

Probability and Its Applications

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Continuous-Time Markov Jump Linear Systems

Continuous Time Markov Jump Linear Systems Probability And Its Applications

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Continuous Time Markov Jump Linear Systems Probability And Its Applications:

Continuous-Time Markov Jump Linear Systems Oswaldo Luiz do Valle Costa, Marcelo D. Fragoso, Marcos G. Todorov, 2012-12-18 It has been widely recognized nowadays the importance of introducing mathematical models that take into account possible sudden changes in the dynamical behavior of a high integrity systems or a safety critical system Such systems can be found in aircraft control nuclear power stations robotic manipulator systems integrated communication networks and large scale flexible structures for space stations and are inherently vulnerable to abrupt changes in their structures caused by component or interconnection failures In this regard a particularly interesting class of models is the so called Markov jump linear systems MJLS which have been used in numerous applications including robotics economics and wireless communication Combining probability and operator theory the present volume provides a unified and rigorous treatment of recent results in control theory of continuous time MJLS This unique approach is of great interest to experts working in the field of linear systems with Markovian jump parameters or in stochastic control The volume focuses on one of the few cases of stochastic control problems with an actual explicit solution and offers material well suited to coursework introducing students to an interesting and active research area The book is addressed to researchers working in control and signal processing engineering Prerequisites include a solid background in classical linear control theory basic familiarity with continuous time Markov chains and probability theory and some elementary knowledge of operator theory

Discrete-Time Markov Jump Linear Systems O.L.V. Costa, M.D. Fragoso, R.P. Marques, 2006-03-30 Safety critical and high integrity systems such as industrial plants and economic systems can be subject to abrupt changes for instance due to component or interconnection failure and sudden environment changes etc Combining probability and operator theory Discrete Time Markov Jump Linear Systems provides a unified and rigorous treatment of recent results for the control theory of discrete jump linear systems which are used in these areas of application The book is designed for experts in linear systems with Markov jump parameters but is also of interest for specialists in stochastic control since it presents stochastic control problems for which an explicit solution is possible making the book suitable for course use From the reviews This text is very well written it may prove valuable to those who work in the area are at home with its mathematics and are interested in stability of linear systems optimal control and filtering Journal of the American Statistical Association December 2005

Discrete-Time Markov Jump Linear Systems O.L.V. Costa, M.D. Fragoso, R.P. Marques, 2005-02-02 This will be the most up to date book in the area the closest competition was published in 1990 This book takes a new slant and is in discrete rather than continuous time *Advances in the Control of Markov Jump Linear Systems with No Mode Observation* Alessandro N. Vargas, Eduardo F. Costa, João B. R. do Val, 2016-05-27 This brief broadens readers understanding of stochastic control by highlighting recent advances in the design of optimal control for Markov jump linear systems MJLS It also presents an algorithm that attempts to solve this open stochastic control problem and provides a real time application for controlling the

speed of direct current motors illustrating the practical usefulness of MJLS. Particularly it offers novel insights into the control of systems when the controller does not have access to the Markovian mode.

Continuous-Time Markov Chains and Applications G. George Yin, Qing Zhang, 2012-11-14 This book gives a systematic treatment of singularly perturbed systems that naturally arise in control and optimization queueing networks manufacturing systems and financial engineering. It presents results on asymptotic expansions of solutions of Komogorov forward and backward equations properties of functional occupation measures exponential upper bounds and functional limit results for Markov chains with weak and strong interactions. To bridge the gap between theory and applications a large portion of the book is devoted to 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.

Control and Filtering for Semi-Markovian Jump Systems Fanbiao Li, Peng Shi, Ligang Wu, 2016-11-04 This book presents up to date research developments and novel methodologies on semi Markovian jump systems S MJS. It presents solutions to a series of problems with new approaches for the control and filtering of S MJS including stability analysis sliding mode control dynamic output feedback control robust filter design and fault detection. A set of newly developed techniques such as piecewise analysis method positively invariant set approach event triggered method and cone complementary linearization approaches are presented. Control and Filtering for Semi Markovian Jump Systems is a comprehensive reference for researcher and practitioners working in control engineering system sciences and applied mathematics and is also a useful source of information for senior undergraduates and graduates in these areas. The readers will benefit from some new concepts new models and new methodologies with practical significance in control engineering and signal processing.

