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Fundamentals of Queueing Networks: Performance, Asymptotics, and Optimization (Stochastic Modelling and Applied Probability Book 46) eBook: Hong Chen, David D. Yao: Amazon.co.uk: Kindle Store

An interdisciplinary approach to understanding queueing andgraphical networks In today's era of interdisciplinary studies and researchactivities, network models are becoming increasingly important invarious areas where they have not regularly been used. Combiningtechniques from stochastic processes and graph theory to analyzethe behavior of networks, Fundamentals of StochasticNetworks provides an interdisciplinary approach by includingpractical applications of these stochastic networks in variousfields of study, from engineering and operations management tocommunications and the physical sciences. The author uniquely unites different types of stochastic,queueing, and graphical networks that are typically studiedindependently of each other. With balanced coverage, the book isorganized into three succinct parts: Part I introduces basic concepts in probability and stochasticprocesses, with coverage on counting, Poisson, renewal, and Markovprocesses Part II addresses basic queueing theory, with a focus onMarkovian queueing systems and also explores advanced queueingtheory, queueing networks, and approximations of queueingnetworks Part III focuses on graphical models, presenting an introductionto graph theory along with Bayesian, Boolean, and randomnetworks The author presents the material in a self-contained style thathelps readers apply the presented methods and techniques to scienceand engineering applications. Numerous practical examples are alsoprovided throughout, including all related mathematicaldetails. Featuring basic results without heavy emphasis on provingtheorems, Fundamentals of Stochastic Networks is a suitablebook for courses on probability and stochastic networks, stochasticnetwork calculus, and stochastic network optimization at theupper-undergraduate and graduate levels. The book also serves as areference for researchers and network professionals who would liketo learn more about the general principles of stochasticnetworks.

Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader's understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance.

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.

Discover the fundamental characteristics of ultra-dense networks with this comprehensive text. Featuring a consistent mathematical description of ultra-dense small cell networks while also covering real-world issues such as network deployment, operation and optimization, this book investigates performance metrics of coverage probability and area spectral efficiency (ASE) and addresses the aspects of ultra-dense networks that make them different from current networks. Insightful intuitions, which will assist decision-makers as they migrate their services, are explained and mathematically proven. The book presents the latest review of research outcomes on ultra-dense networks, based on both theoretical analyses and network simulations, includes over 200 sources from 3GPP, the Small Cell Forum, journals and conference proceedings, and covers all other related and prominent topics. This is an ideal reference text for professionals who are dealing with the development, deployment, operation and maintenance of ultra-dense small cell networks, as well as researchers and graduate students in communications.

This book constitutes the thoroughly refereed post-conference proceedings of the 6th IPM International Conference on Fundamentals of Software Engineering, FSEN 2015, held in Tehran, Iran, in April 2015. The 21 full papers presented in this volume were carefully reviewed and selected from 64 submissions. The topics of interest in FSEN span over all aspects of formal methods, especially those related to advancing the application of formal methods in software industry and promoting their integration with practical engineering techniques.

This definitive textbook provides a solid introduction to discrete and continuous stochastic processes, tackling a complex field in a way that instils a deep understanding of the relevant mathematical principles, and develops an intuitive grasp of the way these principles can be applied to modelling real-world systems. It includes a careful review of elementary probability and detailed coverage of Poisson, Gaussian and Markov processes with richly varied queuing applications. The theory and applications of inference, hypothesis testing, estimation, random walks, large deviations, martingales and investments are developed. Written by one of the world's leading information theorists, evolving over twenty years of graduate classroom teaching and enriched by over 300 exercises, this is an exceptional resource for anyone looking to develop their understanding of stochastic processes.

This book presents some fundamental concepts behind the basic theories and tools of discrete element methods (DEM), its historical development, and its wide scope of applications in geology, geophysics and rock engineering. Unlike almost all books available on the general subject of DEM, this book includes coverage of both explicit and implicit DEM approaches, namely the Distinct Element Methods and Discontinuous Deformation Analysis (DDA) for both rigid and deformable blocks and particle systems, and also the Discrete Fracture Network (DFN) approach for fluid flow and solute transport simulations. The latter is actually also a discrete approach of importance for rock mechanics and rock engineering. In addition, brief introductions to some alternative approaches are also provided, such as percolation theory and Cosserat micromechanics equivalence to particle systems, which often appear hand-in-hand with the DEM in the literature. Fundamentals of the particle mechanics approach using DEM for granular media is also presented. · Presents the fundamental concepts of the discrete models for fractured rocks, including constitutive models of rock fractures and rock masses for stress, deformation and fluid flow · Provides a comprehensive presentation on discrete element methods, including distinct elements, discontinuous deformation analysis, discrete fracture networks, particle mechanics and Cosserat representation of granular media · Features constitutive models of rock fractures and fracture system characterization methods detaiing their significant impacts on the performance and uncertainty of the DEM models

This text presents a modern theory of analysis, control, and optimization for dynamic networks. Mathematical techniques of Lyapunov drift and Lyapunov optimization are developed and shown to enable constrained optimization of time averages in general stochastic systems. The focus is on communication and queueing systems, including wireless networks with time-varying channels, mobility, and randomly arriving traffic. A simple drift-plus-penalty framework is used to optimize time averages such as throughput, throughput-utility, power, and distortion. Explicit performance-delay tradeoffs are provided to illustrate the cost of approaching optimality. This theory is also applicable to problems in operations research and economics, where energy-efficient and profit-maximizing decisions must be made without knowing the future. Topics in the text include the following: - Queue stability theory - Backpressure, max-weight, and virtual queue methods - Primal-dual methods for non-convex stochastic utility maximization - Universal scheduling theory for arbitrary sample paths - Approximate and randomized scheduling theory - Optimization of renewal systems and Markov decision systems Detailed examples and numerous problem set questions are provided to reinforce the main concepts. Table of Contents: Introduction / Introduction to Queues / Dynamic Scheduling Example / Optimizing Time Averages / Optimizing Functions of Time Averages / Approximate Scheduling / Optimization of Renewal Systems / Conclusions

As book review editor of the IEEE Transactions on Neural Networks, Mohamad Hassoun has had the opportunity to assess the multitude of books on artificial neural networks that have appeared in recent years. Now, in Fundamentals of Artificial Neural Networks, he provides the first systematic account of artificial neural network paradigms by identifying clearly the fundamental concepts and major methodologies underlying most of the current theory and practice employed by neural network researchers. Such a systematic and unified treatment, although sadly lacking in most recent texts on neural networks, makes the subject more accessible to students and practitioners. Here, important results are integrated in order to more fully explain a wide range of existing empirical observations and commonly used heuristics. There are numerous illustrative examples, over 200 end-of-chapter analytical and computer-based problems that will aid in the development of neural network analysis and design skills, and a bibliography of nearly 700 references. Proceeding in a clear and logical fashion, the first two chapters present the basic building blocks and concepts of artificial neural networks and analyze the computational capabilities of the basic network architectures involved. Supervised, reinforcement, and unsupervised learning rules in simple nets are brought together in a common framework in chapter three. The convergence and solution properties of these learning rules are then treated mathematically in chapter four, using the "average learning equation" analysis approach. This organization of material makes it natural to switch into learning multilayer nets using backprop and its variants, described in chapter five. Chapter six covers most of the major neural network paradigms, while associative memories and energy minimizing nets are given detailed coverage in the next chapter. The final chapter takes up Boltzmann machines and Boltzmann learning along with other global search/optimization algorithms such as stochastic gradient search, simulated annealing, and genetic algorithms.