Semi-Markov Models and Applications

Jacques Janssen and Nikolaos Limnios (Eds.)

Semi Markov Models And Applications

Demetres D. Kouvatsos

Semi Markov Models And Applications:

   Semi-Markov Models Jacques Janssen,2013-11-11 This book is the result of the International Symposium on Semi Markov Processes and their Applications held on June 4 7 1984 at the Universite Libre de Bruxelles with the help of the FNRS Fonds National de la Recherche Scientifique Belgium the Ministere de l Education Nationale Belgium and the Bernoulli Society for Mathe matical Statistics and Probability This international meeting was planned to make a state of the art for the area of semi Markov theory and its applications to bring together researchers in this field and to create a platform for open and thorough discussion Main themes of the Symposium are the first ten sections of this book The last section presented here gives an exhaustive biblio graphy on semi Markov processes for the last ten years Papers selected for this book are all invited papers and in addition some contributed papers retained after strong refereeing Sections are I Markov additive processes and regenerative systems II Semi Markov decision processes III Algorithmic and computer oriented approach IV Semi Markov models in economy and insurance V Semi Markov processes and reliability theory VI Simulation and statistics for semi Markov processes VII Semi Markov processes and queueing theory VIII Branching IX Applications in medicine X Applications in other fields v PREFACE XI A second bibliography on semi Markov processes It is interesting to quote that sections IV to X represent a good sample of the main applications of semi Markov processes i e   Semi-Markov Models and Applications Jacques Janssen,Nikolaos Limnios,2013-12-01 This book presents a selection of papers presented to the Second Inter national Symposium on Semi Markov Models Theory and Applications held in Compiegne France in December 1998 This international meeting had the same aim as the first one held in Brussels in 1984 to make fourteen years later the state of the art in the field of semi Markov processes and their applications bring together researchers in this field and also to stimulate fruitful discussions The set of the subjects of the papers presented in Compiegne has a lot of similarities with the preceding Symposium this shows that the main fields of semi Markov processes are now well established particularly for basic applications in Reliability and Maintenance Biomedicine Queue ing Control processes and production A growing field is the one of insurance and finance but this is not really a surprising fact as the problem of pricing derivative products represents now a crucial problem in economics and finance For example stochastic models can be applied to financial and insur ance models as we have to evaluate the uncertainty of the future market behavior in order firstly to propose different measures for important risks such as the interest risk the risk of default or the risk of catas trophe and secondly to describe how to act in order to optimize the situation in time Recently the concept of VaR Value at Risk was discovered in portfolio theory enlarging so the fundamental model of Markowitz   *Semi-Markov Chains and Hidden Semi-Markov Models toward Applications* Vlad Stefan Barbu,Nikolaos Limnios,2009-01-07 Here is a work that adds much to the sum of our knowledge in a key area of science today It is concerned with the estimation of discrete time semi Markov and hidden semi Markov processes A unique feature of the book is the use of discrete time especially useful in some specific

applications where the time scale is intrinsically discrete The models presented in the book are specifically adapted to reliability studies and DNA analysis The book is mainly intended for applied probabilists and statisticians interested in semi Markov chains theory reliability and DNA analysis and for theoretical oriented reliability and bioinformatics engineers

Semi-Markov Risk Models for Finance, Insurance and Reliability Jacques Janssen,Raimondo Manca,2007-05-15 This book aims to give a complete and self contained presentation of semi Markov models with finitely many states in view of solving real life problems of risk management in three main fields Finance Insurance and Reliability providing a useful complement to our first book Janssen and Manca 2006 which gives a theoretical presentation of semi Markov theory However to help assure the book is self contained the first three chapters provide a summary of the basic tools on semi Markov theory that the reader will need to understand our presentation For more details we refer the reader to our first book Janssen and Manca 2006 whose notations definitions and results have been used in these four first chapters Nowadays the potential for theoretical models to be used on real life problems is severely limited if there are no good computer programs to process the relevant data We therefore systematically propose the basic algorithms so that effective numerical results can be obtained Another important feature of this book is its presentation of both homogeneous and non homogeneous models It is well known that the fundamental structure of many real life problems is n homogeneous in time and the application of homogeneous models to such problems gives in the best case only approximated results or in the worst case nonsense results

