$$(L(tx) - L(t))/\log x \; - \; (L(ty) - L(t))/\log y$$

as $t \to \infty$ for all $x, y > 0$ (and $\neq 1$). Both definitions can be given in a number of equivalent forms; from this it becomes apparent that the second (more complicated) relation can be considered as regular variation of second order. The inverses of the functions satisfying the second relation form an interesting class too. Applications of both classes in probability theory will be given.

Some stochastic methods and models in life testing and reliability

BENJAMIN EPSTEIN, *Technion — Israel Institute of Technology*

In this lecture we describe some stochastic methods and models which play a key role in the statistical analysis of life test and failure data and in the probabilistic analysis of systems performance over time.

The regenerative method for analysing stochastic simulations

DONALD L. IGLEHART, *Stanford University*

This expository paper surveys recent work on the estimation of parameters associated with the output of stochastic simulations. The regenerative method enables the simulator to select a starting state, determine run lengths required for prescribed accuracy, and construct confidence intervals. In the context of the regenerative method the following topics will be discussed: ratio estimators, quantile estimation, selection problem, control variates and approximation techniques. Theoretical calculations and simulation results will be presented for some simple stochastic processes.

Stochastic processes in fluctuation theory

MARK KAC, *Rockefeller University*

After providing the background and a brief review of the theory of stationary, Gaussian, Markovian processes as they relate to irreversible thermodynamics, the discussion will center around transport equations with fluctuating terms.

Regenerative Stochastic Simulation

International Business Machines Corporation. Research Division,Gerald S. Shedler

Regenerative Stochastic Simulation:

Regenerative Stochastic Simulation Gerald S. Shedler,1992-12-17 Simulation is a controlled statistical sampling technique that can be used to study complex stochastic systems when analytic and or numerical techniques do not suffice The focus of this book is on simulations of discrete event stochastic systems namely simulations in which stochastic state transitions occur only at an increasing sequence of random times The discussion emphasizes simulations on a finite or countably infinite state space Develops probabilistic methods for simulation of discrete event stochastic systems Emphasizes stochastic modeling and estimation procedures based on limit theorems for regenerative stochastic processes Includes engineering applications of discrete even simulation to computer communication manufacturing and transportation systems Focuses on simulations with an underlying stochastic process that can specified as a generalized semi Markov process Unique approach to simulation with heavy emphasis on stochastic modeling Includes engineering applications for computer communication manufacturing and transportation systems **Regenerative Stochastic Simulation: Discrete Event Systems** International Business Machines Corporation. Research Division,Gerald S. Shedler,1990 Regenerative Stochastic Simulation: the Generalized Semi-Markov Process Model International Business Machines Corporation. Research Division,G. S. Shedler,1991 **Regenerative Stochastic Simulation** G.S. Shedler, **An Introduction to the Regenerative Method for Simulation Analysis** M. A. Crane,A. J. Lemoine,1977 The purpose of this report is to provide an introduction to the regenerative method for simulation analysis The simulations are simulations of stochastic systems i e systems with random elements The regenerative approach leads to a statistical methodology for analyzing the output of those simulations which have the property of starting afresh probabilistically from time to time The class of such simulations is very large and very important including simulations of a broad variety of queues and queueing networks inventory systems inspection maintenance and repair operations and numerous other situations **Regenerative Stochastic Simulation: Simultaneous Trigger Events** G. S. Shedler,1992 **Ordinal Optimization** Yu-Chi Ho,Qian-Chuan Zhao,Qing-Shan Jia,2008-01-23 Performance evaluation of increasingly complex human made systems requires the use of simulation models However these systems are difficult to describe and capture by succinct mathematical models The purpose of this book is to address the difficulties of the optimization of complex systems via simulation models or other computation intensive models involving possible stochastic effects and discrete choices This book establishes distinct advantages of the softer ordinal approach for search based type problems analyzes its general properties and shows the many orders of magnitude improvement in computational efficiency that is possible **Introduction to Discrete Event Systems** Christos G. Cassandras,Stéphane Lafortune,2021-11-11 This unique textbook comprehensively introduces the field of discrete event systems offering a breadth of coverage that makes the material accessible to readers of varied backgrounds The book emphasizes a unified modeling framework that transcends specific application areas linking the following topics in a

