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STOCHASTIC MODELLING
AND APPLIED PROBABILITY

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Continuous-Time Markov Decision Processes

Theory and Applications



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Continuous Time Markov Decision Processes Theory And Applications Stochastic Modelling And Applied Probability

Gerald Reiner



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Continuous-Time Markov Decision Processes Xianping Guo, Onesimo Hernandez-Lerma, 2010-04-29 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

Continuous-Time Markov Decision Processes Alexey Piunovskiy, Yi Zhang, 2020-11-09 This book offers a systematic and rigorous treatment of continuous time Markov decision processes covering both theory and possible applications to queueing systems epidemiology finance and other fields Unlike most books on the subject much attention is paid to problems with functional constraints and the realizability of strategies Three major methods of investigations are presented based on dynamic programming linear programming and reduction to discrete time problems Although the main focus is on models with total discounted or undiscounted cost criteria models with average cost criteria and with impulsive controls are also discussed in depth The book is self contained A separate chapter is devoted to Markov pure jump processes and the appendices collect the requisite background on real analysis and applied probability All the statements in the main text are proved in detail Researchers and graduate students in applied probability operational research statistics and engineering will find this monograph interesting useful and valuable Stochastic Analysis, Filtering, and Stochastic Optimization George

Yin, Thaleia Zariphopoulou, 2022-04-22 This volume is a collection of research works to honor the late Professor Mark H A Davis whose pioneering work in the areas of Stochastic Processes Filtering and Stochastic Optimization spans more than five decades Invited authors include his dissertation advisor past collaborators colleagues mentees and graduate students of Professor Davis as well as scholars who have worked in the above areas Their contributions may expand upon topics in

piecewise deterministic processes pathwise stochastic calculus martingale methods in stochastic optimization filtering mean field games time inconsistency as well as impulse singular risk sensitive and robust stochastic control Markov Decision Processes in Practice Richard J. Boucherie, Nico M. van Dijk, 2017-03-10 This book presents classical Markov Decision Processes MDP for real life applications and optimization MDP allows users to develop and formally support approximate and simple decision rules and this book showcases state of the art applications in which MDP was key to the solution approach The book is divided into six parts Part 1 is devoted to the state of the art theoretical foundation of MDP including approximate methods such as policy improvement successive approximation and infinite state spaces as well as an instructive chapter on Approximate Dynamic Programming It then continues with five parts of specific and non exhaustive application areas Part 2 covers MDP healthcare applications which includes different screening procedures appointment scheduling ambulance scheduling and blood management Part 3 explores MDP modeling within transportation This ranges from public to private transportation from airports and traffic lights to car parking or charging your electric car Part 4 contains three chapters that illustrates the structure of approximate policies for production or manufacturing structures In Part 5 communications is highlighted as an important application area for MDP It includes Gittins indices down to earth call centers and wireless sensor networks Finally Part 6 is dedicated to financial modeling offering an instructive review to account for financial portfolios and derivatives under proportional transactional costs The MDP applications in this book illustrate a variety of both standard and non standard aspects of MDP modeling and its practical use This book should appeal to readers for practicing academic research and educational purposes with a background in among others operations research mathematics computer science and industrial engineering **Markov Processes, Semigroups, and Generators** Vassili N. Kolokoltsov, 2011 This work offers a highly useful well developed reference on Markov processes the universal model for random processes and evolutions The wide range of applications in exact sciences as well as in other areas like social studies require a volume that offers a refresher on fundamentals before conveying the Markov processes and examples for

