

STOCHASTIC SCHEMES FOR DYNAMIC NETWORK RESOURCE ALLOCATION



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OMM PRESS, Madrid, 2016. Rustica (tapa blanda). Condition: Nuevo. Dust Jacket Condition: Nuevo. 1. Wireless networks and power distribution grids. are experiencing increasing demands on their efficiency and reliability. To overcome this, judicious methods for allocating scarce resources such as power and bandwidth are of paramount importance. Nonlinear optimization and signal processing tools have been incorporated into the design of contemporary networks, and these are object of research to overcome challenges related to quality of service requirements, timevarying network state information, and uncertainty on future events. This book addresses the design of efficient resource allocation (RA) schemes through the rigorous mathematical formulation of problems involving random variables. Stochastic optimization and decomposition techniques are investigated, seeking a balance between problem tractability and realistic modeling. The practical applications of the developed algorithms span three subfields of network design. The first subfield is cross-layer design of wireless networks. A stochastic scheme is developed that uses instantaneous fading and queue length information to optimally allocate resources at the transport, link and physical layers. The second application is cognitive radios (CRs), which are capable of limiting the interference inflicted to coexisting users. Stochastic RA algorithms allow here to adapt the operation of the CR network to time-varying channel conditions and the (unpredictable) behavior of surrounding users. The joint design of the RA and the sensing in CRs is also addressed, where sensing decisions in a time instant can affect decisions in the future. The third application is the design of RA algorithms for smart grids with high integration of renewable energy sources. The joint dispatch of slow- and fasttimescale distribution grid resources is designed to minimize the expected network operation cost under average and probabilistic constraints on the bus voltages. The proposed stochastic schemes achieve optimal or near-optimal performance, are robust against non-stationary state information,...



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