

Probability and Its Applications

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Continuous-Time Markov Jump Linear Systems

Continuous Time Markov Jump Linear Systems Probability And Its Applications

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Continuous Time Markov Jump Linear Systems Probability And Its Applications:

Continuous-Time Markov Jump Linear Systems Oswaldo Luiz do Valle Costa, Marcelo D. Fragoso, Marcos G. Todorov, 2012-12-18 It has been widely recognized nowadays the importance of introducing mathematical models that take into account possible sudden changes in the dynamical behavior of a high integrity systems or a safety critical system Such systems can be found in aircraft control nuclear power stations robotic manipulator systems integrated communication networks and large scale flexible structures for space stations and are inherently vulnerable to abrupt changes in their structures caused by component or interconnection failures In this regard a particularly interesting class of models is the so called Markov jump linear systems MJLS which have been used in numerous applications including robotics economics and wireless communication Combining probability and operator theory the present volume provides a unified and rigorous treatment of recent results in control theory of continuous time MJLS This unique approach is of great interest to experts working in the field of linear systems with Markovian jump parameters or in stochastic control The volume focuses on one of the few cases of stochastic control problems with an actual explicit solution and offers material well suited to coursework introducing students to an interesting and active research area The book is addressed to researchers working in control and signal processing engineering Prerequisites include a solid background in classical linear control theory basic familiarity with continuous time Markov chains and probability theory and some elementary knowledge of operator theory *Discrete-Time Markov Jump Linear Systems* O.L.V. Costa, M.D. Fragoso, R.P. Marques, 2006-03-30 Safety critical and high integrity systems such as industrial plants and economic systems can be subject to abrupt changes for instance due to component or interconnection failure and sudden environment changes etc Combining probability and operator theory *Discrete Time Markov Jump Linear Systems* provides a unified and rigorous treatment of recent results for the control theory of discrete jump linear systems which are used in these areas of application The book is designed for experts in linear systems with Markov jump parameters but is also of interest for specialists in stochastic control since it presents stochastic control problems for which an explicit solution is possible making the book suitable for course use From the reviews This text is very well written it may prove valuable to those who work in the area are at home with its mathematics and are interested in stability of linear systems optimal control and filtering Journal of the American Statistical Association December 2005

Advances in the Control of Markov Jump Linear Systems with No Mode Observation Alessandro N. Vargas, Eduardo F. Costa, João B. R. do Val, 2016-05-27 This brief broadens readers understanding of stochastic control by highlighting recent advances in the design of optimal control for Markov jump linear systems MJLS It also presents an algorithm that attempts to solve this open stochastic control problem and provides a real time application for controlling the speed of direct current motors illustrating the practical usefulness of MJLS Particularly it offers novel insights into the control of systems when the controller does not have access to the Markovian mode **Discrete-Time Markov Jump Linear Systems** O.L.V.

Costa, M.D. Fragoso, R.P. Marques, 2005-02-02 This will be the most up to date book in the area the closest competition was published in 1990 This book takes a new slant and is in discrete rather than continuous time Control and Filtering for Semi-Markovian Jump Systems Fanbiao Li, Peng Shi, Ligang Wu, 2016-11-04 This book presents up to date research developments and novel methodologies on semi Markovian jump systems S MJS It presents solutions to a series of problems with new approaches for the control and filtering of S MJS including stability analysis sliding mode control dynamic output feedback control robust filter design and fault detection A set of newly developed techniques such as piecewise analysis method positively invariant set approach event triggered method and cone complementary linearization approaches are presented Control and Filtering for Semi Markovian Jump Systems is a comprehensive reference for researcher and practitioners working in control engineering system sciences and applied mathematics and is also a useful source of information for senior undergraduates and graduates in these areas The readers will benefit from some new concepts new models and new methodologies with practical significance in control engineering and signal processing

