Researchers and students in these areas as well as in physics, biology and the social sciences will find this book of interest.

Markov Chains - Pierre Brémaud 2021-05-24

Primarily an introduction to the theory of stochastic processes at the undergraduate or beginning graduate level, the primary objective of this book is to initiate students in the art of stochastic modelling. However it is motivated by significant applications and progressively brings the student to the borders of contemporary research. Examples are from a wide range of domains, including operations research and electrical engineering. Researchers and students in these areas as well as in physics, biology and the social sciences will find this book of interest.

Introduction to Probability - Charles Miller Grinstead 2012-10-30

This text is designed for an introductory probability course at the university level for sophomores, juniors, and seniors in mathematics, physical and social sciences, engineering, and computer science. It presents a thorough treatment of ideas and techniques necessary for a firm understanding of the subject.

Introduction to the Numerical Solution of Markov Chains - William J. Stewart 2021-01-12

A cornerstone of applied probability, Markov chains can be used to help model how plants grow, chemicals react, and atoms diffuse--and applications are increasingly being found in such areas as engineering, computer science, economics, and education. To apply the techniques to real problems, however, it is necessary to understand how Markov chains can be solved numerically. In this book, the first to offer a systematic and detailed treatment of the numerical solution of Markov chains, William Stewart provides scientists on many levels with the power to put this theory to use in the actual world, where it has applications in areas as diverse as engineering, economics, and education. His efforts make for essential reading in a rapidly growing field. Here Stewart explores all aspects of numerically computing solutions of Markov chains, especially when the state is huge. He provides extensive background to both discrete-time and continuous-time Markov chains and examines many different numerical computing methods--direct, single-and multi-vector iterative, and projection methods. More specifically, he considers recursive methods often used when the structure of the Markov chain is upper Hessenberg, iterative aggregation/disaggregation methods that are particularly appropriate when it is NCD (nearly completely decomposable), and reduced schemes for cases in which the chain is periodic. There are chapters on methods for computing transient solutions, on stochastic automata networks, and, finally, on currently available software. Throughout Stewart draws on numerous examples and comparisons among the methods he so thoroughly explains.

Finite Markov Chains and Algorithmic Applications - Olle Häggström 2002-05-30

Based on a lecture course given at Chalmers University of Technology, this 2002 book is ideal for advanced undergraduate or beginning graduate students. The author first develops the necessary background in probability theory and Markov chains before applying it to study a range of randomized algorithms with important applications in optimization and other problems in computing. Amongst the algorithms covered are the Markov chain Monte Carlo method, simulated annealing, and the recent Propp-Wilson algorithm. This book will appeal not only to mathematicians, but also to students of statistics and computer science. The subject matter is introduced in a clear and concise fashion and the numerous exercises included will help students to deepen their understanding.

Fundamentals of Queueing Theory - John F. Shortle 2018-04-10

The definitive guide to queueing theory and its practical applications—features numerous real-world examples of scientific, engineering, and business applications Thoroughly updated and expanded to reflect the latest developments in the field, Fundamentals of Queueing Theory, Fifth Edition presents the statistical principles and processes involved in the analysis of the probabilistic nature of queues. Rather than focus narrowly on a particular application area, the authors illustrate the theory in practice across a range of fields, from computer science and various engineering disciplines to business and operations research. Critically, the text also provides a numerical approach to understanding and making estimations with queueing theory and provides comprehensive coverage of both simple and advanced queueing models. As with all preceding editions, this latest update of the classic text features a unique blend of the theoretical and timely real-world applications. The introductory section has been reorganized with expanded coverage of qualitative/non-mathematical approaches to queueing theory, including a high-level description of queues in everyday life. New sections on non-stationary fluid queues, fairness in queueing, and Little's Law have been added, as has expanded coverage of stochastic processes, including the Poisson process and Markov chains. • Each chapter provides a self-contained presentation of key concepts and formulas, to allow readers to focus independently on topics relevant to their interests • A summary table at the end of the book outlines the queues that have been discussed and the types of results that have been obtained for each queue • Examples from a range of disciplines highlight practical issues often encountered when applying the theory to real-world problems • A companion website features QtsPlus, an Excel-based software platform that provides computer-based solutions for most queueing models presented in the book. Featuring chapter-end exercises and problems—all of which have been classroom-tested and refined by the authors in advanced undergraduate and graduate-level courses—Fundamentals of Queueing Theory, Fifth Edition is an ideal textbook for courses in applied mathematics, queueing theory, probability and statistics, and stochastic processes. This book is also a valuable reference for practitioners in applied mathematics, operations research, engineering, and industrial engineering.

