

Analyzing Markov Chains Using Kronecker Products Theory And Applications

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Analyzing Markov Chains Using Kronecker

The developments in the solution of such MCs are reviewed from an algebraic point of view and possible areas for further research are indicated with an emphasis on preprocessing using reordering, grouping, and lumping and numerical analysis using block iterative, preconditioned projection, multilevel, decompositional, and matrix analytic methods.

Analyzing Markov Chains using Kronecker Products ...

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Kronecker products are used to define the underlying Markov chain (MC) in various modeling formalisms, including compositional Markovian models, hierarchical Markovian models, and stochastic process algebras. The motivation behind using a Kronecker structured representation rather than a flat one

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Decompositional analysis of Kronecker structured Markov chains

steady-state analysis of Kronecker structured Markov chains. The Markovian system is formed by a composition of subsystems using the Kronecker sum operator for local transitions and the Kronecker product operator for synchronized transitions. Even though the interactions among subsystems, which are captured by synchronized transitions,

DECOMPOSITIONAL ANALYSIS OF KRONECKER STRUCTURED MARKOV CHAINS

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A Markov chain is a stochastic model describing a sequence of possible events in which the probability of each event depends only on the state attained in the previous event. In continuous-time, it is known as a Markov process. It is named after the Russian mathematician Andrey Markov.. Markov chains have many applications as statistical models of real-world processes, such as studying cruise ...

Markov chain - Wikipedia

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