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Examples and Applications

An Introduction to Queueing Theory

A Course in Queueing Theory

Markov Processes and Controlled Markov Chains

Queueing Theory in Action

Applied Probability and Queues

Markov Chains

Stochastic Networks

Probability, Markov Chains, Queues, and Simulation

Palm Probabilities and Stationary Queues

Proceedings of the 2nd International Workshop on the Numerical Solution of Markov Chains
Probability and Statistics with Reliability, Queuing, and Computer Science Applications
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Queues
An Introduction, Second Edition
Stochastic Processes
and Matrix-Analytic Methods
Numerical Solution of Markov Chains
Modeling and Performance Evaluation with Computer Science Applications
Statistical Inference Via Convex Optimization
From Markov Jump Processes to Spatial Queues
The Mathematical Basis of Performance Modeling

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Mathematical Basis of
Performance
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*An Introduction to
Queueing Theory*
Princeton University Press
Presents the theory of

general irreducible Markov chains and its connection to the Perron-Frobenius theory of nonnegative operators.

A Course in Queueing Theory Cambridge

University Press

Queueing theory (the mathematical theory of waiting lines in all its configurations) continues to be a standard major area of operations research on the stochastic side. Therefore, universities with an active program in operations research sometimes will have an entire course

devoted mainly or entirely to queueing theory, and the course is also taught in computer science, electrical engineering, mathematics, and industrial engineering programs. The basic course in queueing theory is often taught at first year graduate level, though can be taught at senior level undergraduate as well. This text evolved from the author's preferred syllabus for teaching the course, presenting the material in a more logical order than other texts and

so being more effective in teaching the basics of queueing theory. The first three chapters focus on the needed preliminaries, including exposition distributions, Poisson processes and generating functions, renewal theory, and Markov chains, Then, rather than switching to first-come first-served memoryless queues here as most texts do, Haviv discusses the M/G/1 model instead of the M/M/1, and then covers priority queues. Later chapters cover the G/M/1 model, thirteen examples

of continuous-time Markov processes, open networks of memoryless queues and closed networks, queueing regimes with insensitive parameters, and then concludes with two-dimensional queueing models which are quasi birth and death processes. Each chapter ends with exercises. *Markov Processes and Controlled Markov Chains* Springer Science & Business Media
The purpose of this book is to provide a sound introduction to the study

of real-world phenomena that possess random variation. It describes how to set up and analyse models of real-life phenomena that involve elements of chance. Motivation comes from everyday experiences of probability, such as that of a dice or cards, the idea of fairness in games of chance, and the random ways in which, say, birthdays are shared or particular events arise. Applications include branching processes, random walks, Markov chains, queues, renewal

theory, and Brownian motion. This textbook contains many worked examples and several chapters have been updated and expanded for the second edition. Some mathematical knowledge is assumed. The reader should have the ability to work with unions, intersections and complements of sets; a good facility with calculus, including integration, sequences and series; and appreciation of the logical development of an argument. Probability Models is designed to aid

students studying probability as part of an undergraduate course on mathematics or mathematics and statistics.

Queueing Theory in Action

John Wiley & Sons

This authoritative book draws on the latest research to explore the interplay of high-dimensional statistics with optimization. Through an accessible analysis of fundamental problems of hypothesis testing and signal recovery, Anatoli Juditsky and Arkadi Nemirovski show how

convex optimization theory can be used to devise and analyze near-optimal statistical inferences. *Statistical Inference via Convex Optimization* is an essential resource for optimization specialists who are new to statistics and its applications, and for data scientists who want to improve their optimization methods. Juditsky and Nemirovski provide the first systematic treatment of the statistical techniques that have arisen from advances in the theory of

optimization. They focus on four well-known statistical problems—sparse recovery, hypothesis testing, and recovery from indirect observations of both signals and functions of signals—demonstrating how they can be solved more efficiently as convex optimization problems. The emphasis throughout is on achieving the best possible statistical performance. The construction of inference routines and the quantification of their statistical performance

are given by efficient computation rather than by analytical derivation typical of more conventional statistical approaches. In addition to being computation-friendly, the methods described in this book enable practitioners to handle numerous situations too difficult for closed analytical form analysis, such as composite hypothesis testing and signal recovery in inverse problems. Statistical Inference via Convex Optimization features

exercises with solutions along with extensive appendixes, making it ideal for use as a graduate text. **Applied Probability and Queues** Springer Science & Business Media Probability, Markov Chains, Queues, and Simulation provides a modern and authoritative treatment of the mathematical processes that underlie performance modeling. The detailed explanations of mathematical derivations and numerous illustrative examples make this

