Stochastic Systems

- *Stochastic system*: a triple $\Sigma = (S, A, P)$
  - S = finite set of states
  - A = finite set of actions
  - $P_a(s' \mid s)$ = probability of going to s' if we execute a in s
  - $\sum_{s' \in S} P_a(s' \mid s) = 1$
- Several different possible action representations
  - e.g., Bayes networks, probabilistic operators
  - Situation calculus with stochastic (nature) effects
  - Explicit enumeration of each $P_a(s' \mid s)$

Stochastic Systems

P. R. Kumar,Pravin Varaiya

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Stochastic Systems Adomian,1983-07-29 Stochastic Systems *Stochastic Systems* P. R. Kumar,Pravin Varaiya,2015-12-15 Since its origins in the 1940s the subject of decision making under uncertainty has grown into a diversified area with application in several branches of engineering and in those areas of the social sciences concerned with policy analysis and prescription These approaches required a computing capacity too expensive for the time until the ability to collect and process huge quantities of data engendered an explosion of work in the area This book provides succinct and rigorous treatment of the foundations of stochastic control a unified approach to filtering estimation prediction and stochastic and adaptive control and the conceptual framework necessary to understand current trends in stochastic control data mining machine learning and robotics **Control and System Theory of Discrete-Time Stochastic Systems** Jan H. van Schuppen,2021-08-02 This book helps students researchers and practicing engineers to understand the theoretical framework of control and system theory for discrete time stochastic systems so that they can then apply its principles to their own stochastic control systems and to the solution of control filtering and realization problems for such systems Applications of the theory in the book include the control of ships shock absorbers traffic and communications networks and power systems with fluctuating power flows The focus of the book is a stochastic control system defined for a spectrum of probability distributions including Bernoulli finite Poisson beta gamma and Gaussian distributions The concepts of observability and controllability of a stochastic control system are defined and characterized Each output process considered is with respect to conditions represented by a stochastic system called a stochastic realization The existence of a control law is related to stochastic controllability while the existence of a filter system is related to stochastic observability Stochastic control with partial observations is based on the existence of a stochastic realization of the filtration of the observed process **Mathematical Methods in Robust Control of Linear Stochastic Systems** Vasile Dragan,Toader Morozan,Adrian-Mihail Stoica,2013-10-04 This second edition of Mathematical Methods in the Robust Control of Linear Stochastic Systems includes a large number of recent results in the control of linear stochastic systems More specifically the new results presented are A unified and abstract framework for Riccati type equations arising in the stochastic control Stability and control problems for systems perturbed by homogeneous Markov processes with infinite number of states Mixed H2 H control problem and numerical procedures Linear differential equations with positive evolution on ordered Banach spaces with applications for stochastic systems including both multiplicative white noise and Markovian jumps represented by a Markov chain with countable infinite set of states Kalman filtering for stochastic systems subject both to state dependent noise and Markovian jumps H reduced order filters for stochastic systems The book will appeal to graduate students researchers in advanced control engineering finance mathematical systems theory applied probability and stochastic processes and numerical analysis From Reviews of the First Edition This book is concerned with robust control of

stochastic systems One of the main features is its coverage of jump Markovian systems Overall this book presents results taking into consideration both white noise and Markov chain perturbations It is clearly written and should be useful for people working in applied mathematics and in control and systems theory The references cited provide further reading sources George Yin Mathematical Reviews Issue 2007 m This book considers linear time varying stochastic systems subjected to white noise disturbances and system parameter Markovian jumping in the context of optimal control robust stabilization and disturbance attenuation The material presented in the book is organized in seven chapters The book is very well written and organized is a valuable reference for all researchers and graduate students in applied mathematics and control engineering interested in linear stochastic time varying control systems with Markovian parameter jumping and white noise disturbances Zoran Gajic SIAM Review Vol 49 3 2007 *Robust Control of Jump Linear Stochastic Systems* Vasile Drăgan,Samir Aberkane,Ioan Lucian Popa,2025-07-18 This monograph concentrates on the theory of robust control of linear impulsive stochastic systems and stochastic systems with jumps It discusses theoretical points concerned with impulsive stochastic systems including optimal control robust stabilization and H2 and Hinfinity type results Considering the major role played by the impulsive Lyapunov and impulsive Riccati equations in these problems the book presents a thorough treatment of these equations in a general framework It also presents various applications to sampled data control Robust Control of Jump Linear Stochastic Systems is a self contained and clearly structured presentation of up to date research in this area relevant to researchers in control theory and to non specialists who are interested in the theory of robust control of linear impulsive stochastic systems Theoretical and applied mathematicians research engineers and graduate students in the aforementioned fields will also find value in this book **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

