

学術情報センター

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5-1. 九州大学大学院 修士課程 理学研究科数学専攻 1971年
修了

5-2. 千葉大学 文理学部 数学科 1969年卒業

6. 理学博士 1984年取得

8. 学会

日本数学会

日本オペレーションズ・リサーチ学会

日本統計学会

日本応用数理学会

情報

研究業績

学術論文

1.

On the existence of optimal control in continuous time Markov
decision process

1972 Bulletin of Mathematical Statistics, Vol.15, pp.7-17

2.

On the stochastic optimization of linear systems

1972 Rep.Fac.Sci., Kagoshima Univ., No.5, pp.1-6

3.

A note on an asymptotic behaviour of coefficients of loss in
limited input Poisson queueing systems

1974 Rep.Fac.Sci., Kagoshima Univ., No.7, pp.21-27

4.

Policy improvement in Markov decision process and Markov po-
tential theory

1978 Bull.Math.Stat., 18, pp.55-67

5.

Semi-Markov decision processes with countable state space and
compact action space

1978 Bull.Math.Stat.,18, pp.35-54

6.

The calculation of limit probabilities for Markov jump processes

1978 Bull.Math.Stat.,18, pp.69-80

7.

Multi-variate stopping problems with a Majority rule

(with M.Kurano and J.Nakagami)

1980 J.Oper.Res.Soc.Japan, Vol.23,pp.205-222

8.

A saddle point of an inventory problem

(with J.Nakagami)

1981 J.Infor.Opti.Sci.,2, pp.181-191

9.

Multi-variate stopping problem with a monotone rule

(with J.Nakagami and M.Kurano)

1982 J.Oper.Res.Soc.Japan,Vol.25,pp.334-350

10.

On a stopping problem involving refusal and forced stopping

1983 J.Appl.Prob.,Vol.20,pp.71-81

11.

Studies on the theory of optimal stopping and its applications
to best choice problem

1984 Kyushu Univ. (Doctor thesis)

12.

Asymptotic results for the best-choice problem with a random
number of objects

1984 J.Appl.Prob.,Vol.21, pp.521-536

13.

- ⑤ On the optimal stopping problem of Markov chains by variational inequalities
1984 J.Coll.Arts and Sci., Chiba Univ., B-17, pp.11-16
14.
- ④ On a randomized strategy in Neveu's stopping problem
1986 Stoch.Pro.Appl., Vol.21, pp.159-166
15.
- ③ On the value for OLA-optimal stopping problem by potential theoretic method
1988 Lec.Notes in Math., 1299, pp.571-580
16.
- ② The Optimal value of stopping problems with one step look ahead policy
1988 J.Appl.Prob., Vol.25, pp.544-552
17.
- ① On a separation of a stopping game problem for standard Brownian motion
1992 Contemporary Mathematics, v.125, 173-179
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