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Average-Cost Control of Stochastic Manufacturing Systems



Springer

Average Cost Control Of Stochastic Manufacturing Systems

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Average Cost Control Of Stochastic Manufacturing Systems:

Average-Cost Control of Stochastic Manufacturing Systems Suresh P. Sethi, Qing Zhang, Han-Qin Zhang, 2005-03-29 The material covered in this book cuts across the disciplines of Applied Mathematics Operations Management Operations Research and System and Control Theory It is written for operations researchers system and control theorists applied mathematicians operations management specialists and industrial engineers Jacket

Average-Cost Control of Stochastic Manufacturing Systems Suresh P. Sethi, Han-Qin Zhang, Qing Zhang, 2006-03-22 This book articulates a new theory that shows that hierarchical decision making can in fact lead to a near optimization of system goals The material in the book cuts across disciplines It will appeal to graduate students and researchers in applied mathematics operations management operations research and system and control theory

Average-cost Control of Stochastic Manufacturing Systems Suresh P. Sethi, Hanqin Zhang, Qing Zhang, 2005 Most manufacturing systems are large complex and operate in an environment of uncertainty It is common practice to manage such systems in a hierarchical fashion This book articulates a new theory that shows that hierarchical decision making can in fact lead to a near optimization of system goals The material in the book cuts across disciplines It will appeal to graduate students and researchers in applied mathematics operations management operations research and system and control theory

Optimal Control Theory Suresh P. Sethi, 2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered in business and economics It applies optimal control theory to the functional areas of management including finance production and marketing as well as the economics of growth and of natural resources In addition it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework Exercises are included in each chapter while the answers to selected exercises help deepen readers understanding of the material covered Also included are appendices of supplementary material on the solution of differential equations the calculus of variations and its ties to the maximum principle and special topics including the Kalman filter certainty equivalence singular control a global saddle point theorem Sethi Skiba points and distributed parameter systems Optimal control methods are used to determine optimal ways to control a dynamic system The theoretical work in this field serves as the foundation for the book in which the author applies it to business management problems developed from his own research and classroom instruction The new edition has been refined and updated making it a valuable resource for graduate courses on applied optimal control theory but also for financial and industrial engineers economists and operational researchers interested in applying dynamic optimization in their fields

Stochastic Theory and Control Bozenna Pasik-Duncan, 2003-07-01 This volume contains almost all of the

papers that were presented at the Workshop on Stochastic Theory and Control that was held at the University of Kansas 18-20 October 2001. This three-day event gathered a group of leading scholars in the field of stochastic theory and control to discuss leading edge topics of stochastic control which include risk sensitive control, adaptive control, mathematics of finance, estimation, identification, optimal control, nonlinear filtering, stochastic differential equations, stochastic partial differential equations, and stochastic theory and its applications. The workshop provided an opportunity for many stochastic control researchers to network and discuss cutting edge technologies and applications, teaching, and future directions of stochastic control. Furthermore, the workshop focused on promoting control theory in particular stochastic control, and it promoted collaborative initiatives in stochastic theory and control and stochastic control education. The lecture on Adaptation of Real Time Seizure Detection Algorithm was videotaped by the PBS. Participants of the workshop have been involved in contributing to the documentary being filmed by PBS which highlights the extraordinary work on Math Medicine and the Mind: Discovering Treatments for Epilepsy that examines the efforts of the multidisciplinary team on which several of the participants of the workshop have been working for many years to solve one of the world's most dramatic neurological conditions. Invited high school teachers of Math and Science were among the participants of this professional meeting. Stochastic Processes, Optimization, and Control Theory: Applications in Financial Engineering, Queueing Networks, and Manufacturing Systems Houmin Yan, G. George Yin, Qing Zhang, 2006-09-10. This edited volume contains 16 research articles. It presents recent and pressing issues in stochastic processes, control theory, differential games, optimization, and their applications in finance, manufacturing, queueing networks, and climate control. One of the salient features is that the book is highly multidisciplinary. The book is dedicated to Professor Suresh Sethi on the occasion of his 60th birthday in view of his distinguished career.

Mathematics of Stochastic Manufacturing Systems George Yin, Qing Zhang, 1997-01-01. In this volume, leading experts in mathematical manufacturing research and related fields review and update recent advances of mathematics in stochastic manufacturing systems and attempt to bridge the gap between theory and applications. The topics covered include scheduling and production planning, modeling of manufacturing systems, hierarchical control for large and complex systems, Markov chains, queueing networks, numerical methods for system approximations, singular perturbed systems, risk sensitive control, stochastic optimization methods, discrete event systems, and statistical quality control. Hierarchical Decision Making in Stochastic Manufacturing Systems Suresh P. Sethi, Qing Zhang, 2012-12-06. One of the most important methods in dealing with the optimization of large complex systems is that of hierarchical decomposition. The idea is to reduce the overall complex problem into manageable approximate problems or subproblems, to solve these problems, and to construct a solution of the original problem from the solutions of these simpler problems. Development of such approaches for large complex systems has been identified as a particularly fruitful area by the Committee on the Next Decade in Operations Research 1988-42 as well as by the Panel on Future Directions in Control Theory 1988-65. Most manufacturing firms are complex systems.

characterized by several decision subsystems such as finance personnel marketing and operations. They may have several plants and warehouses and a wide variety of machines and equipment devoted to producing a large number of different products. Moreover, they are subject to deterministic as well as stochastic discrete events such as purchasing new equipment, hiring and layoff of personnel, and machine setups, failures, and repairs.