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Mathematical Models of Information and Stochastic Systems Philipp Kornreich,2018-10-03 From ancient soothsayers and astrologists to today s pollsters and economists probability theory has long been used to predict the future on the basis of past and present knowledge Mathematical Models of Information and Stochastic Systems shows that the amount of knowledge about a system plays an important role in the mathematical models used to foretell the future of the system It explains how this known quantity of information is used to derive a system s probabilistic properties After an introduction the book presents several basic principles that are employed in the remainder of the text to develop useful examples of probability theory It examines both discrete and continuous distribution functions and random variables followed by a chapter on the average values correlations and covariances of functions of variables as well as the probabilistic mathematical model of quantum mechanics The author then explores the concepts of randomness and entropy and derives various discrete probabilities and continuous probability density functions from what is known about a particular stochastic system The final chapters discuss information of discrete and continuous systems time dependent stochastic processes data analysis and chaotic systems and fractals By building a range of probability distributions based on prior knowledge of the problem this classroom tested text illustrates how to predict the behavior of diverse systems A solutions manual is available for qualifying instructors   *Stochastic Systems* Vladimir Semenovich Pugachev,Igor? Nikolaevich Sinit?s?yn,2001 General theory and basic methods of linear and nonlinear stocastic systems StS based on the equations for characteristic functions and functionals Special attention is paid to methods based on canonical expansions and integral canonical represntations

Interacting Stochastic Systems Jean-Dominique Deuschel,Andreas Greven,2005-12-05 Core papers emanating from the research network DFG Schwerpunkt Interacting stochastic systems of high complexity   Nonlinear Stochastic Systems

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on over 30 years of original research represents a valuable contribution that will inform the fields of stochastic modeling estimation system identification and time series analysis for decades to come It also provides the mathematical tools needed to grasp and analyze the structures of algorithms in stochastic systems theory **Linear Stochastic Systems** Peter Caines,1988-05-05 This text focuses on linear stochastic models whose theoretical foundations are the most fully worked out and the most frequently applied area of systems and control theory Presents a unified and mathematically rigorous exposition of the main results of the theory of linear discrete time parameter stochastic systems Begins with a thorough examination of the fundamentals of stochastic processes and the construction of stochastic systems and goes on to provide an integrated treatment of the theories of prediction regulation modeling and estimation of system dynamics system identification and control Text concludes with a presentation of stochastic adaptive control theory Coverage of all topics incorporates the most recent research in the field **The Control Handbook (three volume set)** William S. Levine,2018-10-08 At publication The Control Handbook immediately became the definitive resource that engineers working with modern control systems required Among its many accolades that first edition was cited by the AAP as the Best Engineering Handbook of 1996 Now 15 years later William Levine has once again compiled the most comprehensive and authoritative resource on control engineering He has fully reorganized the text to reflect the technical advances achieved since the last edition and has expanded its contents to include the multidisciplinary perspective that is making control engineering a critical component in so many fields Now expanded from one to three volumes The Control Handbook Second Edition brilliantly organizes cutting edge contributions from more than 200 leading experts representing every corner of the globe They cover everything from basic closed loop systems to multi agent adaptive systems and from the control of electric motors to the control of complex networks Progressively organized the three volume set includes Control System Fundamentals Control System Applications Control System Advanced Methods Any practicing engineer student or researcher working in fields as diverse as electronics aeronautics or biomedicine will find this handbook to be a time saving resource filled with invaluable formulas models methods and innovative thinking In fact any physicist biologist mathematician or researcher in any number of fields developing or improving products and systems will find the answers and ideas they need As with the first edition the new edition not only stands as a record of accomplishment in control engineering but provides researchers with the means to make further advances

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