STOCHASTIC MODELLING AND CONTROL

Contributed by: Josefa Linares-Perez, Serena Doria, David Opeyemi, Tiong Wee Lim, Ivan Ivanov, Nicholas Nechval, Stanislav Jurečka, Piergorgio Alotto, Gerardo Blanco, Xiaojun Yang, Daniele Menniti et al.

Stochastic Modelling And Control

G Psacharopoulos

Stochastic Modelling And Control:

   Stochastic Modelling and Control Mark Davis,2013-03-08 This book aims to provide a unified treatment of input output modelling and of control for discrete time dynamical systems subject to random disturbances The results presented are of wide applica bility in control engineering operations research econometric modelling and many other areas There are two distinct approaches to mathematical modelling of physical systems a direct analysis of the physical mechanisms that comprise the process or a black box approach based on analysis of input output data The second approach is adopted here although of course the properties ofthe models we study which within the limits of linearity are very general are also relevant to the behaviour of systems represented by such models however they are arrived at The type of system we are interested in is a discrete time or sampled data system where the relation between input and output is at least approximately linear and where additive random dis turbances are also present so that the behaviour of the system must be investigated by statistical methods After a preliminary chapter summarizing elements of probability and linear system theory we introduce in Chapter 2 some general linear stochastic models both in input output and state space form Chapter 3 concerns filtering theory estimation of the state of a dynamical system from noisy observations As well as being an important topic in its own right filtering theory provides the link via the so called innovations representation between input output models as identified by data analysis and state space models as required for much contemporary control theory   *Stochastic Modeling and Control* Ivan Ivanov,2012-11-28 Stochastic control plays an important role in many scientific and applied disciplines including communications engineering medicine finance and many others It is one of the effective methods being used to find optimal decision making strategies in applications The book provides a collection of outstanding investigations in various aspects of stochastic systems and their behavior The book provides a self contained treatment on practical aspects of stochastic modeling and calculus including applications drawn from engineering statistics and computer science Readers should be familiar with basic probability theory and have a working knowledge of stochastic calculus PhD students and researchers in stochastic control will find this book useful   *Stochastic Modelling and Control of Multivariate Physical Systems* M. A. Lauzon,1975   **Modeling, Analysis, Design, and Control of Stochastic Systems** V. G. Kulkarni,2014-01-13 This is an introductory level text on stochastic modeling It is suited for undergraduate or graduate students in actuarial science business management computer science engineering operations research public policy statistics and mathematics It employs a large number of examples to teach how to build stochastic models of physical systems analyze these models to predict their performance and use the analysis to design and control them The book provides a self contained review of the relevant topics in probability theory The rest of the book is devoted to important classes of stochastic models In discrete and continuous time Markov models it covers the transient and long term behavior cost models and first passage times Under generalized Markov models it covers renewal processes cumulative processes and semi Markov processes All the material is illustrated with many

examples There is a separate chapter on queueing models In the chapter on design the author shows how the techniques developed in the text can be used to optimize the performance of a system Finally in the last chapter linear programming is used to compute optimal control policies for stochastic systems The book emphasizes numerical answers to the problems A software package called MAXIM which runs on MATLAB is made available for downloading Vidyadhar G Kulkarni is Professor of Operations Research at the University of North Craolina at Chapel Hill He has authored a graduate level text Modeling and Analysis of Stochastic Systems and research articles on stochastic models of queues computer systems and telecommunication systems He holds a patent on traffic management in telecommunication networks and he has served as an editor and associate editor of Stochastic Models and Operations Research Letters *Applied Stochastic Models and Control for Finance and Insurance* Charles S. Tapiero,2012-12-06 Applied Stochastic Models and Control for Finance and Insurance presents at an introductory level some essential stochastic models applied in economics finance and insurance Markov chains random walks stochastic differential equations and other stochastic processes are used throughout the book and systematically applied to economic and financial applications In addition a dynamic programming framework is used to deal with some basic optimization problems The book begins by introducing problems of economics finance and insurance which involve time uncertainty and risk A number of cases are treated in detail spanning risk management volatility memory the time structure of preferences interest rates and yields etc The second and third chapters provide an introduction to stochastic models and their application Stochastic differential equations and stochastic calculus are presented in an intuitive manner and numerous applications and exercises are used to facilitate their understanding and their use in Chapter 3 A number of other processes which are increasingly used in finance and insurance are introduced in Chapter 4 In the fifth chapter ARCH and GARCH models are presented and their application to modeling volatility is emphasized An outline of decision making procedures is presented in Chapter 6 Furthermore we also introduce the essentials of stochastic dynamic programming and control and provide first steps for the student who seeks to apply these techniques Finally in Chapter 7 numerical techniques and approximations to stochastic processes are examined This book can be used in business economics financial engineering and decision sciences schools for second year Master s students as well as in a number of courses widely given in departments of statistics systems and decision sciences *Stochastic Modelling for Control and Interconnections of Biological Systems* Tihol Ivanov Donchev,2024 **Two-Scale Stochastic Systems** Yuri Kabanov,Sergei Pergamenshchikov,2013-04-17 Two scale systems described by singularly perturbed SDEs have been the subject of ample literature However this new monograph develops subjects that were rarely addressed and could be given the collective description Stochastic Tikhonov Levinson theory and its applications The book provides a mathematical apparatus designed to analyze the dynamic behaviour of a randomly perturbed system with fast and slow variables In contrast to the deterministic Tikhonov Levinson theory the basic model is described in a more realistic way by stochastic differential