textbook readily accessible to graduate and advanced undergraduate students taking courses in which stochastic processes play a fundamental role. The textbook is relevant to a wide variety of fields, including computer science, engineering, operations research, statistics, and mathematics. The textbook looks at the fundamentals of probability theory, from the basic concepts of set-based probability, through probability distributions,

to bounds, limit theorems, and the laws of large numbers. Discrete and continuous-time Markov chains are analyzed from a theoretical and computational point of view. Topics include the Chapman-Kolmogorov equations; irreducibility; the potential, fundamental, and reachability matrices; random walk problems; reversibility; renewal processes; and the numerical computation of stationary and transient distributions. The M/M/1 queue and its extensions

to more general birth-death processes are analyzed in detail, as are queues with phase-type arrival and service processes. The M/G/1 and G/M/1 queues are solved using embedded Markov chains; the busy period, residual service time, and priority scheduling are treated. Open and closed queueing networks are analyzed. The final part of the book addresses the mathematical basis of simulation. Each chapter of the textbook concludes with an extensive set of exercises. An instructor's

solution manual, in which all exercises are completely worked out, is also available (to professors only). Numerous examples illuminate the mathematical theories. Carefully detailed explanations of mathematical derivations guarantee a valuable pedagogical approach. Each chapter concludes with an extensive set of exercises. Professors: A supplementary Solutions Manual is available for this book. It is restricted to teachers using the text

in courses. For information on how to obtain a copy, refer to: http://press.princeton.edu/class_use/solutions.html
Markov Chains CRC Press Papers presented at a workshop held January 1990 (location unspecified) cover just about all aspects of solving Markov models numerically. There are papers on matrix generation techniques and generalized stochastic Petri nets; the computation of stationary distributions, including aggregation/disagg

Stochastic Networks
Springer Science & Business Media
The definitive guide to queueing theory and its practical applications—features numerous real-world examples of scientific, engineering, and business applications Thoroughly updated and expanded to reflect the latest developments in the field, *Fundamentals of Queueing Theory, Fifth Edition* presents the statistical principles and processes involved in the analysis of the

probabilistic nature of queues. Rather than focus narrowly on a particular application area, the authors illustrate the theory in practice across a range of fields, from computer science and various engineering disciplines to business and operations research. Critically, the text also provides a numerical approach to understanding and making estimations with queueing theory and provides comprehensive coverage of both simple and advanced queueing

models. As with all preceding editions, this latest update of the classic text features a unique blend of the theoretical and timely real-world applications. The introductory section has been reorganized with expanded coverage of qualitative/non-mathematical approaches to queueing theory, including a high-level description of queues in everyday life. New sections on non-stationary fluid queues, fairness in queueing, and Little's Law have been added, as has

expanded coverage of stochastic processes, including the Poisson process and Markov chains. • Each chapter provides a self-contained presentation of key concepts and formulas, to allow readers to focus independently on topics relevant to their interests • A summary table at the end of the book outlines the queues that have been discussed and the types of results that have been obtained for each queue • Examples from a range of disciplines highlight practical issues

often encountered when applying the theory to real-world problems • A companion website features QtsPlus, an Excel-based software platform that provides computer-based solutions for most queueing models presented in the book. Featuring chapter-end exercises and problems—all of which have been classroom-tested and refined by the authors in advanced undergraduate and graduate-level courses—Fundamentals of Queueing Theory, Fifth

Edition is an ideal textbook for courses in applied mathematics, queueing theory, probability and statistics, and stochastic processes. This book is also a valuable reference for practitioners in applied mathematics, operations research, engineering, and industrial engineering.

Probability, Markov Chains, Queues, and Simulation Springer Science & Business Media
The present textbook contains the records of a two-semester course on

queueing theory, including an introduction to matrix-analytic methods. This course comprises four hours of lectures and two hours of exercises per week and has been taught at the University of Trier, Germany, for about ten years in queueing. The course is directed to last year undergraduate and first year graduate students of applied probability and computer science, who have already completed an introduction to probability theory. Its purpose is to present material that is close enough

to concrete queueing models and their applications, while providing a sound mathematical foundation for the analysis of these. Thus the goal of the present book is two-fold. On the one hand, students who are mainly interested in applications easily feel bored by elaborate mathematical questions in the theory of stochastic processes. The presentation of the mathematical foundations in our courses is chosen to cover only the necessary results, which

are needed for a solid foundation of the methods of queueing analysis. Further, students oriented towards applications expect to have a justification for their mathematical efforts in terms of immediate use in queueing analysis. This is the main reason why we have decided to introduce new mathematical concepts only when they will be used in the immediate sequel. On the other hand, students of applied probability do not want any heuristic derivations just for the

sake of yielding fast results for the model at hand.

