
Perturbation Analysis of Discrete Event Dynamic Systems

**Yu-Chi Ho
Xi-Ren Cao**



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Perturbation Analysis Of Discrete Event Dynamic Systems

Chun-hung Chen, Qing-shan Jia, Loo Hay Lee



Perturbation Analysis Of Discrete Event Dynamic Systems:

Perturbation Analysis of Discrete Event Dynamic Systems Yu-Chi (Larry) Ho, Xi-Ren Cao, 2012-12-06 Dynamic Systems DEDES are almost endless military C3I logistic systems the emergency ward of a metropolitan hospital back offices of large insurance and brokerage firms service and spare part operations of multinational firms the point is the pervasive nature of such systems in the daily life of human beings Yet DEDES is a relatively new phenomenon in dynamic systems studies From the days of Galileo to Newton to quantum mechanics and cosmology of the present dynamic systems in nature are primarily differential equations based and time driven A large literature and endless success stories have been built up on such Continuous Variable Dynamic Systems CVDS It is however equally clear that DEDES are fundamentally different from CVDS They are event driven asynchronous mostly man made and only became significant during the past generation Increasingly however it can be argued that in the modern world our lives are being impacted by and dependent upon the efficient operations of such DEDES Yet compared to the successful paradigm of differential equations for CVDS the mathematical modelling of DEDES is in its infancy Nor are there as many successful and established techniques for their analysis and synthesis The purpose of this series is to promote the study and understanding of the modelling analysis control and management of DEDES The idea of the series came from editing a special issue of the Proceedings of IEEE on DEOS during 1988 *Formal Description of Discrete Event Dynamic Systems Including Perturbation Analysis* Bert Bettonvil, 1987 **Three Topics on Perturbation Analysis of Discrete-event Dynamic Systems** Pirooz Vakili, 1988

Optimization and Perturbation Analysis of Discrete Event Dynamic Systems Xi-Ren Cao, 1984 **Structural Infinitesimal Perturbation Analysis of Discrete Event Dynamic Systems** Liyi Dai, 1993 **Sensitivity Analysis of Discrete Event Dynamic Systems by a Petri Net-based Perturbation Analysis Method** Chengche Feng, 1993 [A Formal Description of Discrete Event Dynamic Systems](#) Bert Bettonvil, 1987 *Analytic Perturbation Analysis of Discrete Event Dynamic Systems*, 1994 This paper considers a new Analytic Perturbation Analysis APA approach for Discrete Event Dynamic Systems DEDES with discontinuous sample path functions with respect to control parameters The performance functions for DEDES usually are formulated as mathematical expectations which can be calculated only numerically APA is based on new analytic formulas for the gradients of expectations of indicator functions therefore it is called an analytic perturbation analysis The gradient of performance function may not coincide with the expectation of a gradient of sample path function i.e. the interchange formula for the gradient and expectation sign may not be valid Estimates of gradients can be obtained with one simulation run of the models **Smoothed Perturbation Analysis of Discrete Event Dynamical Systems** Weibo Gong, 1987 *Extended Perturbation Analysis of Discrete Event Dynamical Systems* Shu Li, 1988

Stochastic Simulation Optimization For Discrete Event Systems: Perturbation Analysis, Ordinal Optimization And Beyond Chun-hung Chen, Qing-shan Jia, Loo Hay Lee, 2013-07-03 Discrete event systems DES have become pervasive in

our daily lives Examples include but are not restricted to manufacturing and supply chains transportation healthcare call centers and financial engineering However due to their complexities that often involve millions or even billions of events with many variables and constraints modeling these stochastic simulations has long been a hard nut to crack The advance in available computer technology especially of cluster and cloud computing has paved the way for the realization of a number of stochastic simulation optimization for complex discrete event systems This book will introduce two important techniques initially proposed and developed by Professor Y C Ho and his team namely perturbation analysis and ordinal optimization for stochastic simulation optimization and present the state of the art technology and their future research directions

Perturbation Analysis of Discrete Event Dynamic Systems Yu-Chi Ho,Xi-Ren Cao,1991-06-30 The engineer authors present a time domain based sample path analytical approach which combines control system theory operations research and statistical simulation methodology Applicable to manufacturing systems communications networks military command control systems and other complex man made organizations Complements existing research queueing theory textbooks Annotation copyrighted by Book News Inc Portland OR **Perturbation Analysis of Discrete Event Dynamics Systems Applied to the Control of Urban Traffic** Philippe Faure,1984 Introduction to Discrete Event Systems Christos G.

