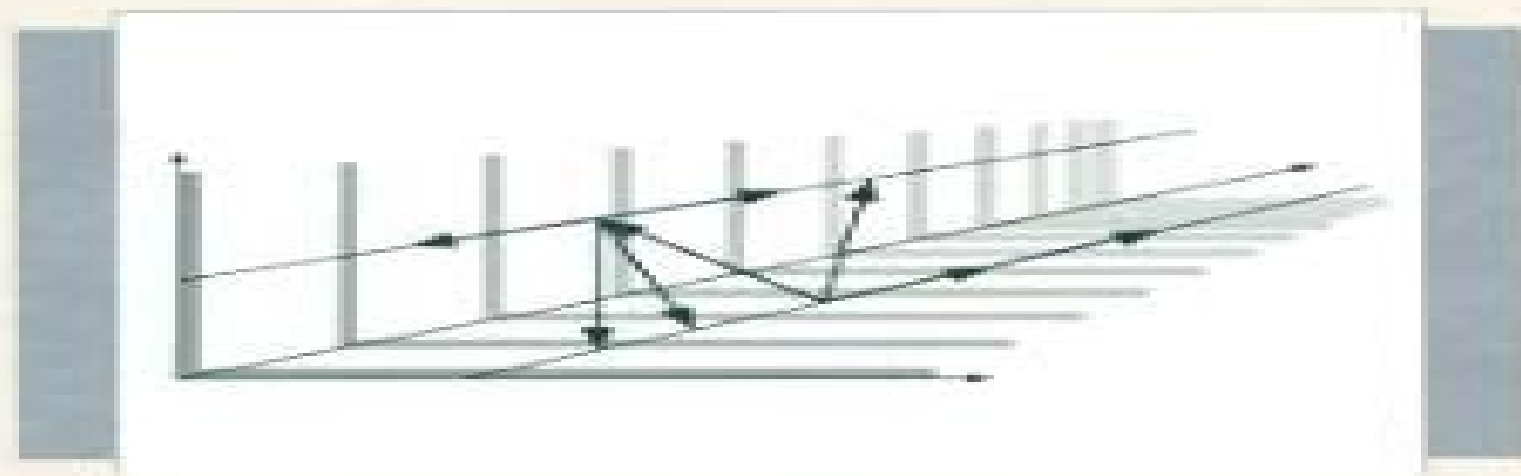


LARGE DEVIATIONS FOR PERFORMANCE ANALYSIS

Queues, communication, and computing



Adam Shwartz and Alan Weiss

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Large Deviations For Performance Analysis Queues Communication And Computing Stochastic Modeling Series

Alan Weiss, Adam Shwartz



Large Deviations For Performance Analysis Queues Communication And Computing Stochastic Modeling Series:

Large Deviations For Performance Analysis Alan Weiss, Adam Shwartz, 2019-03-07 Originally published in 1995 Large Deviations for Performance Analysis consists of two synergistic parts The first half develops the theory of large deviations from the beginning through recent results on the theory for processes with boundaries keeping to a very narrow path continuous time discrete state processes By developing only what is needed for the applications the theory is kept to a manageable level both in terms of length and in terms of difficulty Within its scope the treatment is detailed comprehensive and self contained As the book shows there are sufficiently many interesting applications of jump Markov processes to warrant a special treatment The second half is a collection of applications developed at Bell Laboratories The applications cover large areas of the theory of communication networks circuit switched transmission packet transmission multiple access channels and the M M 1 queue Aspects of parallel computation are covered as well including basics of job allocation rollback based parallel simulation assorted priority queueing models that might be used in performance models of various computer architectures and asymptotic coupling of processors These applications are thoroughly analysed using the tools developed in the first half of the book

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Features A transient analysis of the M M 1 queue a new analysis of an Aloha model using Markov modulated theory new results for Erlang s model new results for the AMS model analysis of serve the longer queue join the shorter queue and other simple priority queues and a simple analysis of the Flatto Hahn Wright model of processor sharing