Continuous-Time Markov Chains and Applications G. George Yin, Qing Zhang, 2012-11-14 This book gives a systematic treatment of singularly perturbed systems that naturally arise in control and optimization queueing networks manufacturing systems and financial engineering It presents results on asymptotic expansions of solutions of Komogorov forward and backward equations properties of functional occupation measures exponential upper bounds and functional limit results for Markov chains with weak and strong interactions To bridge the gap between theory and applications a large portion of the book is devoted to applications in controlled dynamic systems production planning and numerical methods for controlled Markovian systems with large scale and complex structures in the real world problems This second edition has been updated throughout and includes two new chapters on asymptotic expansions of solutions for backward equations and hybrid LQG problems The chapters on analytic and probabilistic properties of two time scale Markov chains have been almost completely rewritten and the notation has been streamlined and simplified This book is written for applied mathematicians engineers operations researchers and applied scientists Selected material from the book can also be used for a one semester advanced graduate level course in applied probability and stochastic processes **Uncertainty in Complex Networked Systems** Tamer Başar, 2018-12-14 The chapters in this volume and the volume itself celebrate the life and research of Roberto Tempo a leader in the study of complex networked systems their analysis and control under uncertainty and robust designs Contributors include authorities on uncertainty in systems robustness networked and network systems social networks distributed and randomized algorithms and multi agent systems all fields that Roberto Tempo made vital contributions to Additionally at least one author of each chapter was a research collaborator of Roberto Tempo s This volume is structured in three parts The first covers robustness and includes topics like time invariant uncertainties robust static output feedback design and the uncertainty quartet The second part is focused on randomization and probabilistic methods

which covers topics such as compressive sensing and stochastic optimization Finally the third part deals with distributed systems and algorithms and explores matters involving mathematical sociology fault diagnoses and PageRank computation Each chapter presents exposition provides new results and identifies fruitful future directions in research This book will serve as a valuable reference volume to researchers interested in uncertainty complexity robustness optimization algorithms and networked systems

Non-cooperative Stochastic Differential Game Theory of Generalized Markov Jump Linear Systems Cheng-ke Zhang,Huai-nian Zhu,Hai-ying Zhou,Ning Bin,2016-09-02 This book systematically studies the stochastic non cooperative differential game theory of generalized linear Markov jump systems and its application in the field of finance and insurance The book is an in depth research book of the continuous time and discrete time linear quadratic stochastic differential game in order to establish a relatively complete framework of dynamic non cooperative differential game theory It uses the method of dynamic programming principle and Riccati equation and derives it into all kinds of existence conditions and calculating method of the equilibrium strategies of dynamic non cooperative differential game Based on the game theory method this book studies the corresponding robust control problem especially the existence condition and design method of the optimal robust control strategy The book discusses the theoretical results and its applications in the risk control option pricing and the optimal investment problem in the field of finance and insurance enriching the achievements of differential game research This book can be used as a reference book for non cooperative differential game study for graduate students majored in economic management science and engineering of institutions of higher learning

Continuous-Time Markov Decision Processes Xianping Guo,Onésimo Hernández-Lerma,2009-09-18 Continuous time Markov decision processes MDPs also known as controlled Markov chains are used for modeling decision making problems that arise in operations research for instance inventory manufacturing and queueing systems computer science communications engineering control of populations such as fisheries and epidemics and management science among many other fields This volume provides a unified systematic self contained presentation of recent developments on the theory and applications of continuous time MDPs The MDPs in this volume include most of the cases that arise in applications because they allow unbounded transition and reward cost rates Much of the material appears for the first time in book form

Stochastic Modeling and Optimization David D. Yao,Hanqin Zhang,Xun Yu Zhou,2012-12-06 The objective of this volume is to highlight through a collection of chapters some of the recent research works in applied probability specifically stochastic modeling and optimization The volume is organized loosely into four parts The first part is a collection of several basic methodologies singularly perturbed Markov chains Chapter 1 and related applications in stochastic optimal control Chapter 2 stochastic approximation emphasizing convergence properties Chapter 3 a performance potential based approach to Markov decision programming Chapter 4 and interior point techniques homogeneous self dual embedding and central path following applied to stochastic programming Chapter 5 The three chapters in the second part are concerned with

queueing theory Chapters 6 and 7 both study processing networks a general class of queueing networks focusing respectively on limit theorems in the form of strong approximation and the issue of stability via connections to related fluid models The subject of Chapter 8 is performance asymptotics via large deviations theory when the input process to a queueing system exhibits long range dependence modeled as fractional Brownian motion

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