Uncertainty in Complex Networked Systems Tamer Başar, 2018-12-14 The chapters in this volume and the volume itself celebrate the life and research of Roberto Tempo a leader in the study of complex networked systems their analysis and control under uncertainty and robust designs. Contributors include authorities on uncertainty in systems robustness networked and network systems social networks distributed and randomized algorithms and multi agent systems all fields that Roberto Tempo made vital contributions to. Additionally at least one author of each chapter was a research collaborator of Roberto Tempo. This volume is structured in three parts. The first covers robustness and includes topics like time invariant uncertainties robust static output feedback design and the uncertainty quartet. The second part is focused on randomization and probabilistic methods which covers topics such as compressive sensing and

stochastic optimization Finally the third part deals with distributed systems and algorithms and explores matters involving mathematical sociology fault diagnoses and PageRank computation Each chapter presents exposition provides new results and identifies fruitful future directions in research This book will serve as a valuable reference volume to researchers interested in uncertainty complexity robustness optimization algorithms and networked systems

Non-cooperative Stochastic Differential Game Theory of Generalized Markov Jump Linear Systems Cheng-ke Zhang,Huai-nian Zhu,Hai-ying Zhou,Ning Bin,2016-09-02 This book systematically studies the stochastic non cooperative differential game theory of generalized linear Markov jump systems and its application in the field of finance and insurance The book is an in depth research book of the continuous time and discrete time linear quadratic stochastic differential game in order to establish a relatively complete framework of dynamic non cooperative differential game theory It uses the method of dynamic programming principle and Riccati equation and derives it into all kinds of existence conditions and calculating method of the equilibrium strategies of dynamic non cooperative differential game Based on the game theory method this book studies the corresponding robust control problem especially the existence condition and design method of the optimal robust control strategy The book discusses the theoretical results and its applications in the risk control option pricing and the optimal investment problem in the field of finance and insurance enriching the achievements of differential game research This book can be used as a reference book for non cooperative differential game study for graduate students majored in economic management science and engineering of institutions of higher learning

Continuous-Time Markov Decision Processes Xianping Guo,Onésimo Hernández-Lerma,2009-09-18 Continuous time Markov decision processes MDPs also known as controlled Markov chains are used for modeling decision making problems that arise in operations research for instance inventory manufacturing and queueing systems computer science communications engineering control of populations such as fisheries and epidemics and management science among many other fields This volume provides a unified systematic self contained presentation of recent developments on the theory and applications of continuous time MDPs The MDPs in this volume include most of the cases that arise in applications because they allow unbounded transition and reward cost rates Much of the material appears for the first time in book form

Stochastic Modeling and Optimization David D. Yao,Hanqin Zhang,Xun Yu Zhou,2012-12-06 The objective of this volume is to highlight through a collection of chapters some of the recent research works in applied probability specifically stochastic modeling and optimization The volume is organized loosely into four parts The first part is a collection of several basic methodologies singularly perturbed Markov chains Chapter 1 and related applications in stochastic optimal control Chapter 2 stochastic approximation emphasizing convergence properties Chapter 3 a performance potential based approach to Markov decision programming Chapter 4 and interior point techniques homogeneous self dual embedding and central path following applied to stochastic programming Chapter 5 The three chapters in the second part are concerned with queueing theory Chapters 6 and 7 both study

processing networks a general class of queueing networks focusing respectively on limit theorems in the form of strong approximation and the issue of stability via connections to related fluid models The subject of Chapter 8 is performance asymptotics via large deviations theory when the input process to a queueing system exhibits long range dependence modeled as fractional Brownian motion

