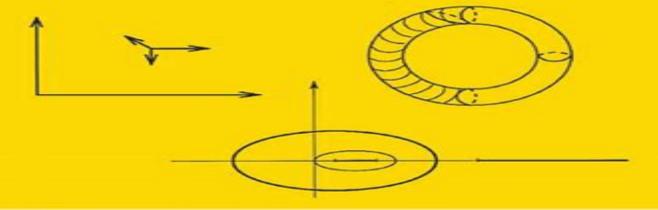
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Random Walks in the Quarter-Plane

Algebraic Methods, Boundary Value Problems and Applications





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Random Walks in the Quarter-Plane Guy Fayolle, Roudolf Iasnogorodski, Vadim Malyshev, 2012-12-06 Historical Comments Two dimensional random walks in domains with non smooth boundaries inter est several groups of the mathematical community In fact these objects are encountered in pure probabilistic problems as well as in applications involving queueing theory This monograph aims at promoting original mathematical methods to determine the invariant measure of such processes Moreover as it will emerge later these methods can also be employed to characterize the transient behavior It is worth to place our work in its historical context This book has three sources I Boundary value problems for functions of one complex variable 2 Singular integral equations Wiener Hopf equations Toeplitz operators 3 Random walks on a half line and related gueueing problems The first two topics were for a long time in the center of interest of many well known mathematicians Riemann Sokhotski Hilbert Plemelj Carleman Wiener Hopf This one dimensional theory took its final form in the works of Krein Muskhelishvili Gakhov Gokhberg etc The third point and the related probabilistic problems have been thoroughly investigated by Spitzer Feller Baxter Borovkov Cohen etc Analytical and Stochastic Modelling Techniques and Applications Sabine Wittevrongel, Tuan Phung-Duc, 2016-08-03 This book constitutes the refereed proceedings of the 23rd International Conference on Analytical and Stochastic Modelling Techniques and Applications ASMTA 2016 held in Cardiff UK in August 2016 The 21 full papers presented in this book were carefully reviewed and selected from 30 submissions The papers discuss the latest developments in analytical numerical and simulation algorithms for stochastic systems including Markov processes queueing networks stochastic Petri nets process algebras game theory etc **Queueing Theory and** Network Applications Tuan Phung-Duc, Shoji Kasahara, Sabine Wittevrongel, 2019-08-22 This book constitutes the proceedings of the 14th International Conference on Queueing Theory and Network Applications QTNA 2019 held in Ghent Belgium in August 2019 The 23 full papers included in this volume were carefully reviewed and selected from 49 initial submissions The papers are organized in topical sections on Retrial Queues Controllable Queues Strategic Queues Queueing Networks Scheduling Policies Multidimensional Systems and Queueing Models in Applications **Analytical and Stochastic Modelling Techniques and Applications** Nigel Thomas, Matthew Forshaw, 2017-06-07 This book constitutes the refereed proceedings of the 24th International Conference on Analytical and Stochastic Modelling Techniques and Applications ASMTA 2017 held in Newcastle upon Tyne UK in July 2017 The 14 full papers presented in this book were carefully reviewed and selected from 27 submissions The scope of the conference is on following topics analytical numerical and simulation algorithms for stochastic systems including Markov processes queueing networks stochastic Petri nets STACS 2005 Volker Diekert, Bruno Durand, 2005-02-02 This book constitutes process algebras game theoretical models the refereed proceedings of the 22nd Annual Symposium on Theoretical Aspects of Computer Science STACS 2005 held in Stuttgart Germany in February 2005 The 54 revised full papers presented together with 3 invited papers were carefully

reviewed and selected from 217 submissions A broad variety of topics from theoretical computer science are addressed in particular complexity theory algorithmics computational discrete mathematics automata theory combinatorial optimization and approximation networking and graph theory computational geometry grammar systems and formal languages etc

Random Walks in the Quarter Plane Guy Fayolle, Roudolf Iasnogorodski, Vadim Malyshev, 2017-02-06 This monograph aims to promote original mathematical methods to determine the invariant measure of two dimensional random walks in domains with boundaries Such processes arise in numerous applications and are of interest in several areas of mathematical research such as Stochastic Networks Analytic Combinatorics and Quantum Physics This second edition consists of two parts Part I is a revised upgrade of the first edition 1999 with additional recent results on the group of a random walk The theoretical approach given therein has been developed by the authors since the early 1970s By using Complex Function Theory Boundary Value Problems Riemann Surfaces and Galois Theory completely new methods are proposed for solving functional equations of two complex variables which can also be applied to characterize the Transient Behavior of the walks as well as to find explicit solutions to the one dimensional Quantum Three Body Problem or to tackle a new class of Integrable Systems Part II borrows special case studies from gueueing theory in particular the famous problem of Joining the Shorter of Two Queues and enumerative combinatorics Counting Asymptotics Researchers and graduate students should find Run-time Models for Self-managing Systems and Applications Danilo Ardagna, Li Zhang, 2010-11-15 this book very useful The complexity of Information Technology IT systems has been steadily incre ing in the past decades In October 2001 IBM released the Autonomic Computing Manifesto observing that current applications have reached the size of millions of lines of code while physical infrastructures include thousands of heterogeneous servers requiring skilled IT professionals to install con gure tune and maintain System complexity has been recognized as the main obstacle to the further advan ment of IT technology The basic idea of Autonomic Computing is to develop IT systems that are able to manage themselves as the human autonomic nervous system governs basic body functions such as heart rate or body temperature thus freeing the conscious brain IT administrators from the burden of dealing with low level vital functions Autonomic Computing systems can be implemented by introducing autonomic controllers which continuously monitor analyze plan and execute the famous MAPE cycle recon guration actions on the system components Monitoring acti ties are deployed to measure the workload and performance metrics of each running component so as to identify system faults The goal of the analysis activities is to determine the status of components from the monitoring data and to forecast ture conditions based on historical observations Finally plan and execute activities aim at deciding and actuating the next system con guration for example deciding whether to accept or reject new requests determining the best application to servers assignment in order to the achieve the self optimization goals The Statistical Mechanics of Interacting Walks, Polygons, Animals and Vesicles E. J. Janse van Rensburg, 2015-05-14 The self avoiding walk is a classical model in statistical mechanics probability theory and mathematical

