MONOTONE STRUCTURE IN DISCRETE-EVENT SYSTEMS

PAUL GLASSERMAN
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Monotone Structure In Discrete Event Systems Wiley Series In Probability And Statistics

Andrew Gelman,Xiao-Li Meng

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Monotone Structure in Discrete-Event Systems Paul Glasserman,David D. Yao,1994-03-22 Information previously available only in journal articles and research papers has been brought together in this outstanding text Uses the unifying theme of monotone structure to transcend the two perspective approach to DES one stressing logical qualitative issues and the other temporal quantitative analysis to encompass elements from both Features notes and references at the end of each chapter *Analytical and Stochastic Modeling Techniques and Applications* Khalid Al-Begain,Simonetta Balsamo,Dieter Fiems,Andrea Marin,2011-06-14 This book constitutes the refereed proceedings of the 18th International Conference on Analytical and Stochastic Modeling Techniques and Applications ASMTA 2011 held in Venice Italyin June 2011 The 24 revised full papers presented were carefully reviewed and selected from many submissions The papers are organized in topical sections on queueing theory software and computer systems statistics and inference telecommunication networks and performance and performability Stochastic Simulation Optimization For Discrete Event Systems: Perturbation Analysis, Ordinal Optimization And Beyond Chun-hung Chen,Qing-shan Jia,Loo Hay Lee,2013-07-03 Discrete event systems DES have become pervasive in our daily lives Examples include but are not restricted to manufacturing and supply chains transportation healthcare call centers and financial engineering However due to their complexities that often involve millions or even billions of events with many variables and constraints modeling these stochastic simulations has long been a hard nut to crack The advance in available computer technology especially of cluster and cloud computing has paved the way for the realization of a number of stochastic simulation optimization for complex discrete event systems This book will introduce two important techniques initially proposed and developed by Professor Y C Ho and his team namely perturbation analysis and ordinal optimization for stochastic simulation optimization and present the state of the art technology and their future research directions Control Techniques for Complex Networks Sean Meyn,2008 From foundations to state of the art the tools and philosophy you need to build network models New Frontiers in Graph Theory Yagang Zhang,2012-03-02 Nowadays graph theory is an important analysis tool in mathematics and computer science Because of the inherent simplicity of graph theory it can be used to model many different physical and abstract systems such as transportation and communication networks models for business administration political science and psychology and so on The purpose of this book is not only to present the latest state and development tendencies of graph theory but to bring the reader far enough along the way to enable him to embark on the research problems of his own Taking into account the large amount of knowledge about graph theory and practice presented in the book it has two major parts theoretical researches and applications The book is also intended for both graduate and postgraduate students in fields such as mathematics computer science system sciences biology engineering cybernetics and social sciences and as a reference for software professionals and practitioners *Handbook of Monte Carlo Methods* Dirk P. Kroese,Thomas Taimre,Zdravko I. Botev,2013-06-06 A

comprehensive overview of Monte Carlo simulation that explores the latest topics techniques and real world applications More and more of today s numerical problems found in engineering and finance are solved through Monte Carlo methods The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach Handbook of Monte Carlo Methods provides the theory algorithms and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly growing field The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation Markov chain Monte Carlo featuring key algorithms such as the Metropolis Hastings method the Gibbs sampler and hit and run Discrete event simulation Techniques for the statistical analysis of simulation data including the delta method steady state estimation and kernel density estimation Variance reduction including importance sampling latin hypercube sampling and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author s own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation Handbook of Monte Carlo Methods is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels   Computer Performance Engineering Mirco Tribastone,Stephen Gilmore,2013-02-11 This book constitutes the refereed post proceedings of the 9th European Performance Engineering Workshop EPEW 2012 held in Munich Germany and the 28th UK Performance Engineering Workshop UKPEW 2012 held in Edinburgh UK in July 2012 The 15 regular papers and one poster presentation paper presented together with 2 invited talks were carefully reviewed and selected from numerous submissions The papers cover a wide range of topics from classical performance modeling areas such as wireless network protocols and parallel execution of scientific codes to hot topics such as energy aware computing to unexpected ventures into ranking professional tennis players In addition to new case studies the papers also present new techniques for dealing with the modeling challenges brought about by the increasing complexity and scale of systems today   *Queueing Networks* Richard J. Boucherie,Nico M. van Dijk,2010-11-25 This handbook aims to highlight fundamental methodological and computational aspects of networks of queues to provide insights and to unify results that can be applied in a more general manner The handbook is organized into five parts Part 1 considers exact analytical results such as of product form type