Discrete-Time Markov Chains George Yin, Qing Zhang, 2005. Focusing on discrete time scale Markov chains, the contents of this book are an outgrowth of some of the authors' recent research. The motivation stems from existing and emerging applications in optimization and control of complex hybrid Markovian systems in manufacturing, wireless communication, and financial engineering. Much effort in this book is devoted to designing system models arising from these applications, analyzing them via analytic and probabilistic techniques, and developing feasible computational algorithms so as to reduce the inherent complexity. This book presents results including asymptotic expansions of probability vectors, structural properties of occupation measures, exponential bounds, aggregation and decomposition, and associated limit processes and interface of discrete time and continuous time systems. One of the salient features is that it contains a diverse range of applications on filtering, estimation, control, optimization, and Markov decision processes and financial engineering. This book will be an important reference for researchers in the areas of applied probability, control theory, operations research, as well as for practitioners who use optimization techniques. Part of the book can also be used in a graduate course of applied probability, stochastic processes, and applications.

Stochastic Processes: Modeling and Simulation D. N. Shanbhag, Calyampudi Radhakrishna Rao, 2003-02-24. This sequel to volume 19 of Handbook on Statistics on Stochastic Processes: Modelling and Simulation is concerned mainly with the theme of reviewing and, in some cases, unifying with new ideas the different lines of research and developments in stochastic processes of applied flavour. This volume consists of 23 chapters addressing various topics in stochastic processes. These include, among others, those on manufacturing systems, random graphs, reliability, epidemic modelling, self-similar processes, empirical processes, time series models, extreme value theory, applications of Markov chains, modelling with Monte Carlo techniques, and stochastic processes in subjects such as engineering, telecommunications, biology, astronomy, and chemistry, particular with modelling, simulation techniques, and numerical methods concerned with stochastic processes. The scope of the project involving this volume, as well as volume 19, is already clarified in the preface of volume 19. The present volume completes the aim of the project and should serve as an aid to students, teachers, researchers, and practitioners interested in applied stochastic processes.

Hybrid Switching Diffusions G. George Yin, Chao Zhu, 2009-10-03. This book encompasses the study of hybrid switching diffusion processes and their applications. The word hybrid signifies the coexistence of continuous dynamics and discrete events, which is one of the distinct features of the processes under consideration. Much of the book is concerned with the interactions of the continuous dynamics and the discrete events. Our motivations for studying such processes originate from emerging and existing applications in wireless communications, signal processing, queueing networks, production planning,

biological systems ecosystems financial engineering and modeling analysis and control and optimization of large scale systems under the influence of random environments Displaying mixture distributions switching distributions may be described by the associated operators or by systems of stochastic differential equations together with the probability transition laws of the switching actions We either have Markov modulated switching distributions or processes with continuous state dependent switching The latter turns out to be much more challenging to deal with Viewing the hybrid distributions as a number of distributions joined together by the switching process they may be seemingly not much different from their distribution counterpart Nevertheless the underlying problems become more difficult to handle especially when the switching processes depend on continuous states The difficulty is due to the interaction of the discrete and continuous processes and the tangled and hybrid information pattern

Large Deviations Techniques and Applications Amir Dembo, Ofer Zeitouni, 2009-11-03 Large deviation estimates have proved to be the crucial tool required to handle many questions in statistics engineering statistical mechanics and applied probability Amir Dembo and Ofer Zeitouni two of the leading researchers in the field provide an introduction to the theory of large deviations and applications at a level suitable for graduate students The mathematics is rigorous and the applications come from a wide range of areas including electrical engineering and DNA sequences The second edition printed in 1998 included new material on concentration inequalities and the metric and weak convergence approaches to large deviations General statements and applications were sharpened new exercises added and the bibliography updated The present soft cover edition is a corrected printing of the 1998 edition

Cycle Representations of Markov Processes Sophia L. Kalpazidou, 2007-03-06 This book provides new insight into Markovian dependence via the cycle decompositions It presents a systematic account of a class of stochastic processes known as cycle or circuit processes so called because they may be defined by directed cycles An important application of this approach is the insight it provides to electrical networks and the duality principle of networks This expanded second edition adds new advances which reveal wide ranging interpretations of cycle representations such as homologic decompositions orthogonality equations Fourier series semigroup equations and disintegration of measures The text includes chapter summaries as well as a number of detailed illustrations

