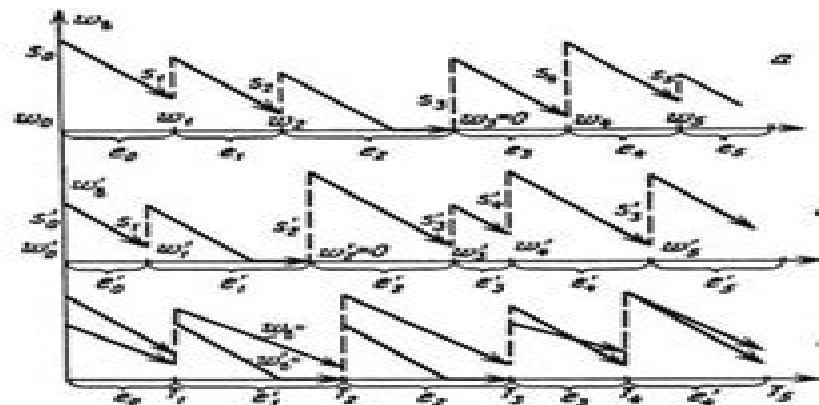


MATHEMATICAL METHODS FOR CONSTRUCTION OF QUEUEING MODELS

V. V. Kalashnikov
S. T. Rachev



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Mathematical Methods For Construction Of Queueing Models

Yuri Belyaev, Asaf Hajiyeu



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Mathematical Methods for Construction of Queueing Models Vladimir Kalashnikov, 2013-01-03 to the English edition Many processes that describe the operation of engineering economic organizational and other systems are represented as sequences of operations performed on material information or other types of flows Typical examples are processes of connection of telephone users data transmission and processing calculation at multi user computer centers and queueing at service centers The models studied by the theory of service systems or queueing theory are used to describe such processes The more pessimistic term queueing theory is used more often in the non Soviet literature Random arrivals requests for service probability distributions defining queueing processes distributions of service times and acceptable waiting times and structure parameters customer priorities parameters that delimit acceptable queues parameters that define paths of customers etc are characteristic components of queueing models Typical output characteristics of queueing models are the probability distributions of queue lengths waiting times lengths of busy periods and so forth Mathematical Methods for Construction of Queueing Models Vladimir Viacheslavovich Kalashnikov, 1990 **Mathematical Methods in Queueing Theory** Vladimir V. Kalashnikov, 2013-04-18 The material of this book is based on several courses which have been delivered for a long time at the Moscow Institute for Physics and Technology Some parts have formed the subject of lectures given at various universities throughout the world Freie Universitat of Berlin Chalmers University of Technology and the University of Goteborg University of California at Santa Barbara and others The subject of the book is the theory of queues This theory as a mathematical discipline begins with the work of A Erlang who examined a model of a telephone station and obtained the famous formula for the distribution of the number of busy lines which is named after him Queueing theory has been applied to the study of numerous models emergency aid road traffic computer systems etc Besides it has lead to several related disciplines such as reliability and inventory theories which deal with similar models Nevertheless many parts of the theory of queues were developed as a pure science with no practical applications The aim of this book is to give the reader an insight into the mathematical methods which can be used in queueing theory and to present examples of solving problems with the help of these methods Of course the choice of the methods is quite subjective Thus many prominent results have not even been mentioned *Stability Analysis of Regenerative Queueing Models* Evsey Morozov, Bart Steyaert, 2021-09-20 The stability analysis of stochastic models for telecommunication systems is an intensively studied topic The analysis is as a rule a difficult problem requiring a refined mathematical technique especially when one endeavors beyond the framework of Markovian models The primary purpose of this book is to present in a unified way research into the stability analysis of a wide variety of regenerative queueing systems It describes the theoretical foundations of this method and then shows how it works with particular models both classic ones as well as more recent models that have received attention The focus lies on an in depth and insightful mathematical explanation of the regenerative stability analysis method The unique volume can

serve as a textbook for students working in these and related scientific areas The material is also of interest to engineers working in telecommunications field who may be faced with the problem of stability of queueing systems Mathematical and Statistical Models and Methods in Reliability V.V. Rykov,N. Balakrishnan,M.S. Nikulin,2010-11-02 The book is a selection of invited chapters all of which deal with various aspects of mathematical and statistical models and methods in reliability Written by renowned experts in the field of reliability the contributions cover a wide range of applications reflecting recent developments in areas such as survival analysis aging lifetime data analysis artificial intelligence medicine carcinogenesis studies nuclear power financial modeling aircraft engineering quality control and transportation Mathematical and Statistical Models and Methods in Reliability is an excellent reference text for researchers and practitioners in applied probability and statistics industrial statistics engineering medicine finance transportation the oil and gas industry and artificial intelligence

