

# Stochastic Systems

- *Stochastic system*: a triple  $\Sigma = (S, A, P)$ 
  - $S$  = finite set of states
  - $A$  = finite set of actions
  - $P_a(s' | s)$  = probability of going to  $s'$  if we execute  $a$  in  $s$
  - $\sum_{s' \in S} P_a(s' | s) = 1$
- Several different possible action representations
  - e.g., Bayes networks, probabilistic operators
  - Situation calculus with stochastic (nature) effects
  - Explicit enumeration of each  $P_a(s' | s)$

# Discretetime Stochastic Systems

**Marsha Chechik, Jean-François Raskin**



## **Discretetime Stochastic Systems:**

*Optimization of Stochastic Systems* Masanao Aoki,2016-06-03 *Optimization of Stochastic Systems Discrete-time Stochastic Systems* Torsten Söderström,2012-12-06 This comprehensive introduction to the estimation and control of dynamic stochastic systems provides complete derivations of key results The second edition includes improved and updated material and a new presentation of polynomial control and new derivation of linear quadratic Gaussian control

**Discrete-Time Stochastic Sliding Mode Control Using Functional Observation** Satnesh Singh,S. Janardhanan,2019-11-25 This book extrapolates many of the concepts that are well defined for discrete time deterministic sliding mode control for use with discrete time stochastic systems It details sliding function designs for various categories of linear time invariant systems and its application for control The resulting sliding mode control addresses robustness issues and the functional observer approach reduces the observer order substantially Sliding mode control SMC is designed for discrete time stochastic systems extended so that states lie within a specified band and able to deal with incomplete information Functional observer based SMC is designed for various clauses of stochastic systems discrete time discrete time with delay state time delayed and those with parametric uncertainty Stability considerations arising because of parametric uncertainty are taken into account and where necessary the effects of unmatched uncertainties mitigated A simulation example is used to explain the use of the functional observer approach to SMC design *Discrete Time Stochastic Sliding Mode Control Using Functional Observation* will interest all researchers working in sliding mode control and will be of particular assistance to graduate students in understanding the changes in design philosophy that arise when changing from continuous to discrete time systems It helps to pave the way for further progress in applications of discrete time SMC

**Control and System Theory of Discrete-Time Stochastic Systems** Jan H. van Schuppen,2021 This book helps students researchers and practicing engineers to understand the theoretical framework of control and system theory for discrete time stochastic systems so that they can then apply its principles to their own stochastic control systems and to the solution of control filtering and realization problems for such systems Applications of the theory in the book include the control of ships shock absorbers traffic and communications networks and power systems with fluctuating power flows The focus of the book is a stochastic control system defined for a spectrum of probability distributions including Bernoulli finite Poisson beta gamma and Gaussian distributions The concepts of observability and controllability of a stochastic control system are defined and characterized Each output process considered is with respect to conditions represented by a stochastic system called a stochastic realization The existence of a control law is related to stochastic controllability while the existence of a filter system is related to stochastic observability Stochastic control with partial observations is based on the existence of a stochastic realization of the filtration of the observed process **Performance Analysis and Synthesis for Discrete-Time Stochastic Systems with Network-Enhanced Complexities** Derui Ding,Zidong Wang,Guoliang

Wei,2018-10-11 The book addresses the system performance with a focus on the network enhanced complexities and developing the engineering oriented design framework of controllers and filters with potential applications in system sciences control engineering and signal processing areas Therefore it provides a unified treatment on the analysis and synthesis for discrete time stochastic systems with guarantee of certain performances against network enhanced complexities with applications in sensor networks and mobile robotics Such a result will be of great importance in the development of novel control and filtering theories including industrial impact Key Features Provides original methodologies and emerging concepts to deal with latest issues in the control and filtering with an emphasis on a variety of network enhanced complexities Gives results of stochastic control and filtering distributed control and filtering and security control of complex networked systems Captures the essence of performance analysis and synthesis for stochastic control and filtering Concepts and performance indexes proposed reflect the requirements of engineering practice Methodologies developed in this book include backward recursive Riccati difference equation approach and the discrete time version of input to state stability in probability