Essentials of Stochastic Processes - Richard Durrett 2016-11-07
Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader's understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance.

Queueing Modelling Fundamentals - Professor Chee-Hock Ng 2008-04-30
Queueing analysis is a vital tool used in the evaluation of system performance. Applications of queueing analysis cover a wide spectrum from bank automated teller machines to transportation and communications data networks. Fully revised, this second edition of a popular book contains the significant addition of a new chapter on Flow & Congestion Control and a section on Network Calculus among other new sections that have been added to remaining chapters. An introductory text, Queueing Modelling Fundamentals focuses on queueing modelling techniques and applications of data networks, examining the underlying principles of isolated queueing systems. This book introduces the complex queueing theory in simple language/proofs to enable the reader to quickly pick up an overview to queueing theory without utilizing the diverse necessary mathematical tools. It incorporates a rich set of worked examples on its applications to communication networks. Features include: Fully revised and updated edition with significant new chapter on Flow and Congestion Control as-well-as a new section on Network Calculus A comprehensive text which highlights both the theoretical models and their applications through a rich set of worked examples, examples of applications to data networks and performance curves Provides an insight into the underlying queuing principles and features step-by-step derivation of queueing results Written by experienced Professors in the field Queueing Modelling Fundamentals is an introductory text for undergraduate or entry-level post-graduate students who are taking courses on network performance analysis as well as those practicing network administrators who want to understand the essentials of network operations. The detailed step-by-step derivation of queueing results also makes it an excellent text for professional engineers.

Understanding Markov Chains - Nicolas Privault 2018-08-03
This book provides an undergraduate-level introduction to discrete and continuous-time Markov chains and their applications, with a particular focus on the first step analysis technique and its applications to average hitting times and ruin probabilities. It also discusses classical topics such as recurrence and transience, stationary and limiting distributions, as well as branching processes. It first examines in detail two important examples (gambling processes and random walks) before presenting the general theory itself in the subsequent chapters. It also provides an introduction to discrete-time martingales and their relation to ruin probabilities and mean exit times, together with a chapter on spatial Poisson processes. The concepts presented are illustrated by examples, 138 exercises and 9 problems with their solutions.

Markov Chains and Dependability Theory - Gerardo Rubino 2014-06-12
Dependability metrics are omnipresent in every engineering field, from simple ones through to more complex measures combining performance and dependability aspects of systems. This book presents the mathematical basis of the analysis of these metrics in the most used framework, Markov models, describing both basic results and specialised techniques. The authors first present both discrete and continuous time Markov chains before focusing on dependability measures, which necessitate the study of Markov chains on a subset of states representing different user satisfaction levels for the modelled system. Topics covered include Markovian state lumping, analysis of sojourns on subset of states of Markov chains, analysis of most dependability metrics, fundamentals of performability analysis, and bounding and simulation techniques designed to evaluate dependability measures. The book is of interest to graduate students and researchers in all areas of engineering where the concepts of lifetime, repair duration, availability, reliability and risk are important.

Introduction to Probability Models - Sheldon M. Ross 2007
Rosss classic bestseller has been used extensively by professionals and as the primary text for a first undergraduate course in applied probability. With the addition of several new sections relating to actuaries, this text is highly recommended by the Society of Actuaries.

Probability Theory and Stochastic Processes - Pierre Brémaud 2020-04-07
The ultimate objective of this book is to present a panoramic view of the main stochastic processes which have an impact on applications, with complete proofs and exercises. Random processes play a central role in the applied sciences, including operations research, insurance, finance, biology, physics, computer and communications networks, and signal processing. In order to help the reader to reach a level of technical autonomy sufficient to understand the presented models, this book includes a reasonable dose of probability theory. On the other hand, the study of stochastic processes gives an opportunity to apply the main theoretical results of probability theory beyond classroom examples and in a non-trivial manner that makes this discipline look more attractive to the applications-oriented student. One can distinguish three parts of this book. The first four chapters are about probability theory, Chapters 5 to 8 concern random sequences, or discrete-time stochastic processes, and the rest of the book focuses on stochastic processes and point processes. There is sufficient modularity for the instructor or the self-teaching reader to design a course or a study program adapted to her/his specific needs. This book is in a large measure self-contained.

Markov Chains - Bruno Sericola 2013-08-05
Markov chains are a fundamental class of stochastic processes.They are widely used to solve problems in a large number of domainssuch as operational research, computer science, communicationnetworks and manufacturing systems. The success of Markov chains ismainly due to their simplicity of use, the large number ofavailable theoretical results and the quality of algorithmsdeveloped for the numerical evaluation of many metrics ofinterest. The author presents the theory of both discrete-time andcontinuous-time homogeneous Markov chains. He carefully examinesthe explosion phenomenon, the Kolmogorov equations, the convergenceto equilibrium and the passage time distributions to a state and toa subset of states. These results are applied to birth-and-deathprocesses. He then proposes a detailed study of the uniformizationtechnique by means of Banach algebra. This technique is used forthe transient analysis of several queuing systems. Contents 1. Discrete-Time Markov Chains 2. Continuous-Time Markov Chains 3. Birth-and-Death Processes 4. Uniformization 5. Queues About the Authors Bruno Sericola is a Senior Research Scientist at Inria Rennes–

Bretagne Atlantique in France. His main research activityis in performance evaluation of computer and communication systems,dependability analysis of fault-tolerant systems and stochasticmodels.

Analysis of Queues - Natarajan Gautam 2012-04-26

Written with students and professors in mind, Analysis of Queues: Methods and Applications combines coverage of classical queueing theory with recent advances in studying stochastic networks. Exploring a broad range of applications, the book contains plenty of solved problems, exercises, case studies, paradoxes, and numerical examples. In addition to the standard single-station and single class discrete queues, the book discusses models for multi-class queues and queueing networks as well as methods based on fluid scaling, stochastic fluid flows, continuous parameter Markov processes, and quasi-birth-and-death processes, to name a few. It describes a variety of applications including computer-communication networks, information systems, production operations, transportation, and service systems such as healthcare, call centers and restaurants.

General Irreducible Markov Chains and Non-Negative Operators - Esa Nummelin 2004-06-03

Presents the theory of general irreducible Markov chains and its connection to the Perron-Frobenius theory of nonnegative operators.

Markov Processes and Controlled Markov Chains - Zhenting Hou 2013-12-01

The general theory of stochastic processes and the more specialized theory of Markov processes evolved enormously in the second half of the last century. In parallel, the theory of controlled Markov chains (or Markov decision processes) was being pioneered by control engineers and operations researchers. Researchers in Markov processes and controlled Markov chains have been, for a long time, aware of the synergies between these two subject areas. However, this may be the first volume dedicated to highlighting these synergies and, almost certainly, it is the first volume that emphasizes the contributions of the vibrant and growing Chinese school of probability. The chapters that appear in this book reflect both the maturity and the vitality of modern day Markov processes and controlled Markov chains. They also will provide an opportunity to trace the connections that have emerged between the work done by members of the Chinese school of probability and the work done by the European, US, Central and South American and Asian scholars.

Markov Chain Monte Carlo - Dani Gamerman 2006-05-10

While there have been few theoretical contributions on the Markov Chain Monte Carlo (MCMC) methods in the past decade, current understanding and application of MCMC to the solution of inference problems has increased by leaps and bounds. Incorporating changes in theory and highlighting new applications, Markov Chain Monte Carlo: Stochastic Simulation for Bayesian Inference, Second Edition presents a concise, accessible, and comprehensive introduction to the methods of this valuable simulation technique. The second edition includes access to an internet site that provides the code, written in R and WinBUGS, used in many of the previously existing and new examples and exercises. More importantly, the self-explanatory nature of the codes will enable modification of the inputs to the codes and variation on many directions will be available for further exploration. Major changes from the previous edition: · More examples with discussion of computational details in chapters on Gibbs sampling and Metropolis-Hastings algorithms · Recent developments in MCMC, including reversible jump, slice sampling, bridge sampling, path sampling, multiple-try, and delayed rejection · Discussion of computation using both R and WinBUGS · Additional exercises and selected solutions within the text, with all data sets and software available for download from the Web · Sections on spatial models and model adequacy The self-contained text units make MCMC accessible to scientists in other disciplines as well as statisticians. The book will appeal to everyone working with MCMC techniques, especially research and graduate statisticians and biostatisticians, and scientists handling data and formulating models. The book has been substantially reinforced as a first reading of material on MCMC and, consequently, as a textbook for modern Bayesian computation and Bayesian inference courses.

Markov Chain Aggregation for Agent-Based Models - Sven Banisch 2015-12-21

This self-contained text develops a Markov chain approach that makes the rigorous analysis of a class of microscopic models that specify the dynamics of complex systems at the individual level possible. It presents a general framework of aggregation in agent-based and related computational models, one which makes use of lumpability and information theory in order to link the micro and macro levels of observation. The starting point is a microscopic Markov chain description of the dynamical process in complete correspondence with the dynamical behavior of the agent-based model (ABM), which is obtained by considering the set of all possible agent configurations as the state space of a huge Markov chain. An explicit formal representation of a resulting “micro-chain” including microscopic transition rates is derived for a class of models by using the random mapping representation of a Markov process. The type of probability distribution used to implement the stochastic part of the model, which defines the updating rule and governs the dynamics at a Markovian level, plays a crucial part in the analysis of “voter-like” models used in population genetics, evolutionary game theory and social dynamics. The book demonstrates that the problem of aggregation in ABMs - and the lumpability conditions in particular - can be embedded into a more general framework that employs information theory in order to identify different levels and relevant scales in complex dynamical systems

Stochastic Processes - Peter Watts Jones 2009-10-09

Based on a highly popular, well-established course taught by the authors, Stochastic Processes: An Introduction, Second Edition discusses the modeling and analysis of random experiments using the theory of probability. It focuses on the way in which the results or outcomes of experiments vary and evolve over time. The text begins with a review of relevant fundamental probability. It then covers several basic gambling problems, random walks, and Markov chains. The authors go on to develop random processes continuous in time, including Poisson, birth and death processes, and general population models. While focusing on queues, they present an extended discussion on the analysis of associated stationary processes. The book also explores reliability and other random processes, such as branching processes, martingales, and a simple epidemic. The appendix contains key mathematical results for reference. Ideal for a one-semester course on stochastic processes, this concise, updated textbook makes the material accessible to students by avoiding specialized applications and instead highlighting simple applications and examples. The associated website contains Mathematica® and R programs that offer flexibility in creating graphs and performing computations.

Stochastic Modeling - Barry L. Nelson 2012-10-11

Coherent introduction to techniques also offers a guide to the mathematical, numerical, and simulation tools of systems analysis. Includes formulation of models, analysis, and interpretation of results. 1995 edition.