Advances in Queueing Theory, Methods, and Open Problems Jewgeni H. Dshalalow,2023-07-21 The progress of science and technology has placed Queueing Theory among the most popular disciplines in applied mathematics operations research and engineering Although queueing has been on the scientific market since the beginning of this century it is still rapidly expanding by capturing new areas in technology Advances in Queueing provides a comprehensive overview of problems in this enormous area of science and focuses on the most significant methods recently developed Written by a team of 24 eminent scientists the book examines stochastic analytic and generic methods such as approximations estimates and bounds and simulation The first chapter presents an overview of classical queueing methods from the birth of queues to the seventies It also contains the most comprehensive bibliography of books on queueing and telecommunications to date Each of the following chapters surveys recent methods applied to classes of queueing systems and networks followed by a discussion of open problems and future research directions Advances in Queueing is a practical reference that allows the reader quick access to the latest methods **Elements of Queueing Theory** Francois Baccelli,Pierre Bremaud,2013-11-11 Queueing theory is a fascinating subject in Applied Probability for two contradictory reasons it sometimes requires the most sophisticated tools of stochastic processes and it often leads to simple and explicit answers More over its interest has been steadily growing since the pioneering work of Erlang in 1917 on the blocking of telephone calls to the more recent applications on the design of broadband communication networks and on the performance evaluation of computer architectures All this led to a huge literature articles and books at various levels of mathematical rigor Concerning the mathematical approach most of the explicit results have been obtained when specific assumptions Markov renewal are made The aim of the present book is in no way to give a systematic account of the formulas of queueing theory and their applications but rather to give a general framework in which these results are best understood and most easily derived What knowledge of this vast literature is needed to read the book As the title of the book suggests we believe that it can be read without prior knowledge of queueing theory at all although the unifying nature of the proposed framework will of course be

more meaningful to readers who already studied the classical Markovian approach

Stochastic Models in Queueing Theory Jyotiprasad Medhi, 2002-11-06 This is a graduate level textbook that covers the fundamental topics in queueing theory The book has a broad coverage of methods to calculate important probabilities and gives attention to proving the general theorems It includes many recent topics such as server vacation models diffusion approximations and optimal operating policies and more about bulk arrival and bulk service models than other general texts Current clear and comprehensive coverage A wealth of interesting and relevant examples and exercises to reinforce concepts Reference lists provided after each chapter for further investigation

Analytic Methods in Applied Probability Yu. M. Suhov, 2002 Aimed at graduate students theoretical and applied probabilists computer scientists and engineers this volume features 14 original papers on applied probability with an emphasis on queueing and queueing network theory The volume opens with a discussion of the contributions of Fridrikh Karpelevich to the field and a bibliography of his works in this area Other topics include the applicability of queueing network theory to industrial manufacturing and processing the problem of stability of a queueing model regime and new ratio limit theorems for Markov chains The volume is not indexed Annotation copyrighted by Book News Inc Portland OR

The Methods of Distances in the Theory of Probability and Statistics Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi, 2013-01-04 This book covers the method of metric distances and its application in probability theory and other fields The method is fundamental in the study of limit theorems and generally in assessing the quality of approximations to a given probabilistic model The method of metric distances is developed to study stability problems and reduces to the selection of an ideal or the most appropriate metric for the problem under consideration and a comparison of probability metrics After describing the basic structure of probability metrics and providing an analysis of the topologies in the space of probability measures generated by different types of probability metrics the authors study stability problems by providing a characterization of the ideal metrics for a given problem and investigating the main relationships between different types of probability metrics The presentation is provided in a general form although specific cases are considered as they arise in the process of finding supplementary bounds or in applications to important special cases Svetlozar T Rachev is the Frey Family Foundation Chair of Quantitative Finance Department of Applied Mathematics and Statistics SUNY Stony Brook and Chief Scientist of Finanalytica USA Lev B Klebanov is a Professor in the Department of Probability and Mathematical Statistics Charles University Prague Czech Republic Stoyan V Stoyanov is a Professor at EDHEC Business School and Head of Research EDHEC Risk Institute Asia Singapore Frank J Fabozzi is a Professor at EDHEC Business School USA

