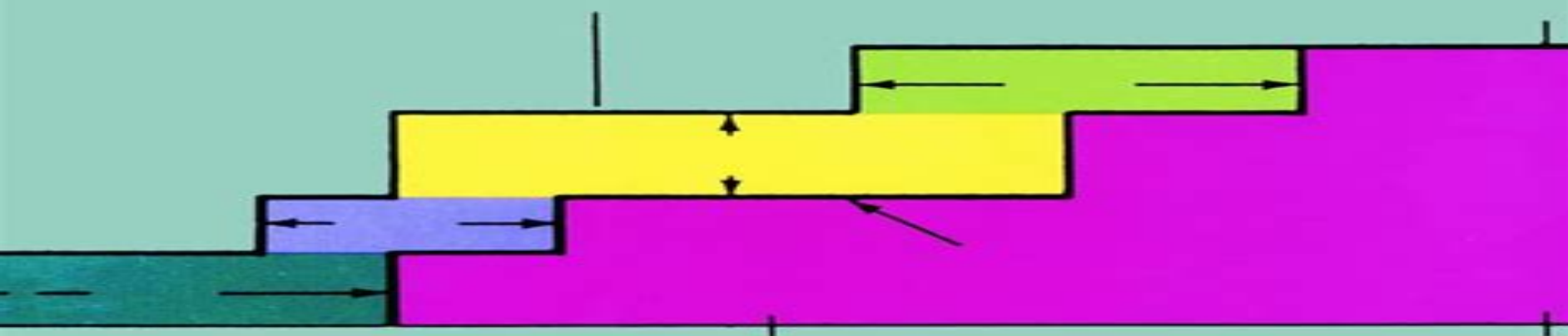


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and Applications Alexander Dudin, Anatoly Nazarov, Alexander Moiseev, 2018-08-27 This book constitutes the proceedings of the 17th International Conference on Information Technologies and Mathematical Modelling ITMM 2018 named after A F Terpugov and the 12th Workshop on Retrial Queues and Related Topics held in Tomsk Russia in September 2018 The 30 papers presented in this volume were carefully reviewed and selected from 84 submissions The conference covers various aspects of information technologies focusing on queueing theory stochastic processes Markov processes renewal theory network performance equation and network protocols

Introduction to Stochastic Models Marius Iosifescu, Nikolaos Limnios, Gheorghe Oprisan, 2013-03-04 This book provides a pedagogical examination of the way in which stochastic models are encountered in applied sciences and techniques such as physics engineering biology and genetics economics and social sciences It covers Markov and semi Markov models as well as their particular cases Poisson renewal processes branching processes Ehrenfest models genetic models optimal stopping reliability reservoir theory storage models and queueing systems Given this comprehensive treatment of the subject students and researchers in applied sciences as well as anyone looking for an introduction to stochastic models will find this title of invaluable use

Reliability Modeling, Analysis And Optimization Hoang Pham, 2006-06-26 As our modern information age society grows in complexity both in terms of embedded systems and applications the problems and challenges in reliability become ever more complex Bringing together many of the leading experts in the field this volume presents a broad picture of current research on system modeling and optimization in reliability and its applications The book comprises twenty three chapters organized into four parts Reliability Modeling Software Quality Engineering Software Reliability and Maintenance and Inspection Policies These sections cover a wide range of important topics including system reliability modeling optimization software reliability and quality maintenance theory and inspection reliability failure analysis sampling plans and schemes software development processes and improvement stochastic process modeling statistical distributions and analysis fault tolerant performance software measurements and cost effectiveness queueing theory and applications system availability reliability of repairable systems testing sampling inspection software capability maturity model accelerated life modeling statistical control and HALT testing

Handbook of Markov Decision Processes Eugene A. Feinberg, Adam Shwartz, 2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the respective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts of Section 1 2 Most chapters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science 1 1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studies sequential optimization of discrete time stochastic systems

The basic object is a discrete time stochastic system whose transition mechanism can be controlled over time. Each control policy defines the stochastic process and values of objective functions associated with this process. The goal is to select a good control policy. In real life decisions that humans and computers make on all levels usually have two types of impacts: i) they cost or save time, money or other resources or they bring revenues as well as ii) they have an impact on the future by influencing the dynamics. In many situations decisions with the largest immediate profit may not be good in view of future events. MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation.

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