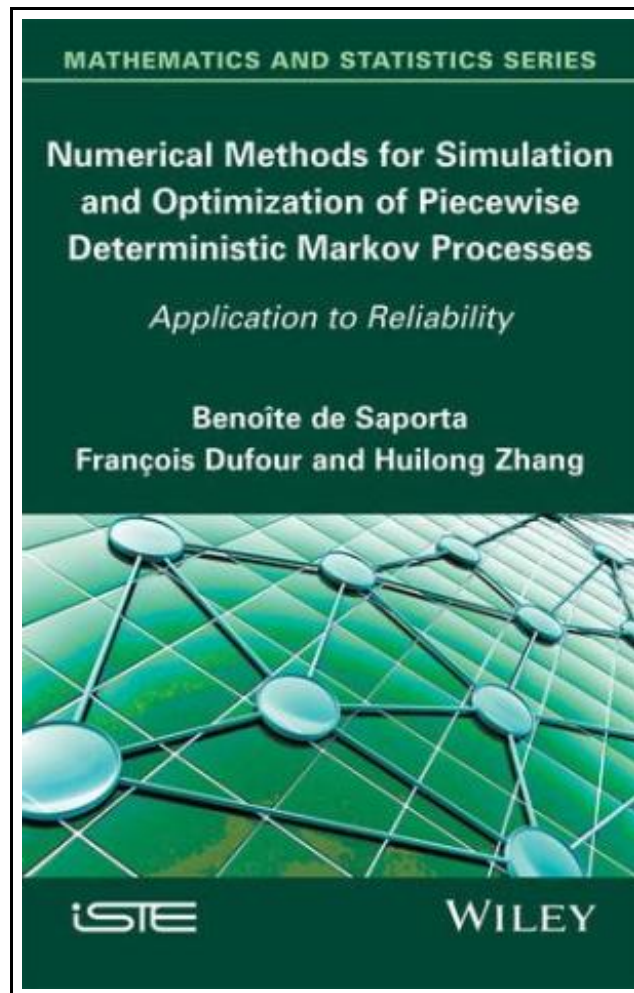


Numerical Methods for Simulation and Optimization of Piecewise Deterministic Markov Processes



Filesize: 2.21 MB

Reviews

*This written publication is wonderful. It really is loaded with knowledge and wisdom You will not really feel monotony at at any time of your time (that's what catalogues are for relating to if you ask me).
(Desmond Becker)*

NUMERICAL METHODS FOR SIMULATION AND OPTIMIZATION OF PIECEWISE DETERMINISTIC MARKOV PROCESSES



ISTE Ltd and John Wiley & Sons Inc. Hardback. Book Condition: new. BRAND NEW, Numerical Methods for Simulation and Optimization of Piecewise Deterministic Markov Processes, Francois Dufour, Huilong Zhang, Benoit De Saporta, This book is focused on theoretical and numerical aspects of simulation of expectations of functionals and resolution of optimization problems for piecewise deterministic Markov processes. This book deals with theoretical and numerical aspects of simulation and optimization for piecewise deterministic Markov processes (PDMP's). PDMP's form a general class of stochastic hybrid models covering a large number of problems such as engineering systems, operation research, economics, management science, biology, internet traffic, networks and reliability. This book is focused on the computation of expectation of functionals of PDMP's with applications to the evaluation of service times and on solving optimal control problems with applications to maintenance optimization. The class of piecewise deterministic Markov processes (PDMP's) is considered and recognized as a powerful modelling tool for complex systems. However, surprisingly few works are devoted to the development of numerical methods for PDMP's to solve problems of practical importance such as evaluation and optimization of functionals of the process. The main objective of this book consists in presenting mathematical tools recently developed by the authors to address such problems.



Read Numerical Methods for Simulation and Optimization of Piecewise Deterministic Markov Processes Online



Download PDF Numerical Methods for Simulation and Optimization of Piecewise Deterministic Markov Processes

Relevant eBooks



Music for Children with Hearing Loss: A Resource for Parents and Teachers (Paperback)

Oxford University Press Inc, United States, 2014. Paperback. Book Condition: New. 228 x 156 mm. Language: English . Brand New Book. Written by an expert in the field who is both a teacher and a...

[Read Book »](#)



Oxford Reading Tree Read with Biff, Chip and Kipper: Phonics: Level 2: A Yak at the Picnic (Hardback)

Oxford University Press, United Kingdom, 2014. Hardback. Book Condition: New. Mr. Nick Schon (illustrator). 177 x 148 mm. Language: English . Brand New Book. Read With Biff, Chip and Kipper is the UK's best-selling...

[Read Book »](#)



Homeschool Your Child for Free: More Than 1,400 Smart, Effective, and Practical Resources for Educating Your Family at Home (Paperback)

Random House USA Inc, United States, 2009. Paperback. Book Condition: New. 2nd. 229 x 185 mm. Language: English . Brand New Book. Provide a solid education at home without breaking the bank. Introduced in 2000,...

[Read Book »](#)



Mass Media Law: The Printing Press to the Internet (Paperback)

Peter Lang Publishing Inc, United States, 2013. Paperback. Book Condition: New. New.. 251 x 175 mm. Language: English . Brand New Book. Digital media law is now the dynamic legal territory. Mass Media Law: The...

[Read Book »](#)



Instrumentation and Control Systems

Elsevier Science & Technology. Paperback. Book Condition: new. BRAND NEW PRINT ON DEMAND., Instrumentation and Control Systems, William Bolton, In a clear and readable style, Bill Bolton addresses the basic principles of modern instrumentation and...

[Read Book »](#)