Topics on Regenerative Processes Vladimir V. Kalashnikov, 1994-06-27 Regenerative processes are a popular subject in pure and applied probability as well as in engineering particularly simulation This book provides important insight into new methods for investigating regenerative processes Quantitative estimates play the key role in the book and all developed methods support possibilities for obtaining such estimates including probability metrics

test functions crossing and coupling These methods are applied to a variety of problems such as Markov chains simulation queueing systems storage and reliability The book illustrates a unique application of the theory of probability metrics for examining regenerative processes and it elaborates on the criteria required for uniform in time stability of wide sense regenerative processes New accurate bounds of distribution functions of first occurrence times for regenerative models are also presented

Mathematical Methods in Queueing Theory Vladimir V. Kalashnikov, 1993-12-31 The material of this book is based on several courses which have been delivered for a long time at the Moscow Institute for Physics and Technology Some parts have formed the subject of lectures given at various universities throughout the world Freie Universitat of Berlin Chalmers University of Technology and the University of Goteborg University of California at Santa Barbara and others The subject of the book is the theory of queues This theory as a mathematical discipline begins with the work of A Erlang who examined a model of a telephone station and obtained the famous formula for the distribution of the number of busy lines which is named after him Queueing theory has been applied to the study of numerous models emergency aid road traffic computer systems etc Besides it has lead to several related disciplines such as reliability and inventory theories which deal with similar models Nevertheless many parts of the theory of queues were developed as a pure science with no practical applications The aim of this book is to give the reader an insight into the mathematical methods which can be used in queueing theory and to present examples of solving problems with the help of these methods Of course the choice of the methods is quite subjective Thus many prominent results have not even been mentioned

Markov Chains and Stochastic Stability Sean Meyn, Richard L. Tweedie, 2009-04-02 New up to date edition of this influential classic on Markov chains in general state spaces Proofs are rigorous and concise the range of applications is broad and knowledgeable and key ideas are accessible to practitioners with limited mathematical background New commentary by Sean Meyn including updated references reflects developments since 1996

Recent Advances in Reliability Theory N. Limnios, M. Nikulin, 2012-12-06 Conceiving reliable systems is a strategic issue for any industrial society Hence reliability has become a discipline at the beginning of the Second World War In fact reliability is a field of research common to mathematics operational research informatics graph theory physics and so forth We are concerned here with the mathematical side of reliability of which probability statistics and more specially stochastic processes theory constitute the natural basis US army during the war and later in the US Problems encountered by the and Soviet space programs have led to an awareness of the need for reliability or more generally for dependability a general term covering reliability availability security maintainability etc of the systems The paper by W Weibull of 1938 on the strength of materials leading to the distribution that later took his name and the paper by B Epstein and M Sobel of 1951 initiating the use of the exponential distribution as the basic and now most used model for reliability are the founding papers of the field At this time the systems were merely seen as black boxes During the 1960s they began to be considered as the result of the interaction of their elements Appropriate methods were

then developed from Shannon's work to the beautiful theory of coherent systems initiated by Z W Birnbaum J D **Markov Chains and Stochastic Stability** Sean P. Meyn, Richard L. Tweedie, 2012-12-06 Markov Chains and Stochastic Stability is part of the Communications and Control Engineering Series CCES edited by Professors B W Dickinson E D Sontag M Thoma A Fettweis J L Massey and J W Modestino The area of Markov chain theory and application has matured over the past 20 years into something more accessible and complete It is of increasing interest and importance This publication deals with the action of Markov chains on general state spaces It discusses the theories and the use to be gained concentrating on the areas of engineering operations research and control theory Throughout the theme of stochastic stability and the search for practical methods of verifying such stability provide a new and powerful technique This does not only affect applications but also the development of the theory itself The impact of the theory on specific models is discussed in detail in order to provide examples as well as to demonstrate the importance of these models Markov Chains and Stochastic Stability can be used as a textbook on applied Markov chain theory provided that one concentrates on the main aspects only It is also of benefit to graduate students with a standard background in countable space stochastic models Finally the book can serve as a research resource and active tool for practitioners