coherent manner language and automata theory supervisory control Petri net theory Markov chains and queueing theory discrete event simulation and concurrent estimation techniques Topics and features detailed treatment of automata and language theory in the context of discrete event systems including application to state estimation and diagnosis comprehensive coverage of centralized and decentralized supervisory control of partially observed systems timed models including timed automata and hybrid automata stochastic models for discrete event systems and controlled Markov chains discrete event simulation an introduction to stochastic hybrid systems sensitivity analysis and optimization of discrete event and hybrid systems new in the third edition opacity properties enhanced coverage of supervisory control overview of latest software tools This proven textbook is essential to advanced level students and researchers in a variety of disciplines where the study of discrete event systems is relevant control communications computer engineering computer science manufacturing engineering transportation networks operations research and industrial engineering Christos G Cassandras is Distinguished Professor of Engineering Professor of Systems Engineering and Professor of Electrical and Computer Engineering at Boston University St phane Lafortune is Professor of Electrical Engineering and Computer Science at the University of Michigan Ann Arbor **Hybrid Systems: Computation and Control** Alberto Bemporad,Antonio Bicchi,Giorgio C Buttazzo,2007-03-20 This book constitutes the refereed proceedings of the 10th International Conference on Hybrid Systems Computation and Control HSCC 2007 held in Pisa Italy in April 2007 The 44 revised full papers and 39 revised short papers presented together with the abstracts of 3 keynote talks were carefully reviewed and selected from 167 submissions Among the topics addressed are models of heterogeneous systems computability and complexity issues real time computing and control embedded and resource aware control control and estimation over wireless networks tools for analysis verification control and design programming languages support and implementation applications including automotive communication networks avionics energy systems transportation networks biology and other sciences manufacturing and robotics *Regeneration and Networks of Queues* Gerald S. Shedler,2012-12-06 Networks of queues arise frequently as models for a wide variety of congestion phenomena Discrete event simulation is often the only available means for studying the behavior of complex networks and many such simulations are non Markovian in the sense that the underlying stochastic process cannot be repre sented as a continuous time Markov chain with countable state space Based on representation of the underlying stochastic process of the simulation as a gen eralized semi Markov process this book develops probabilistic and statistical methods for discrete event simulation of networks of queues The emphasis is on the use of underlying regenerative stochastic process structure for the design of simulation experiments and the analysis of simulation output The most obvious methodological advantage of simulation is that in principle it is applicable to stochastic systems of arbitrary complexity In practice however it is often a decidedly nontrivial matter to obtain from a simulation information that is both useful and accurate and to obtain it in an efficient manner These difficulties arise primarily from the

inherent variability in a stochastic system and it is necessary to seek theoretically sound and computationally efficient methods for carrying out the simulation Apart from implementation consider ations important concerns for simulation relate to efficient methods for generating sample paths of the underlying stochastic process the design of simulation ex periments and the analysis of simulation output **A Guide to Simulation** P. Bratley,B. L. Fox,L. E. Schrage,2012-12-06 Simulation means driving a model of a system with suitable inputs and observing the corresponding outputs It is widely applied in engineering in business and in the physical and social sciences Simulation method ology araws on computer science statistics and operations research and is now sufficiently developed and coherent to be called a discipline in its own right A course in simulation is an essential part of any operations re search or computer science program A large fraction of applied work in these fields involves simulation the techniques of simulation as tools are as fundamental as those of linear programming or compiler construction for example Simulation sometimes appears deceptively easy but perusal of this book will reveal unexpected depths Many simulation studies are statistically defective and many simulation programs are inefficient We hope that our book will help to remedy this situation It is intended to teach how to simulate effectively A simulation project has three crucial components each of which must always be tackled 1 data gathering model building and validation 2 statistical design and estimation 3 programming and implementation Generation of random numbers Chapters 5 and 6 pervades simulation but unlike the three components above random number generators need not be constructed from scratch for each project Usually random number packages are available That is one reason why the chapters on random numbers which contain mainly reference material follow the ch lPters deal ing with experimental design and output analysis **Interactive Markov Chains** Holger Hermanns,2003-08-02 Markov Chains are widely used as stochastic models to study a broad spectrum of system performance and dependability characteristics This monograph is devoted to compositional specification and analysis of Markov chains Based on principles known from process algebra the author systematically develops an algebra of interactive Markov chains By presenting a number of distinguishing results of both theoretical and practical nature the author substantiates the claim that interactive Markov chains are more than just another formalism Among other an algebraic theory of interactive Markov chains is developed devise algorithms to mechanize compositional aggregation are presented and state spaces of several million states resulting from the study of an ordinary telefone system are analyzed

