



Markov Processes and Controlled Markov Chains

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Zhenting Hou, Jerzy A. Filar and Anyue Chen (Eds.)

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Markov Processes And Controlled Markov Chains

Jerzy A. Filar



Markov Processes And Controlled Markov Chains:

Markov Processes and Controlled Markov Chains Zhenting Hou, Jerzy A. Filar, Anyue Chen, 2013-12-01 The general theory of stochastic processes and the more specialized theory of Markov processes evolved enormously in the second half of the last century In parallel the theory of controlled Markov chains or Markov decision processes was being pioneered by control engineers and operations researchers Researchers in Markov processes and controlled Markov chains have been for a long time aware of the synergies between these two subject areas However this may be the first volume dedicated to highlighting these synergies and almost certainly it is the first volume that emphasizes the contributions of the vibrant and growing Chinese school of probability The chapters that appear in this book reflect both the maturity and the vitality of modern day Markov processes and controlled Markov chains They also will provide an opportunity to trace the connections that have emerged between the work done by members of the Chinese school of probability and the work done by the European US Central and South American and Asian scholars

Controlled Markov Processes Evgenii Borisovich Dynkin, Alexander Adolph Yushkevich, 1979

Controlled Markov Processes and Viscosity Solutions Wendell H. Fleming, Halil Mete Soner, 2006-02-04 This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions It covers dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets and two controller zero sum differential games

Controlled Markov processes E. B. Dynkin, A. A. Jukevič, 1979

Controlled Markov Processes Evgenij B. Dynkin, Aleksandr A. Juškevič, 1975

Controlled Markov Chains, Graphs and Hamiltonicity Jerzy A. Filar, 2007

Controlled Markov Chains Graphs Hamiltonicity summarizes a line of research that maps certain classical problems of discrete mathematics such as the Hamiltonian cycle and the Traveling Salesman problems into convex domains where continuum analysis can be carried out

Mathematics

[Selected Topics on Continuous-time Controlled Markov Chains and Markov Games](#) Tomás Prieto-Rumeau, Onésimo Hernández-Lerma, 2012 This book concerns continuous time controlled Markov chains also known as continuous time Markov decision processes They form a class of stochastic control problems in which a single decision maker wishes to optimize a given objective function This book is also concerned with Markov games where two decision makers or players try to optimize their own objective function Both decision making processes appear in a large number of applications in economics operations research engineering and computer science among other areas An extensive self contained up to date analysis of basic optimality criteria such as discounted and average reward and advanced optimality criteria e g bias overtaking sensitive discount and Blackwell optimality is presented A particular emphasis is made on the application of the results herein algorithmic and computational issues are discussed and applications to population models and epidemic processes are shown This book is addressed to students and researchers in the fields of stochastic

control and stochastic games Moreover it could be of interest also to undergraduate and beginning graduate students because the reader is not supposed to have a high mathematical background a working knowledge of calculus linear algebra probability and continuous time Markov chains should suffice to understand the contents of the book

Adaptive Markov Control Processes Onesimo Hernandez-Lerma, 2012-12-06 This book is concerned with a class of discrete time stochastic control processes known as controlled Markov processes CMP s also known as Markov decision processes or Markov dynamic programs Starting in the mid 1950s with Richard Bellman many contributions to CMP s have been made and applications to engineering statistics and operations research among other areas have also been developed The purpose of this book is to present some recent developments on the theory of adaptive CMP s i e CMP s that depend on unknown parameters Thus at each decision time the controller or decision maker must estimate the true parameter values and then adapt the control actions to the estimated values We do not intend to describe all aspects of stochastic adaptive control rather the selection of material reflects our own research interests The prerequisite for this book is a knowledge of real analysis and probability theory at the level of say Ash 1972 or Royden 1968 but no previous knowledge of control or decision processes is required The presentation on the other hand is meant to be self contained in the sense that whenever a result from analysis or probability is used it is usually stated in full and references are supplied for further discussion if necessary Several appendices are provided for this purpose The material is divided into six chapters Chapter 1 contains the basic definitions about the stochastic control problems we are interested in a brief description of some applications is also provided

Topics in Controlled Markov Chains Vivek S. Borkar, 1991

Topics in Controlled Markov Chains Vivek S. Borkar, 1991

Discrete-Time Markov Control Processes Onesimo Hernandez-Lerma, Jean B. Lasserre, 2012-12-06 This book presents the first part of a planned two volume series devoted to a systematic exposition of some recent developments in the theory of discrete time Markov control processes MCPs Interest is mainly confined to MCPs with Borel state and control or action spaces and possibly unbounded costs and noncompact control constraint sets MCPs are a class of stochastic control problems also known as Markov decision processes controlled Markov processes or stochastic dynamic programs sometimes particularly when the state space is a countable set they are also called Markov decision or controlled Markov chains Regardless of the name used MCPs appear in many fields for example engineering economics operations research statistics renewable and nonrenewable resource management control of epidemics etc However most of the literature say at least 90% is concentrated on MCPs for which a the state space is a countable set and or b the costs per stage are bounded and or c the control constraint sets are compact But curiously enough the most widely used control model in engineering and economics namely the LQ Linear system Quadratic cost model satisfies none of these conditions Moreover when dealing with partially observable systems a standard approach is to transform them into equivalent completely observable systems in a larger state space in fact a space of probability measures which is uncountable even if the original state process is finite

