Stochastic Systems In
Merging Phase Space

Vladimir S. Koroliuk • Nikolaos Limnios

Stochastic Systems In Merging Phase

Vladimir Anisimov

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Mathematical and Statistical Models and Methods in Reliability V.V. Rykov,N. Balakrishnan,M.S. Nikulin,2010-11-02 The book is a selection of invited chapters all of which deal with various aspects of mathematical and statistical models and methods in reliability Written by renowned experts in the field of reliability the contributions cover a wide range of applications reflecting recent developments in areas such as survival analysis aging lifetime data analysis artificial intelligence medicine carcinogenesis studies nuclear power financial modeling aircraft engineering quality control and transportation Mathematical and Statistical Models and Methods in Reliability is an excellent reference text for researchers and practitioners in applied probability and statistics industrial statistics engineering medicine finance transportation the oil and gas industry and artificial intelligence   Information Technologies and Mathematical Modelling. Queueing Theory and Applications Alexander Dudin,Anatoly Nazarov,Alexander Moiseev,2021-03-26 This book constitutes revised selected papers of the 19th International Conference on Information Technologies and Mathematical Modelling ITMM 2020 named after A F Terpugov held in Tomsk Russia in December 2020 The 31 full papers presented in this volume were carefully reviewed and selected from 82 submissions The conference covers various aspects of information technologies focusing on queueing theory stochastic processes Markov processes renewal theory network performance equation and network protocols   *Perturbed Semi-Markov Type Processes I* Dmitrii Silvestrov,2022-03-25 This book is the first volume of a two volume monograph devoted to the study of limit and ergodic theorems for regularly and singularly perturbed Markov chains semi Markov processes and multi alternating regenerative processes with semi Markov modulation The first volume presents necessary and sufficient conditions for weak convergence for first rare event times and convergence in the topology J for first rare event processes defined on regularly perturbed finite Markov chains and semi Markov processes The text introduces new asymptotic recurrent algorithms of phase space reduction It also addresses both effective conditions of weak convergence for distributions of hitting times as well as convergence of expectations of hitting times for regularly and singularly perturbed finite Markov chains and semi Markov processes The book also contains a comprehensive bibliography of major works in the field It provides an effective reference for both graduate students as well as theoretical and applied researchers studying stochastic processes and their applications   **Stochastic Systems in Merging Phase Space** Vladimir Semenovich Koroli?uk,Nikolaos Limnios,2005 This book provides recent results on the stochastic approximation of systems by weak convergence techniques General and particular schemes of proofs for average diffusion and Poisson approximations of stochastic systems are presented allowing one to simplify complex systems and obtain numerically tractable models The systems discussed in the book include stochastic additive functionals dynamical systems stochastic integral functionals increment processes and impulsive processes All these systems are switched by Markov and semi Markov processes whose phase space is considered in asymptotic split and merging schemes Most of the results from semi Markov