Markov Processes for Stochastic Modeling Masaaki Kijima, 2013-12-19 This book presents an algebraic development of the theory of countable state space Markov chains with discrete and continuous time parameters A Markov chain is a stochastic process characterized by the Markov property that the distribution of future depends only on the current state not on the whole history Despite its simple form of dependency the Markov property has enabled us to develop a rich system of concepts and

theorems and to derive many results that are useful in applications In fact the areas that can be modeled with varying degrees of success by Markov chains are vast and are still expanding The aim of this book is a discussion of the time dependent behavior called the transient behavior of Markov chains From the practical point of view when modeling a stochastic system by a Markov chain there are many instances in which time limiting results such as stationary distributions have no meaning Or even when the stationary distribution is of some importance it is often dangerous to use the stationary result alone without knowing the transient behavior of the Markov chain Not many books have paid much attention to this topic despite its obvious importance

Applied Stochastic Analysis Weinan E, Tiejun Li, Eric Vanden-Eijnden, 2021-09-22 This is a textbook for advanced undergraduate students and beginning graduate students in applied mathematics It presents the basic mathematical foundations of stochastic analysis probability theory and stochastic processes as well as some important practical tools and applications e g the connection with differential equations numerical methods path integrals random fields statistical physics chemical kinetics and rare events The book strikes a nice balance between mathematical formalism and intuitive arguments a style that is most suited for applied mathematicians Readers can learn both the rigorous treatment of stochastic analysis as well as practical applications in modeling and simulation Numerous exercises nicely supplement the main exposition

Stationary Stochastic Models: An Introduction Riccardo Gatto, 2022-06-23 This volume provides a unified mathematical introduction to stationary time series models and to continuous time stationary stochastic processes The analysis of these stationary models is carried out in time domain and in frequency domain It begins with a practical discussion on stationarity by which practical methods for obtaining stationary data are described The presented topics are illustrated by numerous examples Readers will find the following covered in a comprehensive manner At the end some selected topics such as stationary random fields simulation of Gaussian stationary processes time series for planar directions large deviations approximations and results of information theory are presented A detailed appendix containing complementary materials will assist the reader with many technical aspects of the book

Control Techniques for Complex Networks Sean Meyn, 2008 From foundations to state of the art the tools and philosophy you need to build network models

Mathematical Finance - Bachelier Congress 2000 Helyette Geman, Dilip Madan, Stanley R. Pliska, Ton Vorst, 2013-11-11 The Bachelier Society for Mathematical Finance held its first World Congress in Paris last year and coincided with the centenary of Louis Bacheliers thesis defence In his thesis Bachelier introduces Brownian motion as a tool for the analysis of financial markets as well as the exact definition of options The thesis is viewed by many the key event that marked the emergence of mathematical finance as a scientific discipline The prestigious list of plenary speakers in Paris included two Nobel laureates Paul Samuelson and Robert Merton and the mathematicians Henry McKean and S R S Varadhan Over 130 further selected talks were given in three parallel sessions

Stochastic Modeling and Analysis of Manufacturing Systems David D. Yao, 2012-12-06 Manufacturing systems have become increasingly complex over recent

years This volume presents a collection of chapters which reflect the recent developments of probabilistic models and methodologies that have either been motivated by manufacturing systems research or been demonstrated to have significant potential in such research The editor has invited a number of leading experts to present detailed expositions of specific topics These include Jackson networks fluid models diffusion and strong approximations the GSMP framework stochastic convexity and majorization perturbation analysis scheduling via Brownian models and re entrant lines and dynamic scheduling Each chapter has been written with graduate students in mind and several have been used in graduate courses that teach the modeling and analysis of manufacturing systems

Algorithmic Probability Marcel F. Neuts, 1995-07-01 This unique text collects more than 400 problems in combinatorics derived distributions discrete and continuous Markov chains and models requiring a computer experimental approach The first book to deal with simplified versions of models encountered in the contemporary statistical or engineering literature Algorithmic Probability emphasizes correct interpretation of numerical results and visualization of the dynamics of stochastic processes A significant contribution to the field of applied probability Algorithmic Probability is ideal both as a secondary text in probability courses and as a reference Engineers and operations analysts seeking solutions to practical problems will find it a valuable resource as will advanced undergraduate and graduate students in mathematics statistics operations research industrial and electrical engineering and computer science

Minimum Action Curves in Degenerate Finsler Metrics Matthias Heymann, 2015-07-08 Presenting a study of geometric action functionals i e non negative functionals on the space of unparameterized oriented rectifiable curves this monograph focuses on the subclass of those functionals whose local action is a degenerate type of Finsler metric that may vanish in certain directions allowing for curves with positive Euclidean length but with zero action For such functionals criteria are developed under which there exists a minimum action curve leading from one given set to another Then the properties of this curve are studied and the non existence of minimizers is established in some settings Applied to a geometric reformulation of the quasipotential of Wentzell Freidlin theory a subfield of large deviation theory these results can yield the existence and properties of maximum likelihood transition curves between two metastable states in a stochastic process with small noise The book assumes only standard knowledge in graduate level analysis all higher level mathematical concepts are introduced along the way