equations This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations approximate filtering and stochastic approximation Two scale systems described by singularly perturbed SDEs have been the subject of ample literature However this new monograph develops subjects that were rarely addressed and could be given the collective description Stochastic Tikhonov Levinson theory and its applications The book provides a mathematical apparatus designed to analyze the dynamic behaviour of a randomly perturbed system with fast and slow variables In contrast to the deterministic Tikhonov Levinson theory the basic model is described in a more realistic way by stochastic differential equations This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations approximate filtering and stochastic approximation   *Stochastic Modeling and Control* Jacek Jakubowski,Mariusz Niewęgłowski,Miklos Rásonyi,Łukasz Stettner,Instytut Matematyczny (Polska Akademia Nauk),2020

Stochastic Models, Estimation, and Control Peter S. Maybeck,1982-08-25 This volume builds upon the foundations set in Volumes 1 and 2 Chapter 13 introduces the basic concepts of stochastic control and dynamic programming as the fundamental means of synthesizing optimal stochastic control laws   *Bounded Dynamic Stochastic Systems* Hong Wang,2000-02-25 Over the past decades although stochastic system control has been studied intensively within the field of control engineering all the modelling and control strategies developed so far have concentrated on the performance of one or two output properties of the system such as minimum variance control and mean value control The general assumption used in the formulation of modelling and control strategies is that the distribution of the random signals involved is Gaussian In this book a set of new approaches for the control of the output probability density function of stochastic dynamic systems those subjected to any bounded random inputs has been developed In this context the purpose of control system design becomes the selection of a control signal that makes the shape of the system outputs p d f as close as possible to a given distribution The book contains material on the subjects of Control of single input single output and multiple input multiple output stochastic systems Stable adaptive control of stochastic distributions Model reference adaptive control Control of nonlinear dynamic stochastic systems Condition monitoring of bounded stochastic distributions Control algorithm design Singular stochastic systems A new representation of dynamic stochastic systems is produced by using B spline functions to describe the output p d f Advances in Industrial Control aims to report and encourage the transfer of technology in control engineering The rapid development of control technology has an impact on all areas of the control discipline The series offers an opportunity for researchers to present an extended exposition of new work in all aspects of industrial control

Introduction to Modeling and Analysis of Stochastic Systems V. G. Kulkarni,2010-11-03 This is an introductory level text on stochastic modeling It is suited for undergraduate students in engineering operations research statistics mathematics actuarial science business management computer science and public policy It employs a large number of examples to teach