Introduction to Hidden Semi-Markov Models John van der Hoek,Robert J. Elliott,2018-02-08 Markov chains and hidden Markov chains have applications in many areas of engineering and genomics This book provides a basic introduction to the subject by first developing the theory of Markov processes in an elementary discrete time finite state framework suitable for senior undergraduates and graduates The authors then introduce semi Markov chains and hidden semi Markov chains before developing related estimation and filtering results Genomics applications are modelled by discrete observations of these hidden semi Markov chains This book contains new results and previously unpublished material not available elsewhere The approach is rigorous and focused on applications   **Hidden Semi-Markov Models** Shun-Zheng Yu,2015-10-22 Hidden semi Markov models HSMMs are among the most important models in the area of artificial intelligence machine learning Since the first HSMM was introduced in 1980 for machine recognition of speech three other HSMMs have been proposed with various definitions of duration and observation distributions Those models have different expressions algorithms computational complexities and applicable areas without explicitly interchangeable forms Hidden Semi Markov Models Theory Algorithms and Applications provides a unified and foundational approach to HSMMs including various HSMMs such as the explicit duration variable transition and residential time of HSMMs inference and estimation algorithms implementation methods and application instances Learn new developments and state of the art emerging topics as they relate to HSMMs presented with examples drawn from medicine engineering and computer science Discusses the latest

developments and emerging topics in the field of HSMMs Includes a description of applications in various areas including Human Activity Recognition Handwriting Recognition Network Traffic Characterization and Anomaly Detection and Functional MRI Brain Mapping Shows how to master the basic techniques needed for using HSMMs and how to apply them

Applied Semi-Markov Processes Jacques Janssen,Raimondo Manca,2006-02-08 Aims to give to the reader the tools necessary to apply semi Markov processes in real life problems The book is self contained and starting from a low level of probability concepts gradually brings the reader to a deep knowledge of semi Markov processes Presents homogeneous and non homogeneous semi Markov processes as well as Markov and semi Markov rewards processes The concepts are fundamental for many applications but they are not as thoroughly presented in other books on the subject as they are here

Handbook of Performability Engineering Krishna B. Misra,2008-08-24 Dependability and cost effectiveness are primarily seen as instruments for conducting international trade in the free market environment These factors cannot be considered in isolation of each other This handbook considers all aspects of performability engineering The book provides a holistic view of the entire life cycle of activities of the product along with the associated cost of environmental preservation at each stage while maximizing the performance **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 *Semi-Markov Processes* Franciszek Grabski,2014-09-25 Semi Markov Processes Applications in System Reliability and Maintenance is a modern view of discrete state space and continuous time semi Markov processes and their applications in reliability and maintenance The book explains how to construct semi Markov models and discusses the different reliability parameters and characteristics that can be obtained from those models The book is a useful resource for mathematicians engineering practitioners and PhD and MSc students who want to understand the basic concepts and results of semi Markov process theory Clearly defines the properties and theorems from discrete state Semi Markov Process SMP theory Describes the method behind constructing Semi Markov SM models and SM decision models in the field of reliability and maintenance Provides numerous individual versions of SM models including the most recent and their impact on system reliability and maintenance **Theory and Applications of Time Series Analysis** Olga Valenzuela,Fernando Rojas,Luis Javier Herrera,Héctor Pomares,Ignacio Rojas,2023-11-09 This book presents the latest developments in the theory and applications of time series analysis and

forecasting Comprising a selection of refereed papers it is divided into several parts that address modern theoretical aspects of time series analysis forecasting and prediction with applications to various disciplines including econometrics and energy research The broad range of topics discussed including matters of particular relevance for sustainable development will give readers a modern perspective on the subject The included contributions were originally presented at the 8th International Conference on Time Series and Forecasting ITISE 2022 held in Gran Canaria Spain June 27 30 2022 The ITISE conference series provides a forum for scientists engineers educators and students to discuss the latest advances and implementations in the foundations theory models and applications of time series analysis and forecasting It focuses on interdisciplinary research encompassing computer science mathematics statistics and econometrics   Stochastic Processes: Modeling and Simulation D N Shanbhag,Calyampudi Radhakrishna Rao,2003-02-24 This sequel to volume 19 of Handbook on Statistics on Stochastic Processes Modelling and Simulation is concerned mainly with the theme of reviewing and in some cases unifying with new ideas the different lines of research and developments in stochastic processes of applied flavour This volume consists of 23 chapters addressing various topics in stochastic processes These include among others those on manufacturing systems random graphs reliability epidemic modelling self similar processes empirical processes time series models extreme value therapy applications of Markov chains modelling with Monte Carlo techniques and stochastic processes in subjects such as engineering telecommunications biology astronomy and chemistry particular with modelling simulation techniques and numerical methods concerned with stochastic processes The scope of the project involving this volume as well as volume 19 is already clarified in the preface of volume 19 The present volume completes the aim of the project and should serve as an aid to students teachers researchers and practitioners interested in applied stochastic processes   **Segmental Semi-Markov Models and Applications to Sequence Analysis** Xian-ping Ge,2002   **Data-Driven Modeling for Sustainable Engineering** Kondo H. Adjallah,Babiga Birregah,Henry Fonbeyin Abanda,2019-06-21 This book gathers the proceedings of the 1st International Conference on Engineering Applied Sciences and System Modeling ICEASSM a four day event 18th 21st April 2017 held in Accra Ghana It focuses on research work promoting a better understanding of engineering problems through applied sciences and modeling and on solutions generated in an African setting but with relevance to the world as a whole The book provides a holistic overview of challenges facing Africa and addresses various areas from research and development perspectives Presenting contributions by scientists engineers and experts hailing from a host of international institutions the book offers original approaches and technological solutions to help solve real world problems through research and knowledge sharing Further it explores promising opportunities for collaborative research on issues of scientific economic and social development making it of interest to researchers scientists and practitioners looking to conduct research in disciplines such as water supply control civil engineering statistical modeling renewable energy and sustainable urban development   *Semi-Markov Migration Models for Credit Risk* Guglielmo D'Amico,Giuseppe Di