Large Deviations for Gaussian Queues Michel Mandjes, 2007-04-30 In recent years the significance of Gaussian processes to communication networks has grown considerably The inherent flexibility of the Gaussian traffic model enables the analysis in a single mathematical framework of systems with both long range and short range dependent input streams Large Deviations for Gaussian Queues demonstrates how the Gaussian traffic model arises naturally and how the analysis of the corresponding queuing model can be performed The text provides a general introduction to Gaussian queues and surveys recent research into the modelling of communications networks Coverage includes Discussion of the theoretical concepts and practical aspects related to Gaussian traffic models Analysis of recent

research asymptotic results for Gaussian queues both in the large buffer and many sources regime An emphasis on rare event analysis relying on a variety of asymptotic techniques Examination of single node FIFO queuing systems as well as queues operating under more complex scheduling disciplines and queuing networks A set of illustrative examples that directly relate to important practical problems in communication networking A large collection of instructive exercises and accompanying solutions Large Deviations for Gaussian Queues assumes minimal prior knowledge It is ideally suited for postgraduate students in applied probability operations research computer science and electrical engineering The book's self contained style makes it perfect for practitioners in the communications networking industry and for researchers in related areas

Performance Evaluation of Computer and Communication Systems Lorenzo Donatiello, Randolph Nelson, 1993-09-15 This volume contains the complete set of tutorial papers presented at the 16th IFIP International Federation for Information Processing Working Group 7.3 International Symposium on Computer Performance Modelling Measurement and Evaluation and a number of tutorial papers presented at the 1993 ACM Association for Computing Machinery Special Interest Group METRICS Conference on Measurement and Modeling of Computer Systems The principal goal of the volume is to present an overview of recent results in the field of modeling and performance evaluation of computer and communication systems The wide diversity of applications and methodologies included in the tutorials attests to the breadth and richness of current research in the area of performance modeling The tutorials may serve to introduce a reader to an unfamiliar research area to unify material already known or simply to illustrate the diversity of research in the field The extensive bibliographies guide readers to additional sources for further reading

Communication Systems Lyman Chapin, 2013-03-09 Communication Systems The State of the Art captures the depth and breadth of the field of communication systems Architectures and Protocols for Distributed Systems Network and Internetwork Architectures Performance of Communication Systems Internet Applications Engineering Management of Networks and Distributed Systems Smart Networks Wireless Communications Communication Systems for Developing Countries Photonic Networking Communication Systems in Electronic Commerce This volume's scope and authority present a rare opportunity for people in many different fields to gain a practical understanding of where the leading edge in communication systems lies today and where it will be tomorrow

Stochastic-Process Limits Ward Whitt, 2006-04-11 Stochastic Process Limits are useful and interesting because they generate simple approximations for complicated stochastic processes and also help explain the statistical regularity associated with a macroscopic view of uncertainty This book emphasizes the continuous mapping approach to obtain new stochastic process limits from previously established stochastic process limits The continuous mapping approach is applied to obtain heavy traffic stochastic process limits for queueing models including the case in which there are unmatched jumps in the limit process These heavy traffic limits generate simple approximations for complicated queueing processes and they reveal the impact of variability upon queueing performance The book will be of interest to

researchers and graduate students working in the areas of probability stochastic processes and operations research In addition this book won the 2003 Lanchester Prize for the best contribution to Operation Research and Management in English see <http://www.informs.org/Prizes/LanchesterPrize.html>

Distributed Computer and Communication Networks Vladimir M. Vishnevskiy, Konstantin E. Samouylov, Dmitry V. Kozyrev, 2019-12-18 This book constitutes the refereed proceedings of the 22nd International Conference on Distributed and Computer and Communication Networks DCCN 2019 held in Moscow Russia in September 2019 The 50 full papers and 2 short papers were carefully reviewed and selected from 174 submissions The papers cover the following topics Computer and Communication Networks and Technologies Analytical Modeling of Distributed Systems and Distributed Systems Applications