Internet - Technical Developments and Applications 2 Adrian Kapczyński, Ewaryst Tkacz, Maciej Rostanski, 2012-02-14 The unusual direct progress of civilization in many fields concerning technical sciences is being observed in the period of last two decades Experiencing extraordinary dynamics of the development of technological processes particularly in ways of communicating makes us believe that the information society is coming into existence Having the information in today's world of changing attitudes and socio economic conditions can be perceived as one of the most important advantages The content of this book is divided into four parts Mathematical and technical fundamentals Information management systems and project management Information security and business continuity management Interdisciplinary problems This monograph has been prepared to contribute in a significant way to the success of implementing consequences of human imagination into social life The authors believe that this monograph will influence the further technology development regarding IT with constantly expanding spectrum of its applications

Control Synthesis for Semi-Markovian Switching Systems Wenhai Qi, Guangdeng Zong, 2023-03-07 The book focuses on control synthesis for semi Markovian switching systems By using multiple semi Markovian Lyapunov function approaches a basic theoretical framework is formed toward the issue of control synthesis for semi Markovian switching systems This is achieved by providing an in depth study on several major topics such as sliding mode control finite time control quantized control event triggered control synchronization and fuzzy control for semi Markovian switching systems The comprehensive and systematic treatment of semi Markovian switching systems is one of the major features of the book which is particularly suitable for readers who are interested to learn control theory and engineering By reading this book the reader can obtain the most advanced analysis and design techniques for stochastic switching systems

Non-monotonic Approach to Robust H₂ Control of Multi-model Systems Jiwei Wen, Alireza Nasiri, Sing KiongNguang, Dhafer J. Almkhles, 2019-06-07 Non monotonic Approach to Robust H₂ Control of Multi model Systems focuses on robust analysis and synthesis problems for multi model systems based on the non monotonic Lyapunov Functionals LFs approach that enlarges the stability region and improves control performance By fully considering the diversity of switching laws the multi step time difference the multi step prediction and the expansion of system dimension the non monotonic LF can be properly constructed The focus of this book is placed on the H₂ state feedback control H₂ filtering and H₂ output feedback control for multi model systems via a non monotonic LF approach The book's authors provide illustrative examples to show the feasibility and efficiency of the proposed methods along with practical examples that demonstrate the effectiveness and potential of theoretical results

A Jump Linear Framework for Estimation and Robust Communication with Markovian Source and Channel Dynamics Alyson

Kerry Fletcher,2005 Sliding Mode Control of Semi-Markovian Jump Systems Baoping Jiang,Hamid Reza Karimi,2021-08-23 This book presents analysis and design for a class of stochastic systems with semi Markovian jump parameters It explores systematic analysis of semi Markovian jump systems via sliding mode control strategy which makes up the shortages in the analysis and design of stochastic systems This text provides a novel estimation method to deal with the stochastic stability of semi Markovian jump systems along with design of novel integral sliding surface Finally Takagi Sugeno fuzzy model approach is brought to deal with system nonlinearities and fuzzy sliding mode control laws are provided to ensure the stabilization purpose Features Presents systematic work on sliding mode control SMC of semi Markovian jump systems Explores SMC methods such as fuzzy SMC adaptive SMC with the presence of generally uncertain transition rates Provides novel method in dealing with stochastic systems with unknown switching information Proposes more general theories for semi Markovian jump systems with generally uncertain transition rates Discusses practical examples to verify the effectiveness of SMC theory in semi Markovian jump systems This book aims at graduate and postgraduate students and for researchers in all engineering disciplines including mechanical engineering electrical engineering and applied mathematics control engineering signal processing process control control theory and robotics **Partially Observed Markov Decision**

Processes Vikram Krishnamurthy,2016-03-21 Covering formulation algorithms and structural results and linking theory to real world applications in controlled sensing including social learning adaptive radars and sequential detection this book focuses on the conceptual foundations of partially observed Markov decision processes POMDPs It emphasizes structural results in stochastic dynamic programming enabling graduate students and researchers in engineering operations research and economics to understand the underlying unifying themes without getting weighed down by mathematical technicalities Bringing together research from across the literature the book provides an introduction to nonlinear filtering followed by a systematic development of stochastic dynamic programming lattice programming and reinforcement learning for POMDPs Questions addressed in the book include when does a POMDP have a threshold optimal policy When are myopic policies optimal How do local and global decision makers interact in adaptive decision making in multi agent social learning where there is herding and data incest And how can sophisticated radars and sensors adapt their sensing in real time

