FUNDAMENTALS OF STOCHASTIC NETWORKS

Oliver C. Ibe

Fundamentals Of Stochastic Networks 1st Edition By Ibe Oliver C 2011 Hardcover

Frank Kelly,Elena Yudovina

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Fundamentals of Stochastic Networks Oliver C. Ibe,2011-08-24 An interdisciplinary approach to understanding queueing and graphical networks In today s era of interdisciplinary studies and research activities network models are becoming increasingly important in various areas where they have not regularly been used Combining techniques from stochastic processes and graph theory to analyze the behavior of networks Fundamentals of Stochastic Networks provides an interdisciplinary approach by including practical applications of these stochastic networks in various fields of study from engineering and operations management to communications and the physical sciences The author uniquely unites different types of stochastic queueing and graphical networks that are typically studied independently of each other With balanced coverage the book is organized into three succinct parts Part I introduces basic concepts in probability and stochastic processes with coverage on counting Poisson renewal and Markov processes Part II addresses basic queueing theory with a focus on Markovian queueing systems and also explores advanced queueing theory queueing networks and approximations of queueing networks Part III focuses on graphical models presenting an introduction to graph theory along with Bayesian Boolean and random networks The author presents the material in a self contained style that helps readers apply the presented methods and techniques to science and engineering applications Numerous practical examples are also provided throughout including all related mathematical details Featuring basic results without heavy emphasis on proving theorems Fundamentals of Stochastic Networks is a suitable book for courses on probability and stochastic networks stochastic network calculus and stochastic network optimization at the upper undergraduate and graduate levels The book also serves as a reference for researchers and network professionals who would like to learn more about the general principles of stochastic networks Introduction to Stochastic Networks Richard Serfozo,2012-12-06 In a stochastic network such as those in computer telecommunications and manufacturing discrete units move among a network of stations where they are processed or served Randomness may occur in the servicing and routing of units and there may be queueing for services This book describes several basic stochastic network processes beginning with Jackson networks and ending with spatial queueing systems in which units such as cellular phones move in a space or region where they are served The focus is on network processes that have tractable closed form expressions for the equilibrium probability distribution of the numbers of units at the stations These distributions yield network performance parameters such as expectations of throughputs delays costs and travel times The book is intended for graduate students and researchers in engineering science and mathematics interested in the basics of stochastic networks that have been developed over the last twenty years Assuming a graduate course in stochastic processes without measure theory the emphasis is on multi dimensional Markov processes There is also some self contained material on point processes involving real analysis The book also contains rather complete introductions to reversible Markov processes Palm probabilities for stationary systems Little laws for queueing systems and space time

Poisson processes This material is used in describing reversible networks waiting times at stations travel times and space time flows in networks Richard Serfozo received the Ph D degree in Industrial Engineering and Management Sciences at Northwestern University in 1969 and is currently Professor of Industrial and Systems Engineering at Georgia Institute of Technology Prior to that he held positions in the Boeing Company Syracuse University and Bell Laboratories He has held

Reversibility and Stochastic Networks Frank P. Kelly,1979   Stochastic Networks Paul Glasserman,Karl Sigman,David D Yao,1996-07-30   **Stochastic Networks** Frank Kelly,Elena Yudovina,2014-02-27 A compact highly motivated introduction to some of the stochastic models found useful in the study of communications networks   Fundamentals of Probability and Stochastic Processes with Applications to Communications Kun Il Park,2018-09-01 This book provides engineers with focused treatment of the mathematics needed to understand probability random variables and stochastic processes which are essential mathematical disciplines used in communications engineering The author explains the basic concepts of these topics as plainly as possible so that people with no in depth knowledge of these mathematical topics can better appreciate their applications in real problems Applications examples are drawn from various areas of communications If a reader is interested in understanding probability and stochastic processes that are specifically important for communications networks and systems this book serves his her need

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