Optimal Control of Discrete Time Stochastic Systems C. Striebel,2012-02-29 **Optimal Control of Discrete Time Stochastic Systems** Charlotte Striebel,1975 **Estimation and Control for Discrete-time Stochastic Systems with Semi-Markovian Or Markovian Parameter Jumps** Leon John Campo,1989  $H^\infty$  **Type Control for Discrete-time Stochastic Systems** A. El Bouhtouri,D. Hinrichsen,Anthony J. Pritchard,1998 **Design of Inputs for Identification of Discrete Time Stochastic Systems** Michael Athans,Alejandro Antonio Lopez-Toledo,1974 **Optimization of stochastic systems** Masanao Aoki,1967 **Optimal Control of Discrete-time Stochastic Systems** David D. Sworwer,University of Southern California. Department of Electrical Engineering,University of Southern California. School of Engineering. Electronic Sciences Laboratory,United States. Joint Services Electronics Program,1965 **H [hoch Unendlich] type control for discrete-time stochastic systems** Abdelmoulah el Bouhtouri,Diederich Hinrichsen,Anthony J. Pritchard,1998 **H- Index for Discrete-time Stochastic Systems with Markovian Jump and Multiplicative Noise** ,2018 *Stochastic Systems for Engineers* John A. Borrie,1992 A self contained introduction to stochastic systems and an ordered presentation of techniques for computer modelling filtering and control of these systems The subject is developed with definition formulae and explanations but without detailed mathematical proofs **Identification of Time Varying Delays in Linear Discrete Time Stochastic Systems** Farrokh Abrishamkar,1984 *Formal Verification and Control of Discrete-time Stochastic Systems* Morteza M. Lahijanian,2013 Abstract This thesis establishes theoretical and computational frameworks for formal verification and control synthesis for discrete time stochastic systems Given a temporal logic specification the system is analyzed to determine the probability that the specification is achieved and an input law is automatically generated to maximize this probability The approach consists of three main steps constructing an abstraction of the stochastic system as a finite Markov model mapping the given specification onto this abstraction and finding a control

policy to maximize the probability of satisfying the specification The framework uses Probabilistic Computation Tree Logic PCTL as the specification language The verification and synthesis algorithms are inspired by the field of probabilistic model checking In abstraction a method for the computation of the exact transition probability bounds between the regions of interest in the domain of the stochastic system is first developed These bounds are then used to construct an Interval valued Markov Chain IMC or a Bounded parameter Markov Decision Process BMDP abstraction for the system Then a representative transition probability is used to construct an approximating Markov chain MC for the stochastic system The exact bound of the approximation error and an explicit expression for its growth over time are derived To achieve a desired error value an adaptive refinement algorithm that takes advantage of the linear dynamics of the system is employed To verify the properties of the continuous domain stochastic system against a finite time PCTL specification IMC and BMDP verification algorithms are designed These algorithms have low computational complexity and are inspired by the MC model checking algorithms The low computational complexity is achieved by over approximating the probabilities of satisfaction To increase the precision of the method two adaptive refinement procedures are proposed Furthermore a method of generating the control strategy that maximizes the probability of satisfaction of a PCTL specification for Markov Decision Processes MDPs is developed Through a similar method a formal synthesis framework is constructed for continuous domain stochastic systems by utilizing their BMDP abstractions These methodologies are then applied in robotics applications as a means of automatically deploying a mobile robot subject to noisy sensors and actuators from PCTL specifications This technique is demonstrated through simulation and experimental case studies of deployment of a robot in an indoor environment The contributions of the thesis include verification and synthesis frameworks for discrete time stochastic linear systems abstraction schemes for stochastic systems to MCs IMCs and BMDPs model checking algorithms with low computational complexity for IMCs and BMDPs against finite time PCTL formulas synthesis algorithms for Markov Decision Processes MDPs from PCTL formulas and a computational framework for automatic deployment of a mobile robot from PCTL specifications The approaches were validated by simulations and experiments The algorithms and techniques in this thesis help to make discrete time stochastic systems a more useful and effective class of models for analysis and control of real world systems

**Proceedings of 2023 Chinese Intelligent Systems Conference** Yingmin Jia, Weicun Zhang, Yongling Fu, Jiqiang Wang, 2023-10-07 This book constitutes the proceedings of the 19th Chinese Intelligent Systems Conference CISC 2023 which was held during October 14 15 2023 in Ningbo Zhejiang China The book focuses on new theoretical results and techniques in the field of intelligent systems and control This is achieved by providing in depth studies of a number of important topics such as multi agent systems complex networks intelligent robots complex systems theory and swarm behavior event driven and data driven control robust and adaptive control big data and brain science process control intelligent sensors and detection technology deep learning and learning control navigation and control of aerial vehicles and

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*Tools and Algorithms for the Construction and Analysis of Systems* Marsha Chechik, Jean-François Raskin, 2016-04-08 This book constitutes the proceedings of the 22nd International Conference on Tools and Algorithms for the Construction and Analysis of Systems TACAS 2016 which took place in Eindhoven The Netherlands in April 2016 held as Part of the European Joint Conferences on Theory and Practice of Software ETAPS 2016 The 44 full papers presented in this volume were carefully reviewed and selected from 175 submissions They were organized in topical sections named abstraction and verification probabilistic and stochastic systems synthesis tool papers concurrency tool demos languages and automata security optimization and competition on software verification SV COMP

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