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# Matrix-Analytic Methods in Stochastic Models

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# Matrix Analytic Methods In Stochastic Models

**Raffaella Di Napoli**



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analysis of a family of Markov processes rich in structure and of wide applicability They are extensively used in the modelling and performance analysis of computer systems telecommunication networks network protocols and many other stochastic systems of current commercial and engineering interest This volume deals with 1 various aspects of the theory of block structured Markov chains 2 analysis of complex queueing models and 3 parameter estimation and specific applications to such areas as cellular mobile systems FS ALOHA the Internet and production systems *Fundamentals of Matrix-Analytic Methods* Qi-Ming He,2013-08-13 Fundamentals of Matrix Analytic Methods targets advanced level students in mathematics engineering and computer science It focuses on the fundamental parts of Matrix Analytic Methods Phase Type Distributions Markovian arrival processes and Structured Markov chains and matrix geometric solutions New materials and techniques are presented for the first time in research and engineering design This book emphasizes stochastic modeling by offering probabilistic interpretation and constructive proofs for Matrix Analytic Methods Such an approach is especially useful for engineering analysis and design Exercises and examples are provided throughout the book Introduction to

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over world to discuss the state of research and practice in dealing with both reliability issues at the system design phase and maintenance issues at the system operation phase The theme of AIWARM 2006 is reliability testing and improvement The contributions in this volume cover all the main topics in reliability and maintenance engineering providing an in depth presentation of theory and practice

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