Stochastic Dynamic Programming And The Control Of Queueing Systems

Mikhail Yu. Kitaev,Vladimir V. Rykov

Stochastic Dynamic Programming And The Control Of Queueing Systems:

Stochastic Dynamic Programming and the Control of Queueing Systems Linn I. Sennott,2009-09-25 A path breaking account of Markov decision processes theory and computation This book s clear presentation of theory numerous chapter end problems and development of a unified method for the computation of optimal policies in both discrete and continuous time make it an excellent course text for graduate students and advanced undergraduates Its comprehensive coverage of important recent advances in stochastic dynamic programming makes it a valuable working resource for operations research professionals management scientists engineers and others Stochastic Dynamic Programming and the Control of Queueing Systems presents the theory of optimization under the finite horizon infinite horizon discounted and average cost criteria It then shows how optimal rules of operation policies for each criterion may be numerically determined A great wealth of examples from the application area of the control of queueing systems is presented Nine numerical programs for the computation of optimal policies are fully explicated The Pascal source code for the programs is available for viewing and downloading on the Wiley Web site at www wiley com products subject mathematics The site contains a link to the author s own Web site and is also a place where readers may discuss developments on the programs or other aspects of the material The source files are also available via ftp at ftp ftp wiley com public sci_tech_med stochastic Stochastic Dynamic Programming and the Control of Queueing Systems features Path breaking advances in Markov decision process techniques brought together for the first time in book form A theorem proof format proofs may be omitted without loss of continuity Development of a unified method for the computation of optimal rules of system operation Numerous examples drawn mainly from the control of queueing systems Detailed discussions of nine numerical programs Helpful chapter end problems Appendices with complete treatment of background material   **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 re spective 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 ofSection 1 2 Most chap ters 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 studiessequential optimization ofdiscrete time stochastic systems The basic object is a discrete time stochas tic 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 ofimpacts i they cost orsavetime 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 offuture events MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation **Computational Intelligence, Cyber Security and Computational Models** G. Sai Sundara Krishnan,R. Anitha,R. S. Lekshmi,M. Senthil Kumar,Anthony Bonato,Manuel Graña,2013-11-26 This book contains cutting edge research material presented by researchers engineers developers and practitioners from academia and industry at the International Conference on Computational Intelligence Cyber Security and Computational Models ICC3 organized by PSG College of Technology Coimbatore India during December 19 21 2013 The materials in the book include theory and applications to provide design analysis and modeling of the key areas The book will be useful material for students researchers professionals as well academicians in understanding current research trends and findings and future scope of research in computational intelligence cyber security and computational models Simulation-based Algorithms for Markov Decision Processes Hyeong Soo Chang,Michael C. Fu,Jiaqiao Hu,Steven I. Marcus,2007-05-01 Often real world problems modeled by Markov decision processes MDPs are difficult to solve in practise because of the curse of dimensionality In others explicit specification of the MDP model parameters is not feasible but simulation samples are available For these settings various sampling and population based numerical algorithms for computing an optimal solution in terms of a policy and or value function have been developed recently Here this state of the art research is brought together in a way that makes it accessible to researchers of varying interests and backgrounds Many specific algorithms illustrative numerical examples and rigorous theoretical convergence results are provided The algorithms differ from the successful computational methods for solving MDPs based on neuro dynamic programming or reinforcement learning The algorithms can be combined with approximate dynamic programming methods that reduce the size of the state space and ameliorate the effects of dimensionality Information Technologies and Mathematical Modelling: Queueing Theory and Applications Alexander Dudin,Alexander Gortsev,Anatoly Nazarov,Rafael Yakupov,2016-08-27 This book constitutes the refereed proceedings of the 15th International Scientific Conference on Information Technologies and Mathematical Modeling named after A F Terpugov ITMM 2016 held in Katun Russia in September 2016 The 33 full papers presented together with 4 short papers were carefully reviewed and selected from 96 submissions They are devoted to new results in the queueing theory and its applications addressing specialists in probability theory random processes mathematical modeling as well as engineers dealing with logical and technical design and operational management of telecommunication and computer networks Distributed Computer and Communication Networks Vladimir Vishnevsky,Dmitry Kozyrev,Andrey Larionov,2014-03-18 This book constitutes the refereed proceedings of the 17th International Conference on Distributed Computer and Communication Networks DCCN 2013 held in Moscow Russia in October 2013 The 22 revised full papers presented were carefully reviewed and selected from numerous submissions The

papers cover the following subjects computer and communication networks architecture optimization control in computer and communication networks performance and QoS evaluation in wireless networks modeling and simulation of network protocols queueing theory wireless IEEE 802 11 IEEE 802 15 IEEE 802 16 and UMTS LTE net works RFID technology and its application in intellectual transportation networks protocols design MAC Routing for centimeter and millimeter wave mesh networks internet and web applications and services application integration in distributed information systems

Controlled Queueing Systems Mikhail Yu. Kitaev,Vladimir V. Rykov,1995-08-30 This is the first book completely devoted to controlled queueing systems The book gathers the newest results of the theory of Markov decision processes related to queueing models and demonstrates their applications to main types of control in queueing systems including control of arrivals control of service mechanism and control of service discipline Emphasis is placed on conditions providing further good structural properties of Markov optimal strategies such as monotonicity threshold or hysteretic character and priority Each chapter is followed by exercises most of which allow the reader to complete technical fragments of proofs The text assumes the reader is familiar with standard courses of analysis probability theory and queueing theory **Proceedings of the … Fall Technical Conference of the ASME Internal Combustion Engine Division** American Society of Mechanical Engineers. Internal Combustion Engine Division. Technical Conference,2007 Naval Research Logistics ,2007

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