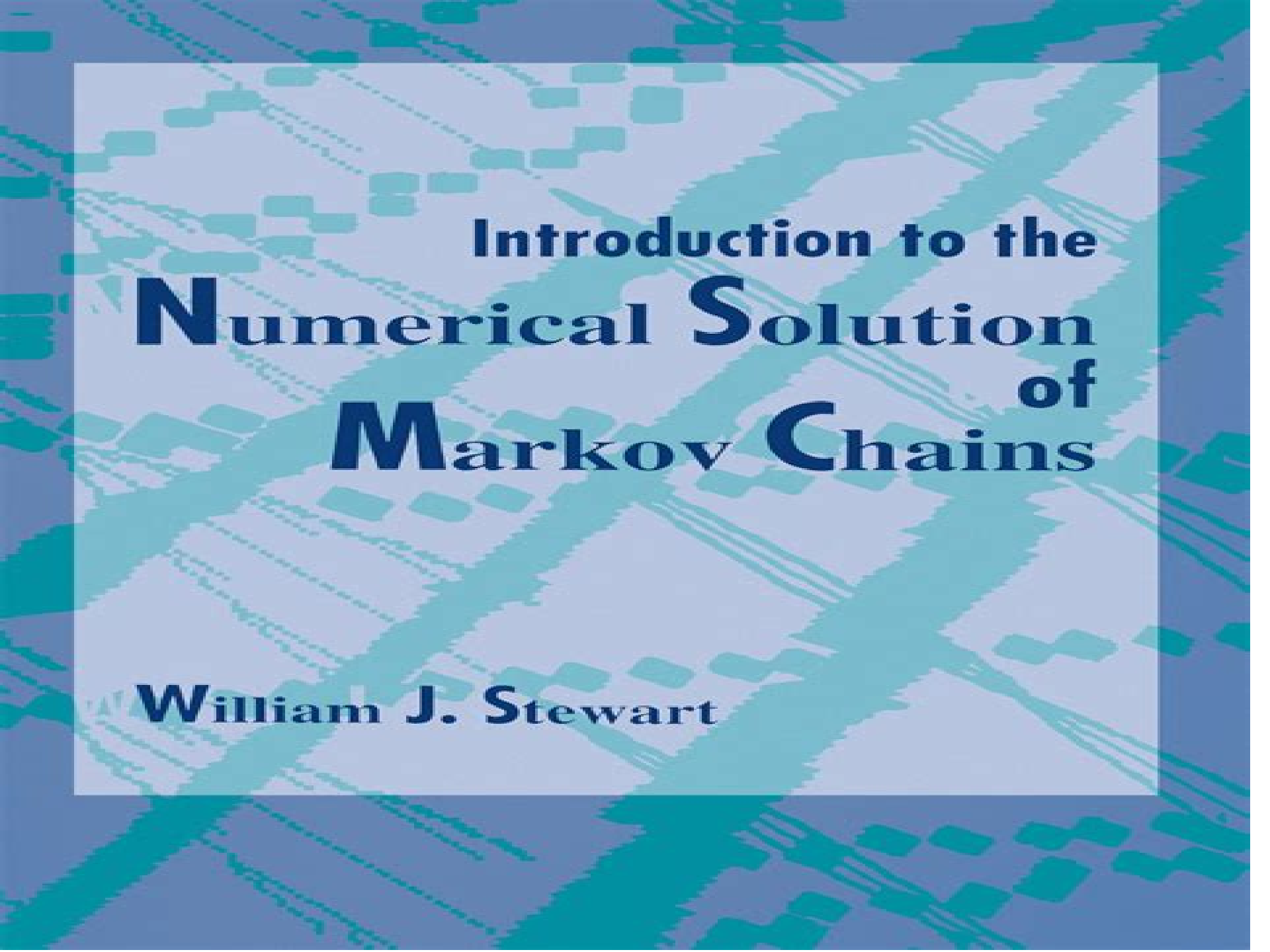




Introduction to the Numerical Solution of Markov Chains

William J. Stewart

Numerical Solution Of Markov Chains

WJ Stewart (ed)



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Introduction to the Numerical Solution of Markov Chains William J. Stewart, 2021-01-12 A cornerstone of applied probability Markov chains can be used to help model how plants grow chemicals react and atoms diffuse and applications are increasingly being found in such areas as engineering computer science economics and education To apply the techniques to real problems however it is necessary to understand how Markov chains can be solved numerically In this book the first to offer a systematic and detailed treatment of the numerical solution of Markov chains William Stewart provides scientists on many levels with the power to put this theory to use in the actual world where it has applications in areas as diverse as engineering economics and education His efforts make for essential reading in a rapidly growing field Here Stewart explores all aspects of numerically computing solutions of Markov chains especially when the state is huge He provides extensive background to both discrete time and continuous time Markov chains and examines many different numerical computing methods direct single and multi vector iterative and projection methods More specifically he considers recursive methods often used when the structure of the Markov chain is upper Hessenberg iterative aggregation disaggregation methods that are particularly appropriate when it is NCD nearly completely decomposable and reduced schemes for cases in which the chain is periodic There are chapters on methods for computing transient solutions on stochastic automata networks and finally on currently available software Throughout Stewart draws on numerous examples and comparisons among the methods he so thoroughly explains

Numerical Solution of Markov Chains William J. Stewart, 1991-05-23 Papers presented at a workshop held January 1990 location unspecified cover just about all aspects of solving Markov models numerically There are papers on matrix generation techniques and generalized stochastic Petri nets the computation of stationary distributions including aggregation disagg

Computations with Markov Chains William J. Stewart, 2012-12-06 Computations with Markov Chains presents the edited and reviewed proceedings of the Second International Workshop on the Numerical Solution of Markov Chains held January 16 18 1995 in Raleigh North Carolina New developments of particular interest include recent work on stability and conditioning Krylov subspace based methods for transient solutions quadratic convergent procedures for matrix geometric problems further analysis of the GTH algorithm the arrival of stochastic automata networks at the forefront of modelling stratagems and more An authoritative overview of the field for applied probabilists numerical analysts and systems modelers including computer scientists and engineers

Numerical Methods for Structured Markov Chains Dario A. Bini, Guy Latouche, Beatrice Meini, 2005-02-03 Intersecting two large research areas numerical analysis and applied probability queueing theory this book is a self contained introduction to the numerical solution of structured Markov chains which have a wide applicability in queueing theory and stochastic modeling and include M/G/1 and GI/M/1 type Markov chain quasi birth death processes non skip free queues and tree like stochastic processes Written for applied probabilists and numerical analysts but accessible to engineers and scientists working on

telecommunications and evaluation of computer systems performances it provides a systematic treatment of the theory and algorithms for important families of structured Markov chains and a thorough overview of the current literature The book consisting of nine Chapters is presented in three parts Part 1 covers a basic description of the fundamental concepts related to Markov chains a systematic treatment of the structure matrix tools including finite Toeplitz matrices displacement operators FFT and the infinite block Toeplitz matrices their relationship with matrix power series and the fundamental problems of solving matrix equations and computing canonical factorizations Part 2 deals with the description and analysis of structure Markov chains and includes M G 1 quasi birth death processes non skip free queues and tree like processes Part 3 covers solution algorithms where new convergence and applicability results are proved Each chapter ends with bibliographic notes for further reading and the book ends with an appendix collecting the main general concepts and results used in the book a list of the main annotations and algorithms used in the book and an extensive index

Numerical Solution of Markov Chains WJ Stewart (ed),1991

Formal Methods for Performance Evaluation Marco Bernardo,Jane Hillston,2007-06-06

This book presents a set of 11 papers accompanying the lectures of leading researchers given at the 7th edition of the International School on Formal Methods for the Design of Computer Communication and Software Systems SFM 2007 held in Bertinoro Italy in May June 2007 SFM 2007 was devoted to formal techniques for performance evaluation and covered several aspects of the field

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Stability and Conditioning Issues on the Numerical Solution of Markov Chains Tugral Dayar,1994

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