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Semi-Markov Processes and Reliability

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Marcel A. Müller



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Semi-Markov Processes and Reliability Nikolaos Limnios,G. Oprisan,2001-02-16 At first there was the Markov property The theory of stochastic processes which can be considered as an extension of probability theory allows the modeling of the evolution of systems through the time It cannot be properly understood just as pure mathematics separated from the body of experience and examples that have brought it to life The theory of stochastic processes entered a period of intensive development which is not finished yet when the idea of the Markov property was brought in Not even a serious study of the renewal processes is possible without using the strong tool of Markov processes The modern theory of Markov processes has its origins in the studies by A A Markov 1856 1922 of sequences of experiments connected in a chain and in the attempts to describe mathematically the physical phenomenon known as Brownian motion Later many generalizations in fact all kinds of weakenings of the Markov property of Markov type stochastic processes were proposed Some of them have led to new classes of stochastic processes and useful applications Let us mention some of them systems with complete connections 90 91 45 86 K dependent Markov processes 44 semi Markov processes and so forth The semi Markov processes generalize the renewal processes as well as the Markov jump processes and have numerous applications especially in reliability

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Semi-Markov Processes and Reliability Nikolaos Limnios,Gheorghe Oprişan,2001 **Semi-Markov Processes** Franciszek Grabski,2014-09-25 Semi Markov Processes Applications in System Reliability and Maintenance is a modern view of discrete state space and continuous time semi Markov processes and their applications in reliability and maintenance The book explains how to construct semi Markov models and discusses the different reliability parameters and characteristics that can be obtained from those models The book is a useful resource for mathematicians engineering practitioners and PhD

and MSc students who want to understand the basic concepts and results of semi Markov process theory Clearly defines the properties and theorems from discrete state Semi Markov Process SMP theory Describes the method behind constructing Semi Markov SM models and SM decision models in the field of reliability and maintenance Provides numerous individual versions of SM models including the most recent and their impact on system reliability and maintenance

Application of Semi-Markov Processes to Reliability Modeling of Complex Systems Michael Hoban Branson,1969 Semi-Markov Chains and Hidden Semi-Markov Models toward Applications Vlad Stefan Barbu,Nikolaos Limnios,2008-08-28 Here is a work that adds much to the sum of our knowledge in a key area of science today It is concerned with the estimation of discrete time semi Markov and hidden semi Markov processes A unique feature of the book is the use of discrete time especially useful in some specific applications where the time scale is intrinsically discrete The models presented in the book are specifically adapted to reliability studies and DNA analysis The book is mainly intended for applied probabilists and statisticians interested in semi Markov chains theory reliability and DNA analysis and for theoretical oriented reliability and bioinformatics engineers

Semi-Markov Models Jacques Janssen,1986 This book is the result of the International Symposium on Semi Markov Processes and their Applications held on June 4 7 1984 at the Universite Libre de Bruxelles with the help of the FNRS Fonds National de la Recherche Scientifique Belgium the Ministere de l Education Nationale Belgium and the Bernoulli Society for Mathematical Statistics and Probability This international meeting was planned to make a state of the art for the area of semi Markov theory and its applications to bring together researchers in this field and to create a platform for open and thorough discussion Main themes of the Symposium are the first ten sections of this book The last section presented here gives an exhaustive bibliography on semi Markov processes for the last ten years Papers selected for this book are all invited papers and in addition some contributed papers retained after strong refereeing Sections are I Markov additive processes and regenerative systems II Semi Markov decision processes III Algorithmic and computer oriented approach IV Semi Markov models in economy and insurance V Semi Markov processes and reliability theory VI Simulation and statistics for semi Markov processes VII Semi Markov processes and queueing theory VIII Branching IX Applications in medicine X Applications in other fields v PREFACE XI A second bibliography on semi Markov processes It is interesting to quote that sections IV to X represent a good sample of the main applications of semi Markov processes i e

Current Index to Statistics, Applications, Methods and Theory ,1979 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields

Applications of Semi-Markov Processes to Counter and Reliability Problems Richard E. Barlow,Stanford University. Applied Mathematics and Statistics Laboratory,1960

Technometrics ,2001 Applied Semi-Markov Processes Jacques Janssen,Raimondo Manca,2005-11-02 Aims to give to the reader the tools necessary to apply semi Markov processes in real life problems The book is self contained and starting from a low level of probability concepts gradually brings the reader to a deep knowledge

of semi Markov processes Presents homogeneous and non homogeneous semi Markov processes as well as Markov and semi Markov rewards processes The concepts are fundamental for many applications but they are not as thoroughly presented in other books on the subject as they are here **Estimation of Reliability of Repairable Semi-Markov Systems with Finite State Space** Limnios,2016-08-17 *Amstat News* American Statistical Association,2001 **Dependability for Systems with a Partitioned State Space** Attila Csenki,2012-12-06 Probabilistic models of technical systems are studied here whose finite state space is partitioned into two or more subsets The systems considered are such that each of those subsets of the state space will correspond to a certain performance level of the system The crudest approach differentiates between working and failed system states only Another more sophisticated approach will differentiate between the various levels of redundancy provided by the system The dependability characteristics examined here are random variables associated with the state space s partitioned structure some typical ones are as follows The sequence of the lengths of the system s working periods The sequences of the times spent by the system at the various performance levels The cumulative time spent by the system in the set of working states during the first m working periods The total cumulative up time of the system until final breakdown The number of repair events during a finite time interval The number of repair events until final system breakdown Any combination of the above These dependability characteristics will be discussed within the Markov and semi Markov frameworks **Semi Markov Processes and Decision Making** Mohamed A. H. Nasr,1976

Telecommunication Journal ,1985 SEMI-MARKOV PROCESSES: A PRIMER. RAND CORPORATION, SANTA MONICA, CALIF.,Rand Corporation,1967 Marrying renewal processes and Markov chains yields semi Markov processes and the former are special cases of the latter In this expository paper some of the main properties of the union are outlined

Semi-Markov Processes: Theory and Applications Nikolaos Limnios,2004 **Markov Renewal and Piecewise Deterministic Processes** Christiane Coccozza-Thivent,2021-06-09 This book is aimed at researchers graduate students and engineers who would like to be initiated to Piecewise Deterministic Markov Processes PDMPs A PDMP models a deterministic mechanism modified by jumps that occur at random times The fields of applications are numerous insurance and risk biology communication networks dependability supply management etc Indeed the PDMPs studied so far are in fact deterministic functions of CSMPs Completed Semi Markov Processes i e semi Markov processes completed to become Markov processes This remark leads to considerably broaden the definition of PDMPs and allows their properties to be deduced from those of CSMPs which are easier to grasp Stability is studied within a very general framework In the other chapters the results become more accurate as the assumptions become more precise Generalized Chapman Kolmogorov equations lead to numerical schemes The last chapter is an opening on processes for which the deterministic flow of the PDMP is replaced with a Markov process Marked point processes play a key role throughout this book Special Issue: Methods on Markov and Semi-Markov Processes and Related Fields ,2014

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