Handbook of Maintenance Management and Engineering Mohamed Ben-Daya, Salih O. Duffuaa, Abdul Raouf, Jezdimir Knezevic, Daoud Ait-Kadi, 2009-07-30 To be able to compete successfully both at national and international levels production systems and equipment must perform at levels not even thinkable a decade ago Requirements for increased product quality reduced throughput time and enhanced operating effectiveness within a rapidly changing customer demand environment continue to demand a high maintenance performance In some cases maintenance is required to increase operational effectiveness and revenues and customer satisfaction while reducing capital operating and support costs This may be the largest challenge facing production enterprises these days For this maintenance strategy is required to be aligned with the production logistics and also to keep updated with the current best practices Maintenance has become a multidisciplinary

activity and one may come across situations in which maintenance is the responsibility of people whose training is not engineering. This handbook aims to assist at different levels of understanding whether the manager is an engineer, a production manager, an experienced maintenance practitioner or a beginner. Topics selected to be included in this handbook cover a wide range of issues in the area of maintenance management and engineering to cater for all those interested in maintenance whether practitioners or researchers. This handbook is divided into 6 parts and contains 26 chapters covering a wide range of topics related to maintenance management and engineering.

Manufacturing & Service Operations Management, 2003 **Optimal Control and Partial Differential Equations** José Luis Menaldi, Edmundo Rofman, Agnes Sulem, 2001. This volume contains more than sixty invited papers of international well-known scientists in the fields where Alain Bensoussan's contributions have been particularly important: filtering and control of stochastic systems, variational problems, applications to economy and finance, numerical analysis. In particular, the extended texts of the lectures of Professors Jens Frehse, Hitashi Ishii, Jacques Louis Lions, Sanjoy Mitter, Umberto Mosco, Bernt Oksendal, George Papanicolaou, A. Shiryaev, given in the Conference held in Paris on December 4th 2000 in honor of Professor Alain Bensoussan, are included.

Wave Propagation and Time Reversal in Randomly Layered Media Jean-Pierre Fouque, Josselin Garnier, G. Papanicolaou, Knut Solna, 2007-06-30. Our motivation for writing this book is twofold. First, the theory of waves propagating in randomly layered media has been studied extensively during the last thirty years, but the results are scattered in many different papers. This theory is now in a mature state, especially in the very interesting regime of separation of scales as introduced by G. Papanicolaou and his coauthors and described in 8, which is a building block for this book. Second, we were motivated by the time reversal experiments of M. Fink and his group in Paris. They were done with ultrasonic waves and have attracted considerable attention because of the surprising effects of enhanced spatial focusing and time compression in random media. An exposition of this work and its applications is presented in 56. Time reversal experiments were also carried out with sonar arrays in shallow water by W. Kuperman 113 and his group in San Diego. The enhanced spatial focusing and time compression of signals in time reversal in random media have many diverse applications in detection and in focused energy delivery on small targets, as for example in the destruction of kidney stones. Enhanced spatial focusing is also useful in sonar and wireless communications for reducing interference. Time reversal ideas have played an important role in the development of new methods for array imaging in random media as presented in 19.

Integrated Models in Production Planning, Inventory, Quality, and Maintenance M.A. Rahim, Mohamed Ben-Daya, 2012-12-06. Production planning, inventory management, quality control, and maintenance policy are critical components of the manufacturing system. The effective integration of these four components gives a manufacturing operation the competitive edge in today's global market place. Integrated Models in Production Planning, Inventory, Quality, and Maintenance provides in one volume the latest developments in the integration of production, quality, and maintenance models. Prominent researchers who are actively

engaged in these areas have contributed the topical chapters focused on the most recent issues in the area In Part I Ben Daya and Rahim provide an overview of the literature dealing with integrated models for production quality and maintenance Directions for future research are outlined Part II contains six chapters chapters 2 to 6 dealing with integrated models for production and maintenance Part III deals with integrated production inventory and quality models in chapters 7 11 Part IV focuses on quality and maintenance integrated models and contains two chapters Part V deals with warranty manufacturing and quality and contains two chapters Part VI addresses issues related to quality and contains three chapters chapters 16 18

Optimal Control and Dynamic Games Christophe Deissenberg, Richard F. Hartl, 2005-11-03 Optimal Control and Dynamic Games has been edited to honor the outstanding contributions of Professor Suresh Sethi in the fields of Applied Optimal Control Professor Sethi is internationally one of the foremost experts in this field He is among others co author of the popular textbook Sethi and Thompson Optimal Control Theory Applications to Management Science and Economics The book consists of a collection of essays by some of the best known scientists in the field covering diverse aspects of applications of optimal control and dynamic games to problems in Finance Management Science Economics and Operations Research In doing so it provides both a state of the art overview over recent developments in the field and a reference work covering the wide variety of contemporary questions that can be addressed with optimal control tools and demonstrates the fruitfulness of the methodology

Optimization, Dynamics, and Economic Analysis Engelbert J. Dockner, Richard F. Hartl, Mikulas Luptacik, Gerhard Sorger, 2012-12-06 This book includes a collection of articles that present recent developments in the fields of optimization and dynamic game theory economic dynamics dynamic theory of the firm and population dynamics and non standard applications of optimal control theory The authors of the articles are well respected authorities in their fields and are known for their high quality research in the fields of optimization and economic dynamics

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