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

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

G.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   **Simulation and Modeling** Mr. Rohit Manglik,2024-03-07 EduGorilla Publication is a trusted name in the education sector committed to empowering learners with high quality study materials and resources Specializing in competitive exams and academic support EduGorilla provides comprehensive and well structured content tailored to meet the needs of students across various streams and levels   **Modeling and Simulation Techniques** Mr. Rohit Manglik,2024-09-24 Teaches model development simulation algorithms and analysis for studying system behavior across various domains such as engineering healthcare and logistics   *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 **Advancing the Frontiers of Simulation** Christos Alexopoulos,David Goldsman,James R. Wilson,2009-09-18 This Festschrift honors George Samuel Fishman one of the founders of the eld of computer simulation and a leader of the disciplines of operations research and the management sciences for the past ve decades on the occasion of his seventieth birthday The papers in this volume span the theory methodology and application of computer simulation The lead article is appropriately titled George Fishman s Professional Career In this article we discuss George s contributions to operations research and the m agement sciences with special emphasis on his role in the advancement of the eld of simulation since the 1960s We also include a brief personal biography together with comments by several individuals about the extraordinary effect that George has had on all his students colleagues and friends Thesecondarticle titled AConversationwithGeorgeFishman isthetranscript of an extended interview with George that we conducted in October 2007 In the article titled Computer Intensive Statistical Model Building Russell Cheng studies resampling methods for building parsimonious multiple linear regr sion models so as to represent accurately the behavior of the dependent variable in terms of the smallest possible subset of explanatory independent variables The author shows how bootstrap resampling can be used not only for rapid identi cation of good models but also for ef cient comparison of competing models *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

Modeling and Simulation of Computer Networks and Systems Faouzi Zarai,Petros Nicopolitidis,2015-04-21 Modeling and Simulation of Computer Networks and Systems Methodologies and Applications introduces you to a broad array of modeling and simulation issues related to computer networks and systems It focuses on the theories tools applications and uses of modeling and simulation in order to effectively optimize networks It describes methodologies for modeling and simulation of new generations of wireless and mobiles networks and cloud and grid computing systems Drawing upon years of practical experience and using numerous examples and illustrative applications recognized experts in both academia and industry discuss Important and emerging topics in computer networks and systems including but not limited to modeling simulation analysis and security of wireless and mobiles networks especially as they relate to next generation wireless networks Methodologies strategies and tools and strategies needed to build computer networks and systems modeling and simulation from the bottom up Different network performance metrics including mobility congestion quality of service security and more Modeling and Simulation of Computer Networks and Systems is a must have resource for network architects engineers and researchers who want to gain insight into optimizing network performance through the use of modeling and simulation Discusses important and emerging topics in computer networks and Systems including but not limited to modeling simulation analysis and security of wireless and mobiles networks especially as they relate to next generation wireless networks Provides the necessary methodologies strategies and tools needed to build computer networks and systems modeling and simulation from the bottom up Includes comprehensive review and evaluation of simulation tools and methodologies and different network performance metrics including mobility congestion quality of service security and more **Operations Research: Introduction To Models And Methods** Richard Johannes Boucherie,Henk Tijms,Aleida Braaksma,2021-10-26 This attractive textbook with its easy to follow presentation provides a down to earth introduction to operations research for students in a wide range of fields such as engineering business analytics mathematics and statistics computer science and econometrics It is the result of many years of teaching and collective feedback from students The book covers the basic models in both deterministic and stochastic operations research and is a springboard to more specialized texts either practical or theoretical The emphasis is on useful models and interpreting the solutions in the context of concrete

