

A SECOND COURSE IN STOCHASTIC PROCESSES

Samuel Karlin
Howard M. Taylor

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Second Course In Stochastic Processes

Samuel KarlinHoward



Second Course In Stochastic Processes:

A Second Course in Stochastic Processes Samuel Karlin, Howard E. Taylor, 1981-06-29 This Second Course continues the development of the theory and applications of stochastic processes as promised in the preface of A First Course We emphasize a careful treatment of basic structures in stochastic processes in symbiosis with the analysis of natural classes of stochastic processes arising from the biological physical and social sciences

A Second Course in Stochastic Processes Samuel Karlin, Howard M. Taylor, 1981 *Grundlagen der Warteschlangentheorie* Dieter Baum, 2013-08-23 Dieses Buch präsentierte die Grundlagen der stochastischen Modellierung. Es behandelt die Wahrscheinlichkeitstheorie, Theorie stochastischer Prozesse und Markov-Theorie in ihrer natürlichen Aufbaufolge. Damit und ergänzt durch einen Anhang zu wichtigen Begriffsbildungen der allgemeinen Topologie werden die wesentlichen Aussagen der Warteschlangentheorie auf ein solides mathematisches Fundament gestellt. Kapitel 5 behandelt klassische Markov- und Semi-Markov-Modelle, die Phasenmethode, Markov-additive Ankunftsprozesse, das BMAP/G/1-System und Matrix-geometrische Verteilungen. Kapitel 6 ist räumlichen Ankunftsprozessen vom Typ BMAP gewidmet. Modellierung zeitlich variierender und flächenhaft verteilter Bediendanforderungen mittels zufälliger Punktfelder. Gegenstand des letzten Kapitels sind Reversibilität und Balance-Eigenschaften klassischer Warteschlangennetze. Studierende der Mathematik, Informatik und Elektrotechnik findet das Buch in die breit gestreute wissenschaftliche Literatur zum Thema ein.

Stochastische Prozesse Karsten Webel, Dominik Wied, 2016-06-09 Dieses verständliche Einsteigerbuch stellt grundlegend die Theorie der stochastischen Prozesse vor. Nach einem allgemeinen Teil erläutert es wichtige Klassen stochastischer Prozesse wie Poisson-Prozesse, Markov-Prozesse, Martingale und Brownsche Bewegungen. Detaillierte Beweishilfen sowie zahlreiche Übungsaufgaben mit ausführlichen Lösungen erleichtern das Verständnis, vertiefen und festigen das Gelernte.

Handbook of Monte Carlo Methods Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, 2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics, techniques and real world applications. More and more of today's numerical problems found in engineering and finance are solved through Monte Carlo methods. The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach. Handbook of Monte Carlo Methods provides the theory, algorithms and applications that help provide a thorough understanding of the emerging dynamics of this rapidly growing field. The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer. Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation, Markov chain Monte Carlo featuring key algorithms such as the Metropolis-Hastings method, the Gibbs sampler and hit and run, Discrete event simulation, Techniques for the statistical analysis of simulation data including the delta method, steady state estimation and kernel density estimation, Variance reduction including importance sampling, Latin hypercube sampling and conditional Monte Carlo, Estimation of derivatives.

and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author's own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation Handbook of Monte Carlo Methods is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels

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Applied Statistics Lothar Sachs, 2012-12-06 This outline of statistics as an aid in decision making will introduce a reader with limited mathematical background to the most important modern statistical methods This is a revised and enlarged version with major extensions and additions of my Angewandte Statistik 5th ed which has proved useful for research workers and for consulting statisticians Applied statistics is at the same time a collection of applicable statistical methods and the application of these methods to measured and or counted observations Abstract mathematical concepts and derivations are avoided Special emphasis is placed on the basic principles of statistical formulation and on the explanation of the conditions under which a certain formula or a certain test is valid Preference is given to consideration of the analysis of small sized samples and of distribution free methods As a text and reference this book is written for non mathematicians in particular for technicians engineers executives students physicians as well as researchers in other disciplines It gives any mathematician

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An Introduction to Stochastic Processes Edward P. C. Kao,1997 The book offers Excellent balanced development of theory and applications Topical and organizational flexibility for the instructor Use of Matlab throughout to illustrate solution methods plus a helpful Matlab tutorial at the end of the book

Encyclopedia of Nonlinear Science Alwyn Scott,2006-05-17 In 438 alphabetically arranged essays this work provides a useful overview of the core mathematical background for nonlinear science as well as its applications to key problems in ecology and biological systems chemical reaction diffusion problems geophysics economics electrical and mechanical oscillations in engineering systems lasers and nonlinear optