# Semi-Markov Models and Applications

Jacques Janssen and Nikolaos Limnios (Eds.)

# **Semi Markov Models And Applications**

**Jacques Janssen, Nikolaos Limnios** 

#### **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 International 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 Hidden Semi-Markov Models Shun-Zheng Yu,2015-10-22 theory enlarging so the fundamental model of Markowitz 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

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 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 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

Introduction to Hidden Semi-Markov Models John Van der Hoek, Robert J. Elliott, 2018 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 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 Segmental Semi-Markov Models and Applications to Seguence Analysis Semi-Markov Risk Models for Finance, Insurance and Reliability Jacques Janssen, Raimondo Xian-ping Ge, 2002 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 Semi-Markov Migration Models for Credit Risk Guglielmo D'Amico, Giuseppe Di Biase, Jacques case nonsense results Janssen, Raimondo Manca, 2017-05-24 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 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 I 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 **Nonlinearly Perturbed Semi-Markov Processes** Dmitrii Silvestrov, Sergei Silvestrov, 2017-09-06 The book presents new methods of asymptotic analysis for nonlinearly perturbed semi Markov processes with a finite phase space These methods are based on special time space screening procedures for sequential phase space reduction of semi Markov processes combined with the systematical use of operational calculus for Laurent asymptotic expansions Effective recurrent algorithms are composed for getting asymptotic expansions without and with explicit upper bounds for remainders for power moments of hitting times stationary and conditional quasi stationary distributions for nonlinearly perturbed semi Markov processes These results are illustrated by asymptotic expansions for birth death type semi Markov processes which play an important role in various applications The book will be a useful contribution to the continuing intensive studies in the area It is an essential reference for theoretical and applied researchers in the field of stochastic processes and their applications that will contribute to continuing extensive studies in the area and remain relevant for years to come **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 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 **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 Stochastic Modeling And Data Analysis Christos H Skiadas, 2007-11-16 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 **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 **Basic Stochastic Processes** Pierre Devolder, Jacques Janssen, Raimondo Manca, 2015-08-05 This book presents basic stochastic processes stochastic calculus including L vy processes on one hand and Markov and Semi Markov models on the other From the financial point of view essential concepts such as the Black and Scholes model VaR indicators actuarial evaluation market values fair pricing play a central role and will be presented The authors also present basic concepts so that this series is relatively self contained for the main audience formed by actuaries and particularly with ERM enterprise risk management certificates insurance risk managers students in Master in mathematics or economics and people involved in Solvency II for insurance companies and in Basel II and III for banks

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

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