applications The text is divided into several parts The first three chapters deal exclusively with deterministic models including linear programming with sensitivity analysis integer programming and heuristics and network analysis The next three chapters primarily cover basic stochastic models and techniques including decision trees dynamic programming optimal stopping production planning and inventory control The final five chapters contain more advanced material such as discrete time and continuous time Markov chains Markov decision processes queueing models and discrete event simulation Each chapter contains numerous exercises and a large selection of exercises includes solutions   Teletraffic Haruo Akimaru,Konosuke Kawashima,2012-12-06 Telecommunications systems have been evolving from the conventional telephone network that mainly deals with voice to the ISDN integrated services digital net work integrating voice data and image Moreover the ATM asynchronous trans fer mode and optical switching technologies are being developed for the broadband ISDN which can handle the high speed video communications as well Computer networks are also progressing from centralized TSS time sharing system to dis tributed LAN local area network and VAN value added network In the research development design and operation of such telecommunications and computer networks the important problems are determining the optimum con figuration and dimensions of the systems for providing a given performance or GOS grade of service The teletraflic theory the basis for the performance evaluation and the dimensioning has been studied along with the switching technology and has developed rapidly by incorporating the recent advances in OR operations research and queueing theory However it is sometimes difficult for non experts of teletraffic to understand and apply these theories because they require a deep mathematical background   **Simulation of Semiconductor Processes and Devices 2001** Dimitris Tsoukalas,Christos Tsamis,2012-12-06 This volume contains the Proceedings of the International Conference on Simulation of Semiconductor Devices and Processes SISPAD 01 held on September 5 7 2001 in Athens The conference provided an open forum for the presentation of the latest results and trends in process and device simulation The trend towards shrinking device dimensions and increasing complexity in process technology demands the continuous development of advanced models describing basic physical phenomena involved New simulation tools are developed to complete the hierarchy in the Technology Computer Aided Design simulation chain between microscopic and macroscopic approaches The conference program featured 8 invited papers 60 papers for oral presentation and 34 papers for poster presentation selected from a total of 165 abstracts from 30 countries around the world These papers disclose new and interesting concepts for simulating processes and devices   **Model-Driven Dependability Assessment of Software Systems** Simona Bernardi,José Merseguer,Dorina Corina Petriu,2013-10-22 Over the last two decades a major challenge for researchers working on modeling and evaluation of computer based systems has been the assessment of system Non Functional Properties NFP such as performance scalability dependability and security In this book the authors present cutting edge model driven techniques for modeling and analysis of software dependability Most of them are based on the use of UML as

software specification language From the software system specification point of view such techniques exploit the standard extension mechanisms of UML i e UML profiling UML profiles enable software engineers to add non functional properties to the software model in addition to the functional ones The authors detail the state of the art on UML profile proposals for dependability specification and rigorously describe the trade off they accomplish The focus is mainly on RAMS reliability availability maintainability and safety properties Among the existing profiles they emphasize the DAM Dependability Analysis and Modeling profile which attempts to unify under a common umbrella the previous UML profiles from literature providing capabilities for dependability specification and analysis In addition they describe two prominent model to model transformation techniques which support the generation of the analysis model and allow for further assessment of different RAMS properties Case studies from different domains are also presented in order to provide practitioners with examples of how to apply the aforementioned techniques Researchers and students will learn basic dependability concepts and how to model them using UML and its extensions They will also gain insights into dependability analysis techniques through the use of appropriate modeling formalisms as well as of model to model transformation techniques for deriving dependability analysis models from UML specifications Moreover software practitioners will find a unified framework for the specification of dependability requirements and properties of UML and will benefit from the detailed case studies   Lectures on Formal Methods and Performance Analysis Ed Brinksma,Holger Hermanns,Joost-Pieter Katoen,2003-06-29 Traditionally models and methods for the analysis of the functional correctness of reactive systems and those for the analysis of their performance and pendability aspects have been studied by di erent research communities This has resulted in the development of successful but distinct and largely unrelated modeling and analysis techniques for both domains In many modern systems however the di erence between their functional features and their performance properties has become blurred as relevant functionalities become inextricably linked to performance aspects e g isochronous data transfer for live video tra mission During the last decade this trend has motivated an increased interest in c bining insights and results from the eld of formal methods traditionally cused on functionality with techniques for performance modeling and analysis Prominent examples of this cross fertilization are extensions of process algebra and Petri nets that allow for the automatic generation of performance models the use of formal proof techniques to assess the correctness of randomized gorithms and extensions of model checking techniques to analyze performance requirements automatically We believe that these developments markthe ginning of a new paradigm for the modeling and analysis of systems in which qualitative and quantitative aspects are studied from an integrated perspective We are convinced that the further worktowards the realization of this goal will be a growing source of inspiration and progress for both communities   **Regenerative Simulation of Non-Markovian Stochastic Systems** International Business Machines Corporation. Research Division,D. L. Iglehart,G. S. Shedler,1984 Discrete event simulations are often non Markovian in the sense that the underlying stochastic process of the simulation cannot be modeled as a Markov