Computing and Software Science Bernhard Steffen, Gerhard Woeginger, 2019-10-04 The papers of this volume focus on the foundational aspects of computer science the thematic origin and stronghold of LNCS under the title Computing and Software Science State of the Art and Perspectives They are organized in two parts The first part Computation and Complexity presents a collection of expository papers on fashionable themes in algorithmics optimization and complexity The second part Methods Languages and Tools for Future System Development aims at sketching the methodological evolution that helps guaranteeing that future systems meet their increasingly critical requirements Chapter 3 is available open access under a Creative Commons Attribution 4.0 International License via link [springer.com](https://www.springer.com) **Optimization, Control, and Applications of Stochastic Systems** Daniel Hernández-Hernández, J. Adolfo Minjárez-Sosa, 2012-08-15 This volume provides a general overview of discrete and continuous time Markov control processes and stochastic games along with a

look at the range of applications of stochastic control and some of its recent theoretical developments These topics include various aspects of dynamic programming approximation algorithms and infinite dimensional linear programming In all the work comprises 18 carefully selected papers written by experts in their respective fields Optimization Control and Applications of Stochastic Systems will be a valuable resource for all practitioners researchers and professionals in applied mathematics and operations research who work in the areas of stochastic control mathematical finance queueing theory and inventory systems It may also serve as a supplemental text for graduate courses in optimal control and dynamic games

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

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

Probabilistic

Theory of Mean Field Games with Applications I René Carmona, François Delarue, 2018-03-01 This two volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications The book is self contained in nature and includes original material and applications with explicit examples throughout including numerical solutions Volume I of the book is entirely devoted to the theory of mean field games without a common noise The first half of the volume provides a self contained introduction to mean field games starting from concrete illustrations of games with a finite number of players and ending with ready for use solvability results Readers are provided with the tools necessary for the solution of forward backward stochastic differential equations of the McKean Vlasov type at the core of the probabilistic approach The second half of this volume focuses on the main principles of analysis on the Wasserstein space It includes Lions approach to the Wasserstein differential calculus and the applications of its results to the analysis of stochastic mean field control problems Together both Volume I and Volume II will greatly benefit mathematical graduate students and researchers interested in mean field games The authors provide a detailed road map through the book allowing different access points for different readers and building up the level of technical detail The accessible approach and overview will allow interested researchers in the applied sciences to obtain a clear overview of the state of the art in mean field games

Bayesian Analysis of Stochastic Process Models David Insua, Fabrizio Ruggeri, Mike Wiper, 2012-05-07 Bayesian analysis of complex models based on stochastic processes has in recent years become a growing area This book provides a unified treatment of Bayesian analysis of models based on stochastic processes covering the main classes of stochastic processing including modeling computational inference forecasting decision making and important applied models Key features Explores Bayesian analysis of models based on stochastic processes providing a unified treatment Provides a thorough introduction for research students Computational tools to deal with complex problems are illustrated along with real life case studies Looks at inference prediction and decision making Researchers graduate and advanced undergraduate students interested in stochastic processes in fields such as statistics operations research OR engineering finance economics computer science and Bayesian analysis will benefit from reading this book With numerous applications included practitioners of OR stochastic modelling and applied statistics will also find this book useful

Naval Research Logistics Quarterly, 1981 **Rapid Modelling and Quick Response** Gerald Reiner, 2010-09-16 Rapid Modelling and Quick Response presents new research developments in the fields of rapid modelling and quick response linked with performance improvements based on lead time reduction etc as well as financial performance measures The papers and teaching cases in this book were presented at the second Rapid Modelling Conference Quick Response Intersection of Theory and Practice The main focus of this collection is the transfer of knowledge from theory to practice providing the theoretical foundations for successful performance improvement This conference volume challenges the traditional notions of rapid modelling and offers valuable contributions to the scientific communities of operations management production management supply chain

management industrial engineering and operations research Rapid Modelling and Quick Response will give the interested reader researcher as well as practitioner a good overview of new developments in this field