Topics include characterization of product forms by physical balance concepts and simple traffic flow equations classes of service and queue disciplines that allow a product form a unified description of product forms for discrete time queueing networks insights for insensitivity and aggregation and decomposition results that allow sub networks to be aggregated into single nodes to reduce computational burden Part 2 looks at monotonicity and comparison results such as for computational simplification by either of two approaches stochastic monotonicity and ordering results based on the ordering of the process generators and comparison results and explicit error bounds based on an underlying Markov reward structure leading to ordering of expectations of performance measures Part 3 presents diffusion and fluid results It specifically looks at the fluid regime and the diffusion regime Both of these are illustrated through fluid limits for theanalysis of system stability diffusion approximations for multi server systems and a system fed by Gaussian traffic Part 4 illustrates computational and approximate results through the classical MVA mean value analysis and QNA queueing network analyzer for computing mean and variance of performance measures such as queue lengths and sojourn times numerical approximation of response time distributions and approximate decomposition results for large open queueing networks spanPart 5 enlightens selected applications as spanloss networks originating from circuit switched telecommunications applications capacity sharing originating from packet switching in data networks and a hospital application that is of growing present day interest spanThe book shows that spanthe intertwined progress of theory and practicespan will remain to be most intriguing and will continue to be the basis of further developments in queueing networks   Loss Models Stuart A. Klugman,Harry H. Panjer,Gordon E. Willmot,2012-09-04 Praise for the Third Edition This book provides in depth coverage of modelling techniques used throughout many branches of actuarial science The exceptional high standard of this book has made it a pleasure to read Annals of Actuarial Science Newly organized to focus exclusively on material tested in the Society of Actuaries Exam C and the Casualty Actuarial Society s Exam 4 Loss Models From Data to Decisions Fourth Edition continues to supply actuaries with a practical approach to the key concepts and techniques needed on the job With updated material and extensive examples the book successfully provides the essential methods for using available data to construct models for the frequency and severity of future adverse outcomes The book continues to equip readers with the tools needed for the construction and analysis of mathematical models that describe the process by which funds flow into and out of an insurance system Focusing on the loss process the authors explore key quantitative techniques including random variables basic distributional quantities and the recursive method and discuss techniques for classifying and creating distributions Parametric non parametric and Bayesian estimation methods are thoroughly covered along with advice for choosing an appropriate model New features of this Fourth Edition include Expanded discussion of working with large data sets now including more practical elements of constructing decrement tables Added coverage of methods for simulating several special situations An updated presentation of Bayesian estimation outlining conjugate prior distributions and the linear exponential family as well as related

computational issues Throughout the book numerous examples showcase the real world applications of the presented concepts with an emphasis on calculations and spreadsheet implementation A wealth of new exercises taken from previous Exam C 4 exams allows readers to test their comprehension of the material and a related FTP site features the book s data sets Loss Models Fourth Edition is an indispensable resource for students and aspiring actuaries who are preparing to take the SOA and CAS examinations The book is also a valuable reference for professional actuaries actuarial students and anyone who works with loss and risk models To explore our additional offerings in actuarial exam preparation visit www wiley com go c4actuarial   *Foundations of Linear and Generalized Linear Models* Alan Agresti,2015-02-23 A valuable overview of the most important ideas and results in statistical modeling Written by a highly experienced author Foundations of Linear and Generalized Linear Models is a clear and comprehensive guide to the key concepts and results of linearstatistical models The book presents a broad in depth overview of the most commonly usedstatistical models by discussing the theory underlying the models R software applications and examples with crafted models to elucidate key ideas and promote practical modelbuilding The book begins by illustrating the fundamentals of linear models such as how the model fitting projects the data onto a model vector subspace and how orthogonal decompositions of the data yield information about the effects of explanatory variables Subsequently the book covers the most popular generalized linear models which include binomial and multinomial logistic regression for categorical data and Poisson and negative binomial loglinear models for count data Focusing on the theoretical underpinnings of these models Foundations ofLinear and Generalized Linear Models also features An introduction to quasi likelihood methods that require weaker distributional assumptions such as generalized estimating equation methods An overview of linear mixed models and generalized linear mixed models with random effects for clustered correlated data Bayesian modeling and extensions to handle problematic cases such as high dimensional problems Numerous examples that use R software for all text data analyses More than 400 exercises for readers to practice and extend the theory methods and data analysis A supplementary website with datasets for the examples and exercises An invaluable textbook for upper undergraduate and graduate level students in statistics and biostatistics courses Foundations of Linear and Generalized Linear Models is also an excellent reference for practicing statisticians and biostatisticians as well as anyone who is interested in learning about the most important statistical models for analyzing data   *Probability, Stochastic Processes, and Queueing Theory* Randolph Nelson,2013-06-29 We will occasionally footnote a portion of text with a to indicate Notes on the that this portion can be initially bypassed The reasons for bypassing a Text portion of the text include the subject is a special topic that will not be referenced later the material can be skipped on first reading or the level of mathematics is higher than the rest of the text In cases where a topic is self contained we opt to collect the material into an appendix that can be read by students at their leisure The material in the text cannot be fully assimilated until one makes it Notes on their own by applying the material to specific problems Self discovery Problems is the best teacher and although

