

Stochastic Operations Research Faculty Candidate Seminar

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Mean-Field Methods in Large Stochastic Networks

Analysis of large-scale communication networks (e.g. ad hoc wireless networks, cloud computing systems, server networks etc.) is of great practical interest. The massive size of such networks frequently makes direct analysis intractable. Asymptotic approximations using hydrodynamic and diffusion scaling limits provide useful methods for approaching such problems. In this talk, we study two examples of such an analysis. In the first, the technique is applied to a model for load balancing in a large, cloud-based, storage system. In the second, we present an asymptotic method of solving control problems in such networks.