physics It is also a simple model of polymer entropy which is useful in modelling phase behaviour in polymers This monograph provides an authoritative examination of interacting self avoiding walks presenting aspects of the thermodynamic limit phase behaviour scaling and critical exponents for lattice polygons lattice animals and surfaces It also includes a comprehensive account of constructive methods in models of adsorbing collapsing and pulled walks animals and networks and for models of walks in confined geometries Additional topics include scaling knotting in lattice polygons generating function methods for directed models of walks and polygons and an introduction to the Edwards model This essential second edition includes recent breakthroughs in the field as well as maintaining the older but still relevant topics New chapters include an expanded presentation of directed models an exploration of methods and results for the hexagonal lattice and a chapter devoted to the Monte Carlo methods Performance Evaluation by Simulation and Analysis with **Applications to Computer Networks** Ken Chen, 2015-02-16 This book is devoted to the most used methodologies for performance evaluation simulation using specialized software and mathematical modeling An important part is dedicated to the simulation particularly in its theoretical framework and the precautions to be taken in the implementation of the experimental procedure These principles are illustrated by concrete examples achieved through operational simulation languages OMNeT OPNET Presented under the complementary approach the mathematical method is essential for the simulation Both methodologies based largely on the theory of probability and statistics in general and particularly Markov processes a reminder of the basic results is also available Performance Evaluation Methodologies and Tools Esa Hyytiä, Veeraruna Kavitha, 2023-05-02 This book constitutes the refereed conference proceedings of the 15th International Conference on Performance Evaluation Methodologies and Tools VALUETOOLS 2022 held in November 2022 Due to the safety concerns and travel restrictions caused by COVID 19 VALUETOOLS 2022 took place online in a live stream The conference provides a world leading and multidisciplinary venue for researchers and practitioners in diverse disciplines such as computer science networks and telecommunications operations research optimization control theory and manufacturing The 18 full papers were carefully reviewed and selected from 47 submissions and are grouped in thematically as following game theory queueing models applications retrial queues performance analysis and networking distributed computing

Transcendence in Algebra, Combinatorics, Geometry and Number Theory Alin Bostan, Kilian Raschel, 2021-11-02
This proceedings volume gathers together original articles and survey works that originate from presentations given at the conference Transient Transcendence in Transylvania held in Bra ov Romania from May 13th to 17th 2019 The conference gathered international experts from various fields of mathematics and computer science with diverse interests and viewpoints on transcendence The covered topics are related to algebraic and transcendental aspects of special functions and special numbers arising in algebra combinatorics geometry and number theory Besides contributions on key topics from invited speakers this volume also brings selected papers from attendees

Performance Engineering and Stochastic

Modeling Paolo Ballarini, Hind Castel, Ioannis Dimitriou, Mauro Iacono, Tuan Phung-Duc, Joris Walraevens, 2021-11-26 This book constitutes the refereed proceedings of the 17th European Workshop on Computer Performance Engineering EPEW 2021 and the 26th International Conference on Analytical and Stochastic Modelling Techniques and Applications ASMTA 2021 held in December 2021 The conference was held virtually due to COVID 19 pandemic The 29 papers presented in this volume were carefully reviewed and selected from 39 submissions. The papers presented at the workshop reflect the diversity of modern performance evaluation with topics ranging from modeling and analysis of network control protocols and high performance big data information systems analysis of scheduling blockchain technology analytical modeling and simulation of computer and network systems Algorithmic Probability and Combinatorics Manuel Lladser, 2010-07-30 This volume contains the proceedings of the AMS Special Sessions on Algorithmic Probability and Combinatories held at DePaul University on October 5 6 2007 and at the University of British Columbia on October 4 5 2008 This volume collects cutting edge research and expository on algorithmic probability and combinatories It includes contributions by well established experts and younger researchers who use generating functions algebraic and probabilistic methods as well as asymptotic analysis on a daily basis Walks in the guarter plane and random walks guantum rotor and self avoiding permutation tableaux and random permutations are considered In addition articles in the volume present a variety of saddle point and geometric methods for the asymptotic analysis of the coefficients of single and multivariable generating functions associated with combinatorial objects and discrete random structures. The volume should appeal to pure and applied mathematicians as well as mathematical physicists in particular anyone interested in computational aspects of probability combinatories and enumeration Furthermore the expository or partly expository papers included in this volume should serve as an entry point to this literature not only to experts in other areas but also to graduate students **Analytic Combinatorics in Several Variables** Robin Pemantle, Mark C. Wilson, 2013-05-31 Aimed at graduate students and researchers in enumerative combinatorics this book is the first to treat the analytic aspects of combinatorial enumeration from a multivariate perspective Mathematical Reviews ,2004 Успехи Математических Наук ,2002 Books In Print 2004-2005 Ed Bowker Staff, Staff Bowker, Ed, 2004 American Book Publishing Record ,1999 Subject Guide to Books in Print ,1991 Gazette des mathématiciens .2002

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