

Discrete Event Systems: Sensitivity Analysis and Stochastic Optimization by the Score Function Method (Wiley Series in Probability and Mathematical Statistics)



Uses a conceptual approach to deal with sensitivities of the performance measure with respect to decision variables and offers guidance in improving decisions and identifying the most important ones. Topics covered include sensitivity analysis and optimization of discrete event static and discrete event dynamic systems, a unified framework for the SF method, important sampling, rare events, bottleneck networks and extensions such as autocorrelated input processes.

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