Geometric Sums: Bounds for Rare Events with Applications Vladimir V. Kalashnikov, 2013-04-17 This book reviews problems associated with rare events arising in a wide range of circumstances treating such topics as how to evaluate the probability an insurance company will be bankrupted the lifetime of a redundant system and the waiting time in a queue Well grounded unique mathematical evaluation methods of basic probability characteristics concerned with rare events are presented which can be employed in real applications as the volume also contains relevant numerical and Monte Carlo methods The various examples tables figures and algorithms will also be appreciated Audience This work will be useful to graduate students researchers and specialists interested in applied probability simulation and operations research

Queueing Systems with Moving Servers Yuri Belyaev, Asaf Hajiyevev, 2025-10-28 Queueing theory methods are employed in managing traffic flows shipping facilities communication systems vertical transportation and others The study of such systems is outside the framework of the methods of classical queueing theory thus new methodologies such as systems with moving servers have evolved These systems are different and have complicated structures but they have one common ideology i e systems with moving servers The book is dedicated to constructing and investigating mathematical models of queueing systems with moving servers It is meant for researchers who are working in the application of mathematical methods in various fields traffic communication systems and others mathematicians in the field of queueing systems also researchers who are interested in the construction and investigation of mathematical models of queueing systems with moving servers The theoretical results are demonstrated on numerical examples

Topics in Optimal Transportation Cédric Villani, 2021-08-25 This is the first comprehensive introduction to the theory of mass transportation with its many and sometimes unexpected applications In a novel approach to the subject

the book both surveys the topic and includes a chapter of problems making it a particularly useful graduate textbook In 1781 Gaspard Monge defined the problem of optimal transportation or the transferring of mass with the least possible amount of work with applications to engineering in mind In 1942 Leonid Kantorovich applied the newborn machinery of linear programming to Monge's problem with applications to economics in mind In 1987 Yann Brenier used optimal transportation to prove a new projection theorem on the set of measure preserving maps with applications to fluid mechanics in mind Each of these contributions marked the beginning of a whole mathematical theory with many unexpected ramifications Nowadays the Monge-Kantorovich problem is used and studied by researchers from extremely diverse horizons including probability theory functional analysis isoperimetry partial differential equations and even meteorology Originating from a graduate course the present volume is intended for graduate students and researchers covering both theory and applications Readers are only assumed to be familiar with the basics of measure theory and functional analysis

Stochastic Models Of Tumor Latency And Their Biostatistical Applications Alexander D Tsodikov, Andrei Yu Yakovlev, B Asselain, 1996-03-20 This research monograph discusses newly developed mathematical models and methods that provide biologically meaningful inferences from data on cancer latency produced by follow up and discrete surveillance studies Methods for designing optimal strategies of cancer surveillance are systematically presented for the first time in this book It offers new approaches to the stochastic description of tumor latency employs biologically based models for making statistical inference from data on tumor recurrence and also discusses methods of statistical analysis of data resulting from discrete surveillance strategies It also offers insight into the role of prognostic factors based on the interpretation of their effects in terms of parameters endowed with biological meaning as well as methods for designing optimal schedules of cancer screening and surveillance Last but not least it discusses survival models allowing for cure rates and the choice of optimal treatment based on covariate information and presents numerous examples of real data analysis

Cycle Representations of Markov Processes Sophia L. Kalpazidou, 2013-06-29 This book provides new insight into Markovian dependence via the cycle decompositions It presents a systematic account of a class of stochastic processes known as cycle or circuit processes so called because they may be defined by directed cycles An important application of this approach is the insight it provides to electrical networks and the duality principle of networks This expanded second edition adds new advances which reveal wide ranging interpretations of cycle representations such as homologic decompositions orthogonality equations Fourier series semigroup equations and disintegration of measures The text includes chapter summaries as well as a number of detailed illustrations

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