Palm Probabilities and Stationary Queues

Springer Science & Business Media

This text is designed for an introductory probability course at the university level for sophomores, juniors, and seniors in mathematics, physical and social sciences, engineering, and computer science. It presents a thorough treatment of ideas and techniques necessary for a firm understanding of

the subject. The text is also recommended for use in discrete probability courses. The material is organized so that the discrete and continuous probability discussions are presented in a separate, but parallel, manner. This organization does not emphasize an overly rigorous or formal view of probability and therefore offers some strong pedagogical value. Hence, the discrete discussions can sometimes serve to motivate the more abstract continuous probability discussions.

Features: Key ideas are developed in a somewhat leisurely style, providing a variety of interesting applications to probability and showing some nonintuitive ideas. Over 600 exercises provide the opportunity for practicing skills and developing a sound understanding of ideas. Numerous historical comments deal with the development of discrete probability. The text includes many computer programs that illustrate the algorithms or the methods of computation for important problems.

The book is a beautiful introduction to probability theory at the beginning level. The book contains a lot of examples and an easy development of theory without any sacrifice of rigor, keeping the abstraction to a minimal level. It is indeed a valuable addition to the study of probability theory. --Zentralblatt MATH
Proceedings of the 2nd International Workshop on the Numerical Solution of Markov Chains Springer Science & Business Media
An accessible introduction

to probability, stochastic processes, and statistics for computer science and engineering applications. Second edition now also available in Paperback. This updated and revised edition of the popular classic first edition relates fundamental concepts in probability and statistics to the computer sciences and engineering. The author uses Markov chains and other statistical tools to illustrate processes in reliability of computer systems and networks, fault tolerance, and

performance. This edition features an entirely new section on stochastic Petri nets—as well as new sections on system availability modeling, wireless system modeling, numerical solution techniques for Markov chains, and software reliability modeling, among other subjects. Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date. It includes more than 200 worked examples and self-study

exercises for each section. Probability and Statistics with Reliability, Queuing and Computer Science Applications, Second Edition offers a comprehensive introduction to probability, stochastic processes, and statistics for students of computer science, electrical and computer engineering, and applied mathematics. Its wealth of practical examples and up-to-date information makes it an excellent resource for practitioners as well. An Instructor's Manual

presenting detailed solutions to all the problems in the book is available from the Wiley editorial department. *Probability and Statistics with Reliability, Queuing, and Computer Science Applications* John Wiley & Sons
Great advances have been made in recent years in the field of computational probability. In particular, the state of the art - as it relates to queuing systems, stochastic Petri-nets and systems dealing with reliability - has benefited

significantly from these advances. The objective of this book is to make these topics accessible to researchers, graduate students, and practitioners. Great care was taken to make the exposition as clear as possible. Every line in the book has been evaluated, and changes have been made whenever it was felt that the initial exposition was not clear enough for the intended readership. The work of major research scholars in this field comprises the individual chapters of

Computational Probability. The first chapter describes, in nonmathematical terms, the challenges in computational probability. Chapter 2 describes the methodologies available for obtaining the transition matrices for Markov chains, with particular emphasis on stochastic Petri-nets. Chapter 3 discusses how to find transient probabilities and transient rewards for these Markov chains. The next two chapters indicate how to find steady-state

probabilities for Markov chains with a finite number of states. Both direct and iterative methods are described in Chapter 4. Details of these methods are given in Chapter 5. Chapters 6 and 7 deal with infinite-state Markov chains, which occur frequently in queueing, because there are times one does not want to set a bound for all queues. Chapter 8 deals with transforms, in particular Laplace transforms. The work of Ward Whitt and his collaborators, who have

recently developed a number of numerical methods for Laplace transform inversions, is emphasized in this chapter. Finally, if one wants to optimize a system, one way to do the optimization is through Markov decision making, described in Chapter 9. Markov modeling has found applications in many areas, three of which are described in detail: Chapter 10 analyzes discrete-time queues, Chapter 11 describes networks of queues, and Chapter 12

deals with reliability theory. Probability, Markov Chains, Queues, and Simulation The Mathematical Basis of Performance Modeling "This well-written book provides a clear and accessible treatment of the theory of discrete and continuous-time Markov chains, with an emphasis towards applications. The mathematical treatment is precise and rigorous without superfluous details, and the results are immediately illustrated in illuminating

examples. This book will be extremely useful to anybody teaching a course on Markov processes." Jean-François Le Gall, Professor at Université de Paris-Orsay, France. Markov processes is the class of stochastic processes whose past and future are conditionally independent, given their present state. They constitute important models in many applied fields. After an introduction to the Monte Carlo method, this book describes discrete time Markov chains, the