chain with countable state space We discuss regenerative simulation methods for non Markovian systems whose underlying stochastic process can be represented as a generalized semi Markov process Applications to modeling and simulation of ring and bus networks are given Keywords include Regenerative simulation Generalized semi Markov processes Non Markovian systems Recurrence and regeneration Ring and bus networks <u>Introduction to Queueing Systems with Telecommunication Applications</u> László Lakatos,László Szeidl,Miklós Telek,2019-05-16 The book is the extended and revised version of the 1st edition and is composed of two main parts mathematical background and queueing systems with applications The mathematical background is a self containing introduction to the stochastic processes of the later studied queueing systems It starts with a quick introduction to probability theory and stochastic processes and continues with chapters on Markov chains and regenerative processes More recent advances of queueing systems are based on phase type distributions Markov arrival processes and quasy birth death processes which are introduced in the last chapter of the first part The second part is devoted to queueing models and their applications After the introduction of the basic Markovian from M M 1 to M M 1 N and non Markovian M G 1 G M 1 queueing systems a chapter presents the analysis of queues with phase type distributions Markov arrival processes from PH M 1 to MAP PH 1 K Thenext chapter presents the classical queueing network results and the rest of this part is devoted to the application examples There are queueing models for bandwidth charing with different traffic classes slotted multiplexers media access protocols like Aloha and IEEE 802 11b priority systems and retrial systems An appendix supplements the technical content with Laplace and z transformation rules Bessel functions and a list of notations The book contains examples and exercises throughout and could be used for graduate students in engineering mathematics and sciences Reviews of first edition The organization of the book is such that queueing models are viewed as special cases of more general stochastic processes such as birth death or semi Markov processes this book is a valuable addition to the queuing literature and provides instructors with a viable alternative for a textbook to be used in a one or two semester course on queueing models at the upper undergraduate or beginning graduate levels Charles Knessl SIAM Review Vol 56 1 March 2014 <u>Current Issues in Computer Simulation</u> Nabil R. Adam,Ali Dogramaci,2014-05-09 Current Issues in Computer Simulation is a collection of papers dealing with computer simulation languages statistical aspects of simulation linkage with optimization and analytical models as well as theory and application of simulation methodology Some papers explain the General Purpose Simulation System GPSS a programming package incorporating a language to simulate discrete systems and the SIMSCRIPT a general purpose simulation language using English commands for example FORTRAN Another simulation language is the General Activity Simulation Program GASP providing for an organizational structure to build models to simulate the dynamic performance of systems on a digital computer Other papers discuss simulation models of real systems including corporate simulation models multistage consumer choice process determination of maximum occupancy for hospital facilities and the juvenile court system Many computer simulations are statistical sampling experiments

performed on a model of the system under investigation Other papers discuss some of the variables involved in the statistical design and analysis of simulation experiments such as variance reduction techniques generation of random variates and experimental layout For example one application simulates inventory systems when many items are stocked in various locations The collection is suitable for programmers computer engineers businessmen hospital administrators schools officials and depositories of huge volumes of information or data

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