they are no substitute for an inquiring mind problems that explore the subject from different viewpoints can often help the student to think about the material in a uniquely per sonal way With this in mind we have made problems an integral part of this work and have attempted to make them interesting as well as informative *Frontier and Future Development of Information Technology in Medicine and Education* Shaozi Li,Qun Jin,Xiaohong Jiang,James J. (Jong Hyuk) Park,2013-12-05 IT changes everyday s life especially in education and medicine The goal of ITME 2013 is to further explore the theoretical and practical issues of IT in education and medicine It also aims to foster new ideas and collaboration between researchers and practitioners **Fundamentals of Queueing Networks** Hong Chen,David D. Yao,2013-04-17 The objective of this book is to collect in a single volume the essentials of stochastic networks from the classical product form theory to the more re cent developments such as diffusion and fluid limits stochastic comparisons stability control dynamic scheduling and optimization The selection of materials inevitably is a reflection upon our bias and preference but it is also driven to a large extent by our desire to provide a graduate level text that is well balanced in breadth and depth suitable for the classroom Given the wide ranging applications of stochastic networks in recent years from supply chains to telecommunications it is also our hope that the book will serve as a useful reference for researchers and students alike in these diverse fields The book consists of three parts The first part Chapters 1 through 4 covers continuous time Markov chain models including the classical Jackson and Kelly networks the notion of quasi reversible queues and stochastic comparisons The second part Chapters 5 through 10 focuses on Brownian models including limit theorems for generalized Jackson net works and multiclass feedforward networks an in depth examination of stability in a Kumar Seidman network and Brownian approximations for general multiclass networks with a mixture of priority and first in first out disciplines The third part Chapters 11 and 12 discusses scheduling in both queueing stochastic and fluid deterministic networks along with topics such as conservation laws polymatroid optimization and linear pro gramming *Statistical Control by Monitoring and Adjustment* George E. P. Box,Alberto Luceño,Maria del Carmen Paniagua-Quinones,2011-09-09 Praise for the First Edition This book is a significant addition to the literature onstatistical practice should be of considerable interest tothose interested in these topics International Journal ofForecasting Recent research has shown that monitoring techniques alone areinadequate for modern Statistical Process Control SPC and thereexists a need for these techniques to be augmented by methods thatindicate when occasional process adjustment is necessary Statistical Control by Monitoring and Adjustment Second Editionpresents the relationship among these concepts and elementary ideasfrom Engineering Process Control EPC demonstrating how thepowerful synergistic association between SPC and EPC can solvenumerous problems that are frequently encountered in processmonitoring and adjustment The book begins with a discussion of SPC as it was originallyconceived by Dr Walter A Shewhart and Dr W Edwards Deming Subsequent chapters outline the basics of the new integration ofSPC and EPC which is not available in other related books Thorough coverage of time series analysis for forecasting processdynamics and non stationary models is

also provided and thesesections have been carefully written so as to require only anelementary understanding of mathematics Extensive graphicalexplanations and computational tables accompany the numerousexamples that are provided throughout each chapter and a helpfulselection of problems and solutions further facilitatesunderstanding Statistical Control by Monitoring and Adjustment Second Editionis an excellent book for courses on applied statistics andindustrial engineering at the upper undergraduate and graduatelevels It also serves as a valuable reference for statisticiansand quality control practitioners working in industry **Exploration and Analysis of DNA Microarray and Protein Array Data** Dhammika Amaratunga,Javier Cabrera,2004 A cutting edge guide to the analysis of DNA microarray data Genomics is one of the major scientific revolutions of this century and the use of microarrays to rapidly analyze numerous DNA samples has enabled scientists to make sense of mountains of genomic data through statistical analysis Today microarrays are being used in biomedical research to study such vital areas as a drug s therapeutic value or toxicity and cancer spreading patterns of gene activity Exploration and Analysis of DNA Microarray and Protein Array Data answers the need for a comprehensive cutting edge overview of this important and emerging field The authors seasoned researchers with extensive experience in both industry and academia effectively outline all phases of this revolutionary analytical technique from the preprocessing to the analysis stage Highlights of the text include A review of basic molecular biology followed by an introduction to microarrays and their preparation Chapters on processing scanned images and preprocessing microarray data Methods for identifying differentially expressed genes in comparative microarray experiments Discussions of gene and sample clustering and class prediction Extension of analysis methods to protein array data Numerous exercises for self study as well as data sets and a useful collection of computational tools on the authors Web site make this important text a valuable resource for both students and professionals in the field **Stochastic Dynamic Programming and the Control of Queueing Systems** Linn I. Sennott,2009-09-25 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 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