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Controlled Markov Processes and Viscosity Solutions Wendell Helms Fleming, H. Mete Soner, 2006 This book is intended as an introduction to optimal stochastic control for continuous time Markov processes and to the theory of viscosity solutions The authors approach stochastic control problems by the method of dynamic programming The text provides an introduction to dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions A new Chapter X gives an introduction to the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets Chapter VI of the First Edition has been completely rewritten to emphasize the relationships between logarithmic transformations and risk sensitivity A new Chapter XI gives a concise introduction to two controller zero sum differential games Also covered are controlled Markov diffusions and viscosity solutions of Hamilton Jacobi Bellman equations The authors have tried through illustrative examples and selective material to connect stochastic control theory with other mathematical areas e g large deviations theory and with applications to engineering physics management and finance In this Second Edition new material on applications to mathematical finance has been added Concise introductions to risk sensitive control theory nonlinear H infinity control and differential games are also included

Foundations of Average-Cost Nonhomogeneous Controlled Markov Chains Xi-Ren Cao, 2020-09-09 This Springer brief addresses the challenges encountered in the study of the optimization of time nonhomogeneous Markov chains It develops new insights and new methodologies for systems in which concepts such as stationarity ergodicity periodicity and connectivity do not apply This brief introduces the novel concept of confluency and applies a relative optimization approach It develops a comprehensive theory for optimization of the long run average of time nonhomogeneous Markov chains The

book shows that confluency is the most fundamental concept in optimization and that relative optimization is more suitable for treating the systems under consideration than standard ideas of dynamic programming Using confluency and relative optimization the author classifies states as confluent or branching and shows how the under selectivity issue of the long run average can be easily addressed multi class optimization implemented and Nth biases and Blackwell optimality conditions derived These results are presented in a book for the first time and so may enhance the understanding of optimization and motivate new research ideas in the area

Cont Markov Chains Borkar,1991-04-30 Provides a novel treatment of many problems in controlled Markov chains based on occupation measures and convex analysis Includes a rederivation of many classical results a general treatment of the ergodic control problems and an extensive study of the asymptotic behavior of the self tuning adaptive controller and its variant the Kumar Becker Lin scheme Also includes a novel treatment of some multiobjective control problems inaccessible to traditional methods Annotation copyrighted by Book News Inc Portland OR

Handbook of Markov Decision Processes Eugene A. Feinberg,Adam Shwartz,2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the respective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts of Section 1 2 Most chapters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science

1 1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studies sequential optimization of discrete time stochastic systems The basic object is a discrete time stochastic system whose transition mechanism can be controlled over time Each control policy defines the stochastic process and values of objective functions associated with this process The goal is to select a good control policy In real life decisions that humans and computers make on all levels usually have two types of impacts i they cost or save time money or other resources or they bring revenues as well as ii they have an impact on the future by influencing the dynamics In many situations decisions with the largest immediate profit may not be good in view of future events MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation

Controlled Markov Processes Nicolaas M. van Dijk,1983 *Control of Spatially Structured Random Processes and Random Fields with Applications* Ruslan K. Chorney,Hans Daduna,Pavel S. Knopov,2006-09-03 This book is devoted to the study and optimization of spatiotemporal stochastic processes These are processes that simultaneously develop in space and time under random influences Such processes occur almost everywhere when the global behavior of complex systems is studied e g in physical and technical systems population dynamics neural networks computer and telecommunication networks complex production networks and flexible manufacturing systems logistic networks and

transportation systems environmental engineering climate modeling and prediction earth surface models and so on In the study of spatiotemporal stochastic processes the classical concepts of random fields which are models for spatially distributed random phenomena and of stochastic processes which are usually thought to describe the evolution over time of systems under random influences converge Over the last twenty years many research monographs were written with emphasis on this unifying point of view as were a huge number of articles and papers on this subject Controlled Markov processes and viscosity solutions of nonlinear evolution Wendell H. Fleming, 1988-10-01 These notes are based on a series of lectures delivered at the Scuola Normale Superiore in March 1986 They are intended to explore some connections between the theory of control of Markov stochastic processes and certain classes of nonlinear evolution equations These connections arise by considering the dynamic programming equation associated with a stochastic control problem Particular attention is given to controlled Markov diffusion processes on finite dimensional Euclidean space In that case the dynamic programming equation is a nonlinear partial differential equation of second order elliptic or parabolic type For deterministic control the dynamic programming equation reduces to first order From the viewpoint of nonlinear evolution equations the interest is in whether one can find some stochastic control problem for which the given evolution equation is the dynamic programming equation Classical solutions to first order or degenerate second order elliptic parabolic equations with given boundary Cauchy data do not usually exist One must instead consider generalized solutions Viscosity solutions methods have substantially extended the theory *Modern Trends in Controlled Stochastic Processes: Alexey Piunovskiy, Yi Zhang, 2021-06-04* This book presents state of the art solution methods and applications of stochastic optimal control It is a collection of extended papers discussed at the traditional Liverpool workshop on controlled stochastic processes with participants from both the east and the west New problems are formulated and progresses of ongoing research are reported Topics covered in this book include theoretical results and numerical methods for Markov and semi Markov decision processes optimal stopping of Markov processes stochastic games problems with partial information optimal filtering robust control Q learning and self organizing algorithms Real life case studies and applications e.g queueing systems forest management control of water resources marketing science and healthcare are presented Scientific researchers and postgraduate students interested in stochastic optimal control as well as practitioners will find this book appealing and a valuable reference

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