the students to use stochastic models of real life systems to predict their performance and use this analysis to design better systems The book is devoted to the study of important classes of stochastic processes discrete and continuous time Markov processes Poisson processes renewal and regenerative processes semi Markov processes queueing models and diffusion processes The book systematically studies the short term and the long term behavior cost reward models and first passage times All the material is illustrated with many examples and case studies The book provides a concise review of probability in the appendix The book emphasizes numerical answers to the problems A collection of MATLAB programs to accompany the this book can be downloaded from http www unc edu vkulkarn Maxim maxim zip A graphical user interface to access the above files can be downloaded from http www unc edu vkulkarn Maxim maximgui zip The second edition incorporates several changes First its title reflects the changes in content the chapters on design and control have been removed The book now contains several case studies that teach the design principles Two new chapters have been added The new chapter on Poisson processes gives more attention to this important class of stochastic processes than the first edition did The new chapter on Brownian motion reflects its increasing importance as an appropriate model for a variety of real life situations including finance *Model Predictive Control of Microgrids* Carlos Bordons,Félix Garcia-Torres,Miguel A. Ridao,2019-09-12 The book shows how the operation of renewable energy microgrids can be facilitated by the use of model predictive control MPC It gives readers a wide overview of control methods for microgrid operation at all levels ranging from quality of service to integration in the electricity market MPC based solutions are provided for the main control issues related to energy management and optimal operation of microgrids The authors present MPC techniques for case studies that include different renewable sources mainly photovoltaic and wind as well as hybrid storage using batteries hydrogen and supercapacitors Experimental results for a pilot scale microgrid are also presented as well as simulations of scheduling in the electricity market and integration of electric and hybrid vehicles into the microgrid in order to replicate the examples provided in the book and to develop and validate control algorithms on existing or projected microgrids Model Predictive Control of Microgrids will interest researchers and practitioners enabling them to keep abreast of a rapidly developing field The text will also help to guide graduate students through processes from the conception and initial design of a microgrid through its implementation to the optimization of microgrid management Advances in Industrial Control reports and encourages the transfer of technology in control engineering The rapid development of control technology has an impact on all areas of the control discipline The series offers an opportunity for researchers to present an extended exposition of new work in all aspects of industrial control **Manufacturing, Modelling, Management and Control 2004** George Chryssolouris,D Mourtzis,2006-02-03 **Stochastic Models: Estimation and Control: v. 2** Maybeck,1982-08-10 Stochastic Models Estimation and Control v 2 **Stochastic Models of Control and Economic Dynamics** Vadim Iosifovich Arkin,I. V. Evstigneev,1987 This book is devoted to a specific problem in the general theory of automatic control sequential control

under conditions of incomplete information The main results concern the case in which at each moment of continuous time only a finite number of controls are admissible and the results of control action are represented by realizations of random variables whose distributions at a given control correspond to one of several alternative hypotheses The analysis is conducted in a Bayesian framework **Stochastic Modeling of Material Properties and Quality Control** Marita Kersken-Bradley,R. Rackwitz,1991 *Stochastic Modelling and Control of Communication Networks* Piotr Wojciech Żuraniewski,2011 *An Introduction to Stochastic Modeling* Howard M. Taylor,Samuel Karlin,2014-05-10 An Introduction to Stochastic Modeling Revised Edition provides information pertinent to the standard concepts and methods of stochastic modeling This book presents the rich diversity of applications of stochastic processes in the sciences Organized into nine chapters this book begins with an overview of diverse types of stochastic models which predicts a set of possible outcomes weighed by their likelihoods or probabilities This text then provides exercises in the applications of simple stochastic analysis to appropriate problems Other chapters consider the study of general functions of independent identically distributed nonnegative random variables representing the successive intervals between renewals This book discusses as well the numerous examples of Markov branching processes that arise naturally in various scientific disciplines The final chapter deals with queueing models which aid the design process by predicting system performance This book is a valuable resource for students of engineering and management science Engineers will also find this book useful **Modeling, Control and Optimization of Complex Systems** Weibo Gong,Leyuan Shi,2012-12-06 Modeling Control And Optimization Of Complex Systems is a collection of contributions from leading international researchers in the fields of dynamic systems control theory and modeling These papers were presented at the Symposium on Modeling and Optimization of Complex Systems in honor of Larry Yu Chi Ho in June 2001 They include exciting research topics such as modeling of complex systems power control in ad hoc wireless networks adaptive control using multiple models constrained control linear quadratic control discrete events Markov decision processes and reinforcement learning optimal control for discrete event and hybrid systems optimal representation and visualization of multivariate data and functions in low dimensional spaces *Dynamics and Control of Chemical Reactors and Distillation Columns* C. McGreavy,2014-05-23 Presents the latest results of both academic and industrial research in the control modelling and dynamics of two of the most fundamental constituents of all chemical engineering plant Includes contributions on fixed bed gas phase and tubular reactors thermal cracking furnaces and distillation columns related to applications in all major areas of chemical engineering including petrochemicals and bulk chemical manufacture Contains 51 papers

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