Biase,Jacques Janssen,Raimondo Manca,2017-06-26 Credit risk is one of the most important contemporary problems for banks and insurance companies Indeed for banks more than forty percent of the equities are necessary to cover this risk Though this problem is studied by large rating agencies with substantial economic social and financial tools building stochastic models is nevertheless necessary to complete this descriptive orientation This book presents a complete presentation of such a category of models using homogeneous and non homogeneous semi Markov processes developed by the authors in several recent papers This approach provides a good method of evaluating the default risk and the classical VaR indicators used for Solvency II and Basel III governance rules This book is the first to present a complete semi Markov treatment of credit risk while also insisting on the practical use of the models presented here including numerical aspects so that this book is not only useful for scientific research but also to managers working in this field for banks insurance companies pension funds and other financial institutions *Switching Processes in Queueing Models* Vladimir Anisimov,2013-03-01 Switching processes invented by the author in 1977 is the main tool used in the investigation of traffic problems from automotive to telecommunications The title provides a new approach to low traffic problems based on the analysis of flows of rare events and queuing models In the case of fast switching averaging principle and diffusion approximation results are proved and applied to the investigation of transient phenomena for wide classes of overloading queuing networks The book is devoted to developing the asymptotic theory for the class of switching queuing models which covers models in a Markov or semi Markov environment models under the influence of flows of external or internal perturbations unreliable and hierarchic networks etc *Mathematical Methods in Survival Analysis, Reliability and Quality of Life* Catherine Huber,Nikolaos Limnios,Mounir Mesbah,Mikhail S. Nikulin,2013-03-01 Reliability and survival analysis are important applications of stochastic mathematics probability statistics and stochastic processes that are usually covered separately in spite of the similarity of the involved mathematical theory This title aims to redress this situation it includes 21 chapters divided into four parts Survival analysis Reliability Quality of life and Related topics Many of these chapters were presented at the European Seminar on Mathematical Methods for Survival Analysis Reliability and Quality of Life in 2006

Recent Advances in Stochastic Modeling and Data Analysis Christos H. Skiadas,2007 This volume presents the most recent applied and methodological issues in stochastic modeling and data analysis The contributions cover various fields such as stochastic processes and applications data analysis methods and techniques Bayesian methods biostatistics econometrics sampling linear and nonlinear models networks and queues survival analysis and time series The volume presents new results with potential for solving real life problems and provides novel methods for solving these problems by analyzing the relevant data The use of recent advances in different fields is emphasized especially new optimization and statistical methods data warehouse data mining and knowledge systems neural computing and bioinformatics Sample Chapter s Chapter 1 An approach to Stochastic Process using Quasi Arithmetic Means 373 KB Contents Stochastic Processes and Models

Distributions Insurance Stochastic Modeling for Healthcare Management Markov and Semi Markov Models Parametric Non Parametric Dynamical Systems Forecasting Modeling and Stochastic Modeling Statistical Applications in Socioeconimic Problems Sampling and Optimization Problems Data Mining and Applications Clustering and Classification Applications of Data Analysis Miscellaneous Readership Researchers in probability and statistics stochastics and fuzzy logic **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 Network Performance Engineering Demetres D. Kouvatsos,2011-04-12 During recent years a great deal of progress has been made in performance modelling and evaluation of the Internet towards the convergence of multi service networks of diverging technologies supported by internetworking and the evolution of diverse access and switching technologies The 44 chapters presented in this handbook are revised invited works drawn from PhD courses held at recent HETNETs International Working Conferences on Performance Modelling and Evaluation of Heterogeneous Networks They constitute essential introductory material preparing the reader for further research and development in the field of performance modelling analysis and engineering of heterogeneous networks and of next and future generation Internets The handbook aims to unify relevant material already known but dispersed in the literature introduce the readers to unfamiliar and unexposed research areas and generally illustrate the diversity of research found in the high growth field of convergent heterogeneous networks and the Internet The chapters have been broadly classified into 12 parts covering the following topics Measurement Techniques Traffic Modelling and Engineering Queueing Systems and Networks Analytic Methodologies Simulation Techniques Performance Evaluation Studies Mobile Wireless and Ad Hoc Networks Optical Networks QoS Metrics and Algorithms All IP Convergence and

Networking Network Management and Services and Overlay Networks

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