Applications of Chaos and Nonlinear Dynamics in Science and Engineering - Vol. 2 Santo Banerjee,Lamberto Rondoni,Mala Mitra,2012-07-17 Chaos and nonlinear dynamics initially developed as a new emergent field with its foundation in physics and applied mathematics The highly generic interdisciplinary quality of the insights gained in the last few decades has spawned myriad applications in almost all branches of science and technology and even well beyond Wherever the quantitative modeling and analysis of complex nonlinear phenomena are required chaos theory and its methods can play a key role This second volume concentrates on reviewing further relevant contemporary applications of chaotic nonlinear systems as they apply to the various cutting edge branches of engineering This encompasses but is not limited to

topics such as the spread of epidemics electronic circuits chaos control in mechanical devices secure communication and digital watermarking Featuring contributions from active and leading research groups this collection is ideal both as a reference work and as a recipe book full of tried and tested successful engineering applications

Decentralized Systems with Design Constraints Magdi S. Mahmoud, 2011-02-24 Decentralized Control and Filtering provides a rigorous framework for examining the analysis stability and control of large scale systems addressing the difficulties that arise because dimensionality information structure constraints parametric uncertainty and time delays This monograph serves three purposes it reviews past methods and results from a contemporary perspective it examines presents trends and approaches and to provide future possibilities and it investigates robust reliable and or resilient decentralized design methods based on a framework of linear matrix inequalities As well as providing an overview of large scale systems theories from the past several decades the author presents key modern concepts and efficient computational methods Representative numerical examples end of chapter problems and typical system applications are included and theoretical developments and practical applications of large scale dynamical systems are discussed in depth

Analysis and Design for Positive Stochastic Jump Systems Wenhai Qi, Guangdeng Zong, 2022-09-19 The book focuses on analysis and design for positive stochastic jump systems By using multiple linear co positive Lyapunov function method and linear programming technique a basic theoretical framework is formed toward the issues of analysis and design for positive stochastic jump systems This is achieved by providing an in depth study on several major topics such as stability time delay finite time control observer design filter design and fault detection for positive stochastic jump systems The comprehensive and systematic treatment of positive systems is one of the major features of the book which is particularly suited for readers who are interested to learn non negative theory By reading this book the reader can obtain the most advanced analysis and design techniques for positive stochastic jump systems

Advances in Electronic Commerce, Web Application and Communication David Jin, Sally Lin, 2012-02-24 ECWAC2012 is an integrated conference devoted to Electronic Commerce Web Application and Communication In the this proceedings you can find the carefully reviewed scientific outcome of the second International Conference on Electronic Commerce Web Application and Communication ECWAC 2012 held at March 17 18 2012 in Wuhan China bringing together researchers from all around the world in the field

Unveiling the Energy of Verbal Artistry: An Emotional Sojourn through **Continuous Time Markov Jump Linear Systems Probability And Its Applications**

In a global inundated with monitors and the cacophony of quick interaction, the profound energy and emotional resonance of verbal artistry frequently disappear into obscurity, eclipsed by the constant barrage of sound and distractions. Yet, set within the lyrical pages of **Continuous Time Markov Jump Linear Systems Probability And Its Applications**, a fascinating function of literary elegance that impulses with organic thoughts, lies an unforgettable trip waiting to be embarked upon. Published by way of a virtuoso wordsmith, that magical opus guides visitors on a mental odyssey, lightly revealing the latent potential and profound impact embedded within the intricate web of language. Within the heart-wrenching expanse of the evocative examination, we shall embark upon an introspective exploration of the book's main subjects, dissect its interesting writing model, and immerse ourselves in the indelible impact it leaves upon the depths of readers' souls.

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