Cassandras,Stéphane Lafortune,2013-04-17 A substantial portion of this book is a revised version of Discrete Event Systems Modeling and Performance Analysis 1993 which was written by the first author and received the 1999 Harold Chestnut Prize awarded by the International Federation of Automatic Control IFAC for best control engineering textbook This new expanded book is a comprehensive introduction to the field of discrete event systems emphasizing breadth of coverage and accessibility of the material to readers with different backgrounds Its key feature is the emphasis placed on a unified modeling framework that transcends specific application areas and allows linking of the following topics in a coherent manner language and automata theory supervisory control Petri net theory max algebra Markov chains and queueing theory discrete event simulation perturbation analysis and concurrent estimation techniques Introduction to Discrete Event Systems will be of interest to advanced level students in a variety of disciplines where the study of discrete event systems is relevant control communications computer engineering computer science manufacturing engineering operations research and industrial engineering **Encyclopedia of Operations Research and Management Science** Saul I. Gass,Carl M. Harris,2001

Audience Anyone concerned with the science techniques and ideas of how decisions are made BOOK JACKET Conditional Monte Carlo Michael C. Fu,Jian-Qiang Hu,2012-12-06 Conditional Monte Carlo Gradient Estimation and Optimization Applications deals with various gradient estimation techniques of perturbation analysis based on the use of conditional expectation The primary setting is discrete event stochastic simulation This book presents applications to queueing and inventory and to other diverse areas such as financial derivatives pricing and statistical quality control To researchers already in the area this book offers a unified perspective and adequately summarizes the state of the art To researchers new

to the area this book offers a more systematic and accessible means of understanding the techniques without having to scour through the immense literature and learn a new set of notation with each paper To practitioners this book provides a number of diverse application areas that makes the intuition accessible without having to fully commit to understanding all the theoretical niceties In sum the objectives of this monograph are two fold to bring together many of the interesting developments in perturbation analysis based on conditioning under a more unified framework and to illustrate the diversity of applications to which these techniques can be applied Conditional Monte Carlo Gradient Estimation and Optimization Applications is suitable as a secondary text for graduate level courses on stochastic simulations and as a reference for researchers and practitioners in industry

Event-Based Control and Signal Processing Marek Miskowicz,2018-09-03

Event based systems are a class of reactive systems deployed in a wide spectrum of engineering disciplines including control communication signal processing and electronic instrumentation Activities in event based systems are triggered in response to events usually representing a significant change of the state of controlled or monitored physical variables Event based systems adopt a model of calls for resources only if it is necessary and therefore they are characterized by efficient utilization of communication bandwidth computation capability and energy budget Currently the economical use of constrained technical resources is a critical issue in various application domains because many systems become increasingly networked wireless and spatially distributed Event Based Control and Signal Processing examines the event based paradigm in control communication and signal processing with a focus on implementation in networked sensor and control systems Featuring 23 chapters contributed by more than 60 leading researchers from around the world this book covers Methods of analysis and design of event based control and signal processing Event driven control and optimization of hybrid systems Decentralized event triggered control Periodic event triggered control Model based event triggered control and event triggered generalized predictive control Event based intermittent control in man and machine Event based PID controllers Event based state estimation Self triggered and team triggered control Event triggered and time triggered real time architectures for embedded systems Event based continuous time signal acquisition and DSP Statistical event based signal processing in distributed detection and estimation Asynchronous spike event coding technique with address event representation Event based processing of non stationary signals Event based digital FIR and IIR filters Event based local bandwidth estimation and signal reconstruction Event Based Control and Signal Processing is the first extensive study on both event based control and event based signal processing presenting scientific contributions at the cutting edge of modern science and engineering

Encyclopedia of Business Analytics and Optimization Wang, John,2014-02-28

As the age of Big Data emerges it becomes necessary to take the five dimensions of Big Data volume variety velocity volatility and veracity and focus these dimensions towards one critical emphasis value The Encyclopedia of Business Analytics and Optimization confronts the challenges of information retrieval in the age of Big Data by exploring recent advances in the areas of knowledge

management data visualization interdisciplinary communication and others Through its critical approach and practical application this book will be a must have reference for any professional leader analyst or manager interested in making the most of the knowledge resources at their disposal Automatic Control 1990 Ü Jaaksoo,2014-05-23 This volume provides a general overview on the state of the art and future developments in automation and control The application of systems and control in all areas is covered from the social and cultural effects of control to control in mineral and metal processing This volume will be an invaluable source of information to all those interested in the areas of automation and control

Handbooks in Operations Research and Management Science: Simulation Shane G. Henderson,Barry L.

Nelson,2006-09-02 This Handbook is a collection of chapters on key issues in the design and analysis of computer simulation experiments on models of stochastic systems The chapters are tightly focused and written by experts in each area For the purpose of this volume simulation refers to the analysis of stochastic processes through the generation of sample paths realization of the processes Attention focuses on design and analysis issues and the goal of this volume is to survey the concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Emphasis is placed on the ideas and methods that are likely to remain an intrinsic part of the foundation of the field for the foreseeable future The chapters provide up to date references for both the simulation researcher and the advanced simulation user but they do not constitute an introductory level how to guide Computer scientists financial analysts industrial engineers management scientists operations researchers and many other professionals use stochastic simulation to design understand and improve communications financial manufacturing logistics and service systems A theme that runs throughout these diverse applications is the need to evaluate system performance in the face of uncertainty including uncertainty in user load interest rates demand for product availability of goods cost of transportation and equipment failures Tightly focused chapters written by experts Surveys concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Provides an up to date reference for both simulation researchers and advanced simulation users

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