Poisson process and continuous time Markov chains. It also presents numerous applications including Markov Chain Monte Carlo, Simulated Annealing, Hidden Markov Models, Annotation and Alignment of Genomic sequences, Control and Filtering, Phylogenetic tree reconstruction and Queuing networks. The last chapter is an introduction to stochastic calculus and mathematical finance. Features include: The Monte Carlo method, discrete time Markov

chains, the Poisson process and continuous time jump Markov processes. An introduction to diffusion processes, mathematical finance and stochastic calculus. Applications of Markov processes to various fields, ranging from mathematical biology, to financial engineering and computer science. Numerous exercises and problems with solutions to most of them
Numerical Methods for Structured Markov Chains Springer
Communication networks

underpin our modern world, and provide fascinating and challenging examples of large-scale stochastic systems. Randomness arises in communication systems at many levels: for example, the initiation and termination times of calls in a telephone network, or the statistical structure of the arrival streams of packets at routers in the Internet. How can routing, flow control and connection acceptance algorithms be designed to work well in uncertain and random

environments? This compact introduction illustrates how stochastic models can be used to shed light on important issues in the design and control of communication networks. It will appeal to readers with a mathematical background wishing to understand this important area of application, and to those with an engineering background who want to grasp the underlying mathematical theory. Each chapter ends with exercises and suggestions for further reading.

Gibbs Fields, Monte Carlo Simulation, and Queues Springer Science & Business Media
 An Introduction to Stochastic Modeling 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.

Computations with Markov Chains Princeton University Press
This book provides an undergraduate-level introduction to discrete and continuous-time Markov chains and their applications, with a

particular focus on the first step analysis technique and its applications to average hitting times and ruin probabilities. It also discusses classical topics such as recurrence and transience, stationary and limiting distributions, as well as branching processes. It first examines in detail two important examples (gambling processes and random walks) before presenting the general theory itself in the subsequent chapters. It also provides an

introduction to discrete-time martingales and their relation to ruin probabilities and mean exit times, together with a chapter on spatial Poisson processes. The concepts presented are illustrated by examples, 138 exercises and 9 problems with their solutions. Computational Probability Newnes
Intersecting two large research areas - numerical analysis and applied probability/queueing theory - this book is a self-contained introduction to

the numerical solution of structured Markov chains, which have a wide applicability in queuing theory and stochastic modeling and include M/G/1 and GI/M/1-type Markov chain, quasi-birth-death processes, non-skip free queues and tree-like stochastic processes. Written for applied probabilists and numerical analysts, but accessible to engineers and scientists working on telecommunications and evaluation of computer systems performances, it provides a systematic

treatment of the theory and algorithms for important families of structured Markov chains and a thorough overview of the current literature. The book, consisting of nine Chapters, is presented in three parts. Part 1 covers a basic description of the fundamental concepts related to Markov chains, a systematic treatment of the structure matrix tools, including finite Toeplitz matrices, displacement operators, FFT, and the infinite block Toeplitz matrices, their

relationship with matrix power series and the fundamental problems of solving matrix equations and computing canonical factorizations. Part 2 deals with the description and analysis of structure Markov chains and includes M/G/1, quasi-birth-death processes, non-skip-free queues and tree-like processes. Part 3 covers solution algorithms where new convergence and applicability results are proved. Each chapter ends with bibliographic notes for further reading, and the book ends with an

appendix collecting the main general concepts and results used in the book, a list of the main annotations and algorithms used in the book, and an extensive index.

Fundamentals of Queueing Theory Springer Science & Business Media
Written with computer scientists and engineers in mind, this book brings queueing theory decisively back to computer science.
Markov Processes and Applications American Mathematical Soc.

Based on a highly popular, well-established course taught by the authors, *Stochastic Processes: An Introduction*, Second Edition discusses the modeling and analysis of random experiments using the theory of probability. It focuses on the way in which the results or outcomes of experiments vary and evolve over time. The text begins with a review of relevant fundamental probability. It then covers several basic gambling problems, random walks,

and Markov chains. The authors go on to develop random processes continuous in time, including Poisson, birth and death processes, and general population models. While focusing on queues, they present an extended discussion on the analysis of associated stationary processes. The book also explores reliability and other random processes, such as branching processes, martingales, and a simple epidemic. The appendix contains key mathematical results for

reference. Ideal for a one-semester course on stochastic processes, this concise, updated textbook makes the material accessible to students by avoiding specialized applications and instead highlighting simple applications and examples. The associated website contains Mathematica® and R programs that offer flexibility in creating

graphs and performing computations. *Probability, Markov Chains, Queues* Springer Science & Business Media Primarily an introduction to the theory of stochastic processes at the undergraduate or beginning graduate level, the primary objective of this book is to initiate students in the art of stochastic modelling.

However it is motivated by significant applications and progressively brings the student to the borders of contemporary research. Examples are from a wide range of domains, including operations research and electrical engineering. Researchers and students in these areas as well as in physics, biology and the social sciences will find this book of interest.

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