International Encyclopedia of Statistical Science Miodrag Lovric, 2025-06-19 The International Encyclopedia of Statistical Science stands as a monumental effort to enrich statistics education globally particularly in regions facing educational challenges By amalgamating the expertise of over 700 authors from 110 countries including Nobel Laureates and presidents of statistical societies it offers an unparalleled resource for readers worldwide This encyclopedia is not just a collection of entries it is a concerted effort to revive statistics as a vibrant critical field of study and application Providing a comprehensive and accessible account of statistical terms methods and applications it enables readers to gain a quick insight into the subject regardless of their background This work serves to refresh and expand the knowledge of researchers managers and practitioners highlighting the relevance and applicability of statistics across various fields from economics and business to healthcare and public policy Furthermore it aims to inspire students by demonstrating the significance of statistics in solving real world problems thus encouraging a new generation to explore and contribute to the field

Model Checking Software Alastair Donaldson, David Parker, 2012-07-18 This book constitutes the thoroughly refereed proceedings of the 19th International SPIN workshop on Model Checking Software SPIN 2012 held in Oxford UK in July 2012 The 11 revised full papers presented together with 5 tool papers and 4 invited talks were carefully reviewed and selected from 30 submissions The papers are grouped in topical sections on model checking techniques parallel model checking case studies model checking for concurrency and tool demonstrations

Discrete-Time Markov Chains George Yin, Qing Zhang, 2005 Focusing on discrete time scale Markov chains the contents of this book are an outgrowth of some of the authors recent research The motivation stems from existing and emerging applications in optimization and control of complex hybrid Markovian systems in manufacturing wireless communication and financial engineering Much effort in this book is devoted to designing system models arising from these applications analyzing them via analytic and probabilistic techniques and developing feasible computational algorithms so as to reduce the inherent complexity This book presents results including asymptotic expansions of probability vectors structural properties of occupation measures exponential bounds aggregation and decomposition and associated limit processes and interface of discrete time and continuous time systems One of the salient features is that it contains a diverse range of applications on filtering estimation control optimization and Markov decision processes and financial engineering This book will be an important reference for researchers in the areas of applied probability control theory operations research as well as for practitioners who use optimization techniques Part of the book can also be used in a graduate course of applied probability stochastic processes and applications

Multivariable Model - Building Patrick Royston, Willi Sauerbrei, 2008-09-15 Multivariable regression models are of fundamental importance in all areas of science in which empirical data must be analyzed This book proposes a systematic approach to building such models based on standard

principles of statistical modeling The main emphasis is on the fractional polynomial method for modeling the influence of continuous variables in a multivariable context a topic for which there is no standard approach Existing options range from very simple step functions to highly complex adaptive methods such as multivariate splines with many knots and penalisation This new approach developed in part by the authors over the last decade is a compromise which promotes interpretable comprehensible and transportable models Probabilistic Theory of Mean Field Games with Applications II René

Carmona,François Delarue,2018-03-08 This two volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications The book is self contained in nature and includes original material and applications with explicit examples throughout including numerical solutions Volume II tackles the analysis of mean field games in which the players are affected by a common source of noise The first part of the volume introduces and studies the concepts of weak and strong equilibria and establishes general solvability results The second part is devoted to the study of the master equation a partial differential equation satisfied by the value function of the game over the space of probability measures Existence of viscosity and classical solutions are proven and used to study asymptotics of games with finitely many players Together both Volume I and Volume II will greatly benefit mathematical graduate students and researchers interested in mean field games The authors provide a detailed road map through the book allowing different access points for different readers and building up the level of technical detail The accessible approach and overview will allow interested researchers in the applied sciences to obtain a clear overview of the state of the art in mean field games **Handbook Of**

Medical Statistics Ji-qian Fang,2017-07-28 This unique volume focuses on the tools of medical statistics It contains over 500 concepts or methods all of which are explained very clearly and in detail Each chapter focuses on a specific field and its applications There are about 20 items in each chapter with each item independent of one another and explained within one page plus references The structure of the book makes it extremely handy for solving targeted problems in this area As the goal of the book is to encourage students to learn more combinatorics every effort has been made to provide them with a not only useful but also enjoyable and engaging reading This handbook plays the role of tutor or advisor for teaching and further learning It can also be a useful source for MOOC style teaching

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