

Stochastic Dynamic Programming and the Control of Queueing Systems

Linn I. Sennott



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Stochastic Dynamic Programming And The Control Of Queueing Systems

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Stochastic Dynamic Programming And The Control Of Queueing Systems:

Stochastic Dynamic Programming and the Control of Queueing Systems Linn I. Sennott, 1998-09-30 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.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.

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.

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

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 practice 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

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 networks 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

Handbook of Industrial Engineering Gavriel Salvendy, 2001-05-25 Unrivaled coverage of a broad spectrum of industrial engineering concepts and applications The Handbook of Industrial Engineering Third Edition contains a vast array of timely and useful methodologies for achieving

increased productivity quality and competitiveness and improving the quality of working life in manufacturing and service industries This astoundingly comprehensive resource also provides a cohesive structure to the discipline of industrial engineering with four major classifications technology performance improvement management management planning and design control and decision making methods Completely updated and expanded to reflect nearly a decade of important developments in the field this Third Edition features a wealth of new information on project management supply chain management and logistics and systems related to service industries Other important features of this essential reference include More than 1 000 helpful tables graphs figures and formulas Step by step descriptions of hundreds of problem solving methodologies Hundreds of clear easy to follow application examples Contributions from 176 accomplished international professionals with diverse training and affiliations More than 4 000 citations for further reading The Handbook of Industrial Engineering Third Edition is an immensely useful one stop resource for industrial engineers and technical support personnel in corporations of any size continuous process and discrete part manufacturing industries and all types of service industries from healthcare to hospitality from retailing to finance Of related interest HANDBOOK OF HUMAN FACTORS AND ERGONOMICS Second Edition Edited by Gavriel Salvendy 0 471 11690 4 2 165 pages 60 chapters A comprehensive guide that contains practical knowledge and technical background on virtually all aspects of physical cognitive and social ergonomics As such it can be a valuable source of information for any individual or organization committed to providing competitive high quality products and safe productive work environments John F Smith Jr Chairman of the Board Chief Executive Officer and President General Motors Corporation From the Foreword

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

SIAM Journal on Control and Optimization

Society for Industrial and Applied Mathematics, 2005 *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 *Graduate Announcement* University of Michigan--Dearborn, 1986 RAIRO, 2003 International journal devoted to pure and applied research on the use of scientific methods and information processing in business and industry Articles may be in English or French Naval Research Logistics, 2007 **Proceedings of the 1987 American Control Conference**, 1987 **Advances in Applied Probability**, 2002 *Journal of the American*

Statistical Association American Statistical Association,2000 **Brinkman's catalogus van boeken en tijdschriften**
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