Distributed Computer and Communication Networks: Control, Computation, Communications Vladimir M. Vishnevskiy,Konstantin E. Samouylov,Dmitry V. Kozyrev,2021-01-04 This book constitutes the refereed proceedings of the 23rd International Conference on Distributed and Computer and Communication Networks DCCN 2020 held in Moscow Russia in September 2020 Due to the COVID 19 pandemic the conference was held online The 43 papers were carefully reviewed and selected from 167 submissions The papers are organized in the following topical sections computer and communication networks and technologies analytical modeling of distributed systems and distributed systems applications

Computer Networks Piotr Gaj,Wojciech Gumiński,Andrzej Kwiecień,2020-06-18 This book constitutes the thoroughly refereed proceedings of the 27th International Conference on Computer Networks CN 2020 held in June 2020 Due to the COVID 19 pandemic the conference was held virtually The 14 full papers presented were carefully reviewed and selected from 34 submissions They are organized according to the topical sections on computer networks cybersecurity and quality of service queueing theory and queueing networks **Handbook of Simulation** Jerry Banks,1998-09-14 The only complete guide to all aspects and uses of simulation from the international leaders in the field There has never been a single definitive source of key information on all facets of discrete event simulation and its applications to major industries The Handbook of Simulation brings together the contributions of leading academics practitioners and software developers to offer authoritative coverage of the principles techniques and uses of discrete event simulation Comprehensive in scope and thorough in approach the Handbook is the one reference on discrete event simulation that every industrial engineer management scientist computer scientist operations manager or operations researcher involved in problem solving should own with an in depth examination of Simulation methodology from experimental design to data analysis and more Recent advances such as object oriented simulation on line simulation and parallel and distributed simulation Applications across a full range of manufacturing and service industries Guidelines for successful simulations and sound simulation project management Simulation software and simulation industry vendors ACM Transactions on Modeling and Computer Simulation ,2001 **Identification, Equivalent Models, and Computer Algebra** Paul A. Bekker,Arjen Merckens,Tom J. Wansbeek,2014-05-10 Identification Equivalent Models and Computer Algebra provides information pertinent to computer algebra This book presents a brief discussion of the commutation matrix an operator that plays a role when derivatives have to be evaluated involving symmetric matrices Organized into eight chapters this book begins with an overview of the link between identification of a parameter and the existence of a consistent estimator and the link between identification of a model and the rank of a Jacobian matrix This text then describes an algorithm for the determination of the exact rank of a parametrized matrix Other chapters consider the identification in the simultaneous equation model This book discusses as well the identification assessment in confirmatory factor analysis a problem related to the simultaneous equations model The final chapter deals with various computer programs that the enclosed diskette contains This book is a valuable resource for readers who are interested in computer algebra *New at the Energy Library* Energy Library,1991 **Optimization Techniques in Statistics** Jagdish S. Rustagi,2014-05-19 Statistics help guide us to optimal decisions under uncertainty A large variety of statistical problems are essentially solutions to optimization problems The mathematical techniques of optimization are fundamentalto statistical theory and practice In this book Jagdish Rustagi provides full spectrum coverage of these methods ranging from classical optimization and Lagrange multipliers to numerical techniques using gradients or direct search to linear nonlinear and dynamic programming using the Kuhn Tucker conditions or the Pontryagin maximal

principle Variational methods and optimization in function spaces are also discussed as are stochastic optimization in simulation including annealing methods The text features numerous applications including Finding maximum likelihood estimates Markov decision processes Programming methods used to optimize monitoring of patients in hospitals Derivation of the Neyman Pearson lemma The search for optimal designs Simulation of a steel mill Suitable as both a reference and a text this book will be of interest to advanced undergraduate or beginning graduate students in statistics operations research management and engineering sciences and related fields Most of the material can be covered in one semester by students with a basic background in probability and statistics Covers optimization from traditional methods to recent developments such as Karmarkars algorithm and simulated annealing Develops a wide range of statistical techniques in the unified context of optimization Discusses applications such as optimizing monitoring of patients and simulating steel mill operations Treats numerical methods and applications Includes exercises and references for each chapter Covers topics such as linear nonlinear and dynamic programming variational methods and stochastic optimization *Model Checking Software* Thomas Ball,Sriram K. Rajamani,2003-08-03 This book constitutes the refereed proceedings of the 10th International SPIN workshop on Model Checking of Software SPIN 2003 held in Portland OR USA in May 2003 as an ICSE 2003 satellite workshop The 14 revised full papers and 3 revised tool papers presented were carefully reviewed and selected from 30 submissions The book presents state of the art results on the analysis and verification of distributed software systems using the SPIN model checker as one of the most powerful and widely applied systems

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