Advances in Wireless Networks Geyong Ming, Yi Pan, Pingzhi Fan, 2007 Recent years have witnessed tremendous growth in the population of mobile users demanding high performance reliability and quality of service QoS Wireless networks are undergoing rapid developments and dramatic changes in the underlying technologies in order to cope with the difficulties posed by the scarce wireless resource as well as keep up with the increasing day to day demand for cost effective service of multimedia applications Predicting and optimising the performance and QoS of wireless networks using analytical modelling simulation experiments monitoring and testbed based measurements are crucial to the proper design tuning resource management and capacity planning of such networks This book is dedicated to review important developments and results explore recent state of the art research and discuss new strategies for performance modelling analysis and enhancement of wireless networks The objective is to make analytical modelling simulation and measurement tools and innovative performance evaluation methodology possible and understandable to a wider audience

Mathematical Principles of the Internet, Volume 1 Nirdosh Bhatnagar, 2018-11-20 This two volume set on Mathematical Principles of the Internet provides a comprehensive overview of the mathematical principles of Internet engineering The books do not aim to provide all of the mathematical foundations upon which the Internet is based Instead they cover a partial panorama and the key principles Volume 1 explores Internet engineering while the supporting mathematics is covered in Volume 2 The chapters on mathematics complement those on the engineering episodes and an effort has been made to make this work succinct yet self contained Elements of information theory algebraic coding theory cryptography Internet traffic dynamics and control of Internet congestion and queueing theory are discussed In addition stochastic networks graph theoretic algorithms application of game theory to the Internet Internet economics data mining and knowledge discovery and quantum computation communication and cryptography are also discussed In order to study the structure and function of the Internet only a basic knowledge of number theory abstract algebra matrices and determinants graph theory geometry analysis optimization theory probability theory and stochastic processes is required These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering

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Bhatnagar,2019-03-18 This two volume set on Mathematical Principles of the Internet provides a comprehensive overview of the mathematical principles of Internet engineering The books do not aim to provide all of the mathematical foundations upon which the Internet is based Instead these cover only a partial panorama and the key principles Volume 1 explores Internet engineering while the supporting mathematics is covered in Volume 2 The chapters on mathematics complement those on the engineering episodes and an effort has been made to make this work succinct yet self contained Elements of information theory algebraic coding theory cryptography Internet traffic dynamics and control of Internet congestion and queueing theory are discussed In addition stochastic networks graph theoretic algorithms application of game theory to the Internet Internet economics data mining and knowledge discovery and quantum computation communication and cryptography are also discussed In order to study the structure and function of the Internet only a basic knowledge of number theory abstract algebra matrices and determinants graph theory geometry analysis optimization theory probability theory and stochastic processes is required These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering

Rare Event Simulation using Monte Carlo Methods Gerardo Rubino,Bruno Tuffin,2009-03-18 In a probabilistic model a rare event is an event with a very small probability of occurrence The forecasting of rare events is a formidable task but is important in many areas For instance a catastrophic failure in a transport system or in a nuclear power plant the failure of an information processing system in a bank or in the communication network of a group of banks leading to financial losses Being able to evaluate the probability of rare events is therefore a critical issue Monte Carlo Methods the simulation of corresponding models are used to analyze rare events This book sets out to present the mathematical tools available for the efficient simulation of rare events Importance sampling and splitting are presented along with an exposition of how to apply these tools to a variety of fields ranging from performance and dependability evaluation of complex systems typically in computer science or in telecommunications to chemical reaction analysis in biology or particle transport in physics Graduate students researchers and practitioners who wish to learn and apply rare event simulation techniques will find this book beneficial

Analysis and Approximation of Rare Events Amarjit Budhiraja,Paul Dupuis,2019-08-10 This book presents broadly applicable methods for the large deviation and moderate deviation analysis of discrete and continuous time stochastic systems A feature of the book is the systematic use of variational representations for quantities of interest such as normalized logarithms of probabilities and expected values By characterizing a large deviation principle in terms of Laplace asymptotics one converts the proof of large deviation limits into the convergence of variational representations These features are illustrated through their application to a broad range of discrete and continuous time models including stochastic partial differential equations processes with discontinuous statistics occupancy models and many others The tools used in the large deviation analysis also turn out to be useful in understanding Monte Carlo schemes for the numerical approximation of the same probabilities and

expected values This connection is illustrated through the design and analysis of importance sampling and splitting schemes for rare event estimation The book assumes a solid background in weak convergence of probability measures and stochastic analysis and is suitable for advanced graduate students postdocs and researchers

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