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Autore	Sennott Linn I. <1943->
Titolo	Stochastic dynamic programming and the control of queueing systems [[electronic resource] /] / Linn I. Sennott
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Descrizione fisica	1 online resource (354 p.)
Collana	Wiley series in probability and statistics. Applied probability and statistics section
Disciplina	519.703 519.82
Soggetti	Stochastic programming Dynamic programming Queuing theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"A Wiley-Interscience publication."
Nota di bibliografia	Includes bibliographical references (p. 316-323) and index.
Nota di contenuto	Stochastic Dynamic Programming and the Control of Queueing Systems; Contents; Preface; 1. Introduction; 1.1. Examples; 1.2. Aspects of Control; 1.3. Goals and Summary of Chapters; Bibliographic Notes; Problems; 2. Optimization Criteria; 2.1. Basic Notation; 2.2. Policies; 2.3. Conditional Cost Distributions; 2.4. Optimization Criteria; 2.5. Approximating Sequence Method; Bibliographic Notes; Problems; 3. Fiite Horizon Optimization; 3.1. Finite Horizon Optimality Equation; 3.2. ASM for the Finite Horizon; 3.3. When Does FH(, n) Hold?; 3.4. A Queueing Example; Bibliographic Notes; Problems 4. Lnfinite Horizon Discounted Cost Optimization4.1 Infinite Horizon Discounted Cost Optimality Equation; 4.2 Solutions to the Optimality Equation; 4.3 Convergence of Finite Horizon Value Functions; 4.4 Characterization of Optimal Policies; 4.5 Analytic Properties of the Value Function; 4.6 ASM for the Infinite Horizon Discounted Case; 4.7 When Does DC() HOLD?; Bibliographic Notes; Problems; 5. An inventory Model; 5.1. FomuIation of the MDC; 5.2. Optimality

Equations; 5.3. An Approximating Sequence; 5.4. Numerical Results; Bibliographic Notes; Problems
6 Average Cost Optimization for Finite State Spaces6.1. A Fundamental Relationship for S Countable; 6.2. An Optimal Stationary Policy Exists; 6.3. An Average Cost Optimality Equation; 6.4. ACOE for Constant Minimum Average Cost; 6.5. Solutions to the ACOE; 6.6 Method of Calculation; 6.7. An Example; Bibliographic Notes; Problems; 7. Average Cost Optimization Theory for Countable State Spaces; 7.1. Counterexamples; 7.2. The (SEN) Assumptions; 7.3. An Example; 7.4. Average Cost Optimality Inequality; 7.5. Sufficient Conditions for the (SEN) Assumptions; 7.6. Examples
7.7. Weakening the (SEN) AssumptionsBibliographic Notes; Problems; 8. Computation of Average Cost Optimal Policies for Infinite State Spaces; 8.1. The (AC) Assumptions; 8.2. Verification of the Assumptions; 8.3. Examples; *8.4. Another Example; 8.5. Service Rate Control Queue; 8.6. Routing to Parallel Queues; 8.7. Weakening the (AC) Assumptions; Bibliographic Notes; Problems; 9. Optimization Under Actions at Selected Epochs; 9.1. Single- and Multiple-Sample Models; 9.2. Properties of an MS Distribution; 9.3. Service Control of the Single-Server Queue
9.4. Arrival Control of the Single-Server Queue9.5. Average Cost Optimization of Example 9.3.1; 9.6. Average Cost Optimization of Example 9.3.2; 9.7. Computation Under Deterministic Service Times; 9.8. Computation Under Geometric Service Times; Bibliographic Notes; Problems; 10. Average Cost Optimization of Continuous Time Processes; 10.1. Exponential Distributions and the Poisson Process; 10.2. Continuous Time Markov Decision Chains; 10.3. Average Cost Optimization of a CTMDC; 10.4. Service Rate Control of the M/M/l Queue,; 10.5. MW/K Queue with Dynamic Service Pool
10.6. Control of a Polling System

Sommario/riassunto

A path-breaking account of Markov decision processes-theory and computationThis book's clear presentation of theory, numerous chapter-end problems, and development of a unified method for the computation of optimal policies in both discrete and continuous time make it an excellent course text for graduate students and advanced undergraduates. Its comprehensive coverage of important recent advances in stochastic dynamic programming makes it a valuable working resource for operations research professionals, management scientists, engineers, and others.Stochastic Dynamic Programmi

2. Record Nr. UNISA996395367103316

Autore	Junius Franciscus <1545-1602.>
Titolo	Certayne letters, translated into English, being first written in Latine. Two, by the reverend and learned Mr. Francis Iunius, divinitie reader at Leyden in Holland. The other, by the exiled English Church, abiding for the present at Amsterdam in Holland. Together with the confession of faith prefixed: where vpon the said letters were first written [[electronic resource]]
Pubbl/distr/stampa	[Amsterdam], : Printed, in the yeare. 1602
Descrizione fisica	[2], 57, [1] p
Altri autori (Persone)	R. G <fl. 1602.> JuniusFranciscus <1545-1602.> JohnsonFrancis <1562-1618.> AinsworthHenry <1571-1622?>
Soggetti	Brownists
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Preface signed by the translator of the Junius letters: R.G. A reprint of "A Christian letter", 1602, with additions and answers answers. The replies are signed by Francis Johnson and others. Prior publication in Latin not traced. The confession of faith is attributed to Henry Ainsworth. Place of publication from STC. P. 5-30 identified as STC 18434 on UMI microfilm reel 1525. Reproductions of the originals in the Henry E. Huntington Library and Art Gallery and the Bodleian Library. Appears at reel 1234 (Henry E. Huntington Library and Art Gallery copy) and at reel 1525 (Bodleian Library copy).
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