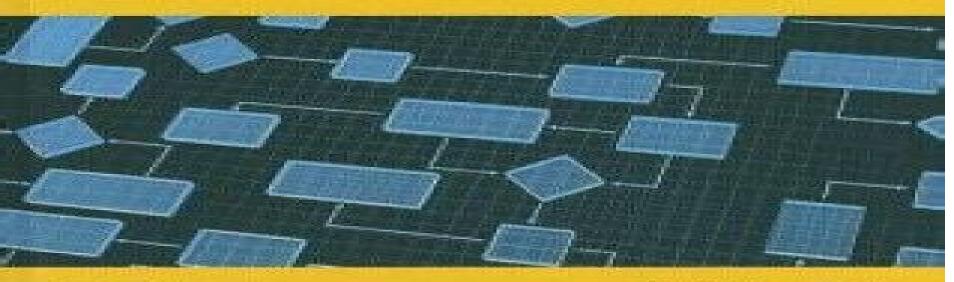
# Markov Chains

Theory, Algorithms and Applications

Bruno Sericola



WILEY

# **Markov Chains Theory And Applications**

Dean L. Isaacson, Richard W. Madsen

# **Markov Chains Theory And Applications:**

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explosion phenomenon the Kolmogorov equations the convergence to equilibrium and the passage time distributions to a state and to a subset of states These results are applied to birth and death processes He then proposes a detailed study of the uniformization technique by means of Banach algebra This technique is used for the transient analysis of several queuing systems Contents 1 Discrete Time Markov Chains 2 Continuous Time Markov Chains 3 Birth and Death Processes 4 Uniformization 5 Queues About the Authors Bruno Sericola is a Senior Research Scientist at Inria Rennes Bretagne Atlantique in France His main research activity is in performance evaluation of computer and communication systems dependability analysis of fault tolerant systems and stochastic models Markov Chains Wai-Ki Ching, Ximin Huang, Michael K. Ng, Tak-Kuen Siu, 2013-03-27 This new edition of Markov Chains Models Algorithms and Applications has been completely reformatted as a text complete with end of chapter exercises a new focus on management science new applications of the models and new examples with applications in financial risk management and modeling of financial data This book consists of eight chapters Chapter 1 gives a brief introduction to the classical theory on both discrete and continuous time Markov chains The relationship between Markov chains of finite states and matrix theory will also be highlighted Some classical iterative methods for solving linear systems will be introduced for finding the stationary distribution of a Markov chain The chapter then covers the basic theories and algorithms for hidden Markov models HMMs and Markov decision processes MDPs Chapter 2 discusses the applications of continuous time Markov chains to model queueing systems and discrete time Markov chain for computing the PageRank the ranking of websites on the Internet Chapter 3 studies Markovian models for manufacturing and re manufacturing systems and presents closed form solutions and fast numerical algorithms for solving the captured systems In Chapter 4 the authors present a simple hidden Markov model HMM with fast numerical algorithms for estimating the model parameters An application of the HMM for customer classification is also presented Chapter 5 discusses Markov decision processes for customer lifetime values Customer Lifetime Values CLV is an important concept and quantity in marketing management The authors present an approach based on Markov decision processes for the calculation of CLV using real data Chapter 6 considers higher order Markov chain models particularly a class of parsimonious higher order Markov chain models Efficient estimation methods for model parameters based on linear programming are presented Contemporary research results on applications to demand predictions inventory control and financial risk measurement are also presented In Chapter 7 a class of parsimonious multivariate Markov models is introduced Again efficient estimation methods based on linear programming are presented Applications to demand predictions inventory control policy and modeling credit ratings data are discussed Finally Chapter 8 re visits hidden Markov models and the authors present a new class of hidden Markov models with efficient algorithms for estimating the model parameters Applications to modeling interest rates credit ratings and default data are discussed This book is aimed at senior undergraduate students postgraduate students professionals practitioners and researchers in applied mathematics computational science operational research

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**Analyzing Markov Chains using Kronecker Products** Tugrul Dayar, 2012-07-25 Kronecker products are used to define the underlying Markov chain MC in various modeling formalisms including compositional Markovian models hierarchical Markovian models and stochastic process algebras The motivation behind using a Kronecker structured representation rather than a flat one is to alleviate the storage requirements associated with the MC With this approach systems that are an order of magnitude larger can be analyzed on the same platform. The developments in the solution of such MCs are reviewed from an algebraic point of view and possible areas for further research are indicated with an emphasis on preprocessing using reordering grouping and lumping and numerical analysis using block iterative preconditioned projection multilevel decompositional and matrix analytic methods Case studies from closed queueing networks and stochastic chemical kinetics are provided to motivate decompositional and matrix analytic methods Stability Problems for Stochastic Models: Theory and Applications Alexander Zeifman, Victor respectively Korolev, Alexander Sipin, 2021-03-05 The aim of this Special Issue of Mathematics is to commemorate the outstanding Russian mathematician Vladimir Zolotarev whose 90th birthday will be celebrated on February 27th 2021 The present Special Issue contains a collection of new papers by participants in sessions of the International Seminar on Stability Problems for Stochastic Models founded by Zolotarev Along with research in probability distributions theory limit theorems of probability theory stochastic processes mathematical statistics and queuing theory this collection contains papers dealing with applications of stochastic models in modeling of pension schemes modeling of extreme precipitation construction of statistical indicators of scientific publication importance and other fields

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