

Stochastic Systems and Decision Making

Stochastic Modeling Methods: CMA 2 Lecture 11

Stochastic Systems

Given some conditions the elements within a stochastic system will evolve in a predictable manner. **However there is uncertainty about their future behaviour**

A. Properties of Transitions

1. Transitions take the form of randomised events triggered **by some event**. **Each event** is a change in the state of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system. Each event is a randomised event that **causes** the **change** in the state of the system.

2. In a stochastic system, the probability of a **transition** occurring is **dependent** on the **current state** of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system.

3. In a system, after the first event, the probability of a **transition** occurring is **dependent** on the **current state** of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system.

4. From the beginning of a system, the state of the system is **dependent** on the **current state** of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system.

5. Transitions in a system are **dependent** on the **current state** of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system.

B. Classification and Properties of Transitions

1. In a system, the probability of a **transition** occurring is **dependent** on the **current state** of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system.

2. In a system, the probability of a **transition** occurring is **dependent** on the **current state** of the system. **Transitions are triggered by some event** that **causes** the **change** in the state of the system.

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Jianjun Gao



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