Advances in Imaging and Electron Physics Peter W. Hawkes,2007-04-10 Advances in Imaging and Electron Physics merges two long running serials Advances in Electronics and Electron Physics and Advances in Optical and Electron Microscopy This series features extended articles on the physics of electron devices especially semiconductor devices particle optics at high and low energies microlithography image science and digital image processing electromagnetic wave propagation electron microscopy and the computing methods used in all these domains **Applied Bayesian Modeling and Causal Inference from Incomplete-Data Perspectives** Andrew Gelman,Xiao-Li Meng,2004-09-03 This book brings together a collection of articles on statistical methods relating to missing data analysis including multiple imputation propensity scores instrumental variables and Bayesian inference Covering new research topics and real world examples which do not feature in many standard texts The book is dedicated to Professor Don Rubin Harvard Don Rubin has made fundamental contributions to the study of missing data Key features of the book include Comprehensive coverage of an imporant area for both research and applications Adopts a pragmatic approach to describing a wide range of intermediate and advanced statistical techniques Covers key topics such as multiple imputation propensity scores instrumental variables and Bayesian inference Includes a number of applications from the social and health sciences Edited and authored by highly respected researchers in the area Statistical Methods for the Analysis of Biomedical Data Robert F. Woolson,William R. Clarke,2011-01-25 Dieser Band behandelt eine Reihe statistischer Themen die bei der Analyse biologischer und medizinischer Daten allgemein Anwendung finden Diese 2 Auflage wurde komplett berarbeitet aktualisiert und erweitert Einige Kapitel sind neu hinzugekommen u a zur multiplen linearen Regression in der biomedizinischen Forschung Der Stoff ist so gegliedert dass der Leser den Text unabh ngig von der jeweiligen statistischen Methode leicht nach Problemstellungen durchsuchen kann Mit zahlreichen durchgearbeiteten Beispielen die detaillierte L sungsangaben zu Problemen aus der Praxis liefern **Numerical Issues in Statistical Computing for the Social Scientist** Micah Altman,Jeff Gill,Michael P. McDonald,2004-02-15 At last a social scientist s guide through the pitfalls of modern statistical computing Addressing the current deficiency in the literature on statistical methods as they apply to the social and behavioral sciences Numerical Issues in Statistical Computing for the Social Scientist seeks to provide readers with a unique practical guidebook to the numerical methods underlying computerized statistical calculations specific to these fields The authors demonstrate that

knowledge of these numerical methods and how they are used in statistical packages is essential for making accurate inferences With the aid of key contributors from both the social and behavioral sciences the authors have assembled a rich set of interrelated chapters designed to guide empirical social scientists through the potential minefield of modern statistical computing Uniquely accessible and abounding in modern day tools tricks and advice the text successfully bridges the gap between the current level of social science methodology and the more sophisticated technical coverage usually associated with the statistical field Highlights include A focus on problems occurring in maximum likelihood estimation Integrated examples of statistical computing using software packages such as the SAS Gauss Splus R Stata LIMDEP SPSS WinBUGS and MATLAB A guide to choosing accurate statistical packages Discussions of a multitude of computationally intensive statistical approaches such as ecological inference Markov chain Monte Carlo and spatial regression analysis Emphasis on specific numerical problems statistical procedures and their applications in the field Replications and re analysis of published social science research using innovative numerical methods Key numerical estimation issues along with the means of avoiding common pitfalls A related Web site includes test data for use in demonstrating numerical problems code for applying the original methods described in the book and an online bibliography of Web resources for the statistical computation Designed as an independent research tool a professional reference or a classroom supplement the book presents a well thought out treatment of a complex and multifaceted field

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