Stochastic Processes, Optimization, and Control Theory: Applications in Financial Engineering, Queueing Networks, and Manufacturing Systems

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Stochastic Processes, Optimization, and Control Theory: Applications in Financial Engineering, Queueing Networks, and Manufacturing Systems

A Volume in Honor of Suresh Sethi

Houmin Yan, George Yin, and Qing Zhang

Editors

Springer
Dedicated to
Suresh P. Sethi
On the Occasion of His 60th Birthday
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This edited volume contains 16 research articles and presents recent and pressing issues in stochastic processes, control theory, differential games, optimization, and their applications in finance, manufacturing, queueing networks, and climate control. One of the salient features is that the book is highly multi-disciplinary. It assembles experts from the fields of operations research, control theory and optimization, stochastic analysis, and financial engineering to review and substantially update the recent progress in these fields. Another distinct characteristic of the book is that all papers are motivated by applications in which optimization, control, and stochastics are inseparable. The book will be a timely addition to the literature and will be of interest to people working in the aforementioned fields. All papers in this volume have been reviewed.

This volume is dedicated to Professor Suresh Sethi on the occasion of his 60th birthday. In view of his fundamental contributions, his distinguished career, his substantial achievements, his influence to the control theory and applications, operations research, and management science, and his dedication to the scientific community, we have invited a number of leading experts in the fields of optimization, control, and operation management, to contribute to this volume in honor of him.

Without the help of many individuals, this book could not have come into being. We thank the series editor Professor Frederick S. Hillier for his time and consideration. Our thanks also go to Gary Folven, Carolyn Ford, and the Springer’s professionals for their assistance in finalizing the book. Finally, we express our gratitude to all authors for their invaluable contributions.

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S.P. Sethi’s Curriculum Vitae

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Books and Monographs


**Research Publications - Operations Management**


