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OF MATHEMATICS

STOCHASTIC
MODELLING
AND APPLIED
PROBABILITY

47

Harold J. Kushner

Heavy Traffic Analysis of Controlled Queueing and Communication Networks



Springer

Heavy Traffic Analysis Of Controlled And Uncontrolled Queueing And Communications Network

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Heavy Traffic Analysis Of Controlled And Uncontrolled Queueing And Communications Network:

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 approximating models have the basic structure of the original problem but are significantly simpler Much of inessential detail is eliminated or averaged 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 research 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 handle 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

Heavy Traffic Analysis of Controlled Queueing and Communication Networks Harold Kushner, 2001-06-08 One of the first books in the timely and important area of heavy traffic analysis of controlled and uncontrolled stochastic networks by one of the leading authors in the field The general theory is developed with possibly state dependent parameters and specialized to many different cases of practical interest

Modeling Uncertainty Moshe Dror, Pierre L'Ecuyer, Ferenc Szidarovszky, 2019-11-05 Modeling Uncertainty An Examination of Stochastic Theory Methods and Applications is a volume undertaken by the friends and colleagues of Sid Yakowitz in his honor Fifty internationally known scholars have collectively contributed 30 papers on modeling uncertainty to this volume Each of these papers was carefully reviewed and in the majority of cases the original submission was revised before being accepted for publication in the book The papers cover a great variety of topics in probability statistics economics stochastic optimization control theory regression analysis simulation stochastic programming Markov decision process application in the HIV context and others There are papers with a theoretical emphasis and others that focus on applications A number of papers survey the work in a particular area and in a few papers the authors present their personal view of a topic It is a book with a considerable number of expository articles which are accessible to a nonexpert a graduate student in mathematics statistics engineering and economics departments or just anyone with some mathematical background who is interested in a preliminary exposition of a particular topic Many of the papers present the state of the art of a specific area or represent original contributions which advance the present state of knowledge In sum it is a book of considerable interest to a broad range of academic researchers and students of stochastic systems

Numerical Methods for Stochastic Control Problems in Continuous Time Harold Kushner, Paul G.

Dupuis,2013-11-27 Changes in the second edition The second edition differs from the first in that there is a full development of problems where the variance of the diffusion term and the jump distribution can be controlled Also a great deal of new material concerning deterministic problems has been added including very efficient algorithms for a class of problems of wide current interest This book is concerned with numerical methods for stochastic control and optimal stochastic control problems The random process models of the controlled or uncontrolled stochastic systems are either diffusions or jump diffusions Stochastic control is a very active area of research and new problem formulations and sometimes surprising applications appear regularly We have chosen forms of the models which cover the great bulk of the formulations of the continuous time stochastic control problems which have appeared to date The standard formats are covered but much emphasis is given to the newer and less well known formulations The controlled process might be either stopped or absorbed on leaving a constraint set or upon first hitting a target set or it might be reflected or projected from the boundary of a constraining set In some of the more recent applications of the reflecting boundary problem for example the so called heavy traffic approximation problems the directions of reflection are actually discontinuous In general the control might be representable as a bounded function or it might be of the so called impulsive or singular control types Stochastic-Process

Limits Ward Whitt,2006-04-11 Stochastic Process Limits are useful and interesting because they generate simple approximations for complicated stochastic processes and also help explain the statistical regularity associated with a macroscopic view of uncertainty This book emphasizes the continuous mapping approach to obtain new stochastic process limits from previously established stochastic process limits The continuous mapping approach is applied to obtain heavy traffic stochastic process limits for queueing models including the case in which there are unmatched jumps in the limit process These heavy traffic limits generate simple approximations for complicated queueing processes and they reveal the impact of variability upon queueing performance The book will be of interest to researchers and graduate students working in the areas of probability stochastic processes and operations research In addition this book won the 2003 Lanchester Prize for the best contribution to Operation Research and Management in English see [http://www.informs.org/Prizes](http://www.informs.org/Prizes/LanchesterPrize.html)

[LanchesterPrize.html](http://www.informs.org/Prizes/LanchesterPrize.html) *Applied and Computational Control, Signals, and Circuits* Biswa Nath Datta,2012-12-06 Applied and Computational Control Signals and Circuits Recent Developments is an interdisciplinary book blending mathematics computational mathematics scientific computing and software engineering with control and systems theory signal processing and circuit simulations The material consists of seven state of the art review chapters each written by a leading expert in that field Each of the technical chapters deals exclusively with some of the recent developments involving applications and computations of control signals and circuits Also included is a Chapter focusing on the newly developed Fortran based software library called SLICOT for control systems design and analysis This collection will be an excellent reference work for research scientists practicing engineers and graduate level students of control and systems circuit design power systems and

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