processes are new and presented for the first time in this book *Stochastic Systems In Merging Phase Space* Vladimir S Koroliuk,Nikolaos Limnios,2005-12-21 This book provides recent results on the stochastic approximation of systems by weak convergence techniques General and particular schemes of proofs for average diffusion and Poisson approximations of stochastic systems are presented allowing one to simplify complex systems and obtain numerically tractable models The systems discussed in the book include stochastic additive functionals dynamical systems stochastic integral functionals increment processes and impulsive processes All these systems are switched by Markov and semi Markov processes whose phase space is considered in asymptotic split and merging schemes Most of the results from semi Markov processes are new and presented for the first time in this book **Applied Nonparametric Statistics in Reliability** M. Luz Gámiz,K. B. Kulasekera,Nikolaos Limnios,Bo Henry Lindqvist,2011-02-14 Nonparametric statistics has probably become the leading methodology for researchers performing data analysis It is nevertheless true that whereas these methods have already proved highly effective in other applied areas of knowledge such as biostatistics or social sciences nonparametric analyses in reliability currently form an interesting area of study that has not yet been fully explored Applied Nonparametric Statistics in Reliability is focused on the use of modern statistical methods for the estimation of dependability measures of reliability systems that operate under different conditions The scope of the book includes smooth estimation of the reliability function and hazard rate of non repairable systems study of stochastic processes for modelling the time evolution of systems when imperfect repairs are performed nonparametric analysis of discrete and continuous time semi Markov processes isotonic regression analysis of the structure function of a reliability system and lifetime regression analysis Besides the explanation of the mathematical background several numerical computations or simulations are presented as illustrative examples The corresponding computer based methods have been implemented using R and MATLAB A concrete modelling scheme is chosen for each practical situation and in consequence a nonparametric inference procedure is conducted Applied Nonparametric Statistics in Reliability will serve the practical needs of scientists statisticians and engineers working on applied reliability subjects **Statistical and Probabilistic Models in Reliability** Nikolaos Limnios,Dumitru Cezar Ionescu,2012-12-06 This volume consists of twenty four papers selected by the editors from the sixty one papers presented at the 1st International Conference on Mathemati cal Methods in Reliability held at the Politehnica University of Bucharest from 16 to 19 September 1997 The papers have been divided into three sections statistical methods probabilistic methods and special techniques and appli cations Of course as with any classification some papers could be as well assigned to other sections Problems in reliability are encountered in items in everyday usage Relia bility is an important feature of household appliances cars telephones power supplies and so on whether viewed from the vantage of the producer or the consumer Important decisions are based on the reliability of the product Obtaining systems that perform adequately for a specified period of time in a given environment is an important goal for both government and industry Hence study and use of

reliability theory which can be applied in the research development and production phases of a system to enable the user to evaluate and improve performance is a worthwhile venture If reliability theory is to be useful it must be quantitative in nature because reliability must be demonstra ble Subsequently probability and statistics among others play an important part in its development   Quasi-stationary Phenomena in Nonlinearly Perturbed Stochastic Systems Mats Gyllenberg,Dmitriĭ Sergeevich Silʹvestrov,2008 This book is devoted to the mathematical studies of stochastic systems with quasi stationary phenomena which have applications to population dynamics or epidemic models In addition to its use for the research and reference purposes the book can also be used in special courses on the subject and as a complementary reading in general courses on stochastic processes In this respect it may be useful for specialists as well as doctoral and advanced undergraduate students   Semi-Markov Random Evolutions Vladimir S. Korolyuk,Anatoly Swishchuk,2012-12-06 The evolution of systems in random media is a broad and fruitful field for the applica tions of different mathematical methods and theories This evolution can be character ized by a semigroup property In the abstract form this property is given by a semigroup of operators in a normed vector Banach space In the practically boundless variety of mathematical models of the evolutionary systems we have chosen the semi Markov ran dom evolutions as an object of our consideration The definition of the evolutions of this type is based on rather simple initial assumptions The random medium is described by the Markov renewal processes or by the semi Markov processes The local characteristics of the system depend on the state of the ran dom medium At the same time the evolution of the system does not affect the medium Hence the semi Markov random evolutions are described by two processes namely by the switching Markov renewal process which describes the changes of the state of the external random medium and by the switched process i e by the semigroup of oper ators describing the evolution of the system in the semi Markov random medium   **Switching Processes in Queueing Models** Vladimir Anisimov,2008-11-03 Switching stochastic models Switching queueing models Processes of sums of weakly dependent variables Averaging principle and diffusion approximation for switching processes Averaging and diffusion approximation in overloaded switching queueing systems and networks Systems in low traffic conditions Flows of rare events in low and heavy traffic conditions Asymptotic aggregation of state space Aggregation in Markov models with fast Markov switching Aggregation in Markov models with fast semi Markov switching Other applications of switching processes Simulation examples   Mathematical Reviews ,2007   Modeling and Design Optimization of Asynchronous Automatic Assembly Systems with Statistical Process Control and Repair Loops Akif Asil Bulgak,1989   **Gap Acceptance and Traffic Interaction in the Freeway Merging Process** Texas Transportation Institute,1968   International Workshop on Timed Petri Nets, Torino, Italy, July 1-3, 1985 ,1985   **Nonlinear Dynamics and the Beam-beam Interaction** Melvin Month,John C. Herrera,1979   **A Process Model of Multiple-concurrent New Product Development (NPD) Process** Devesh Verma,2000   **Report AM-R** ,1991   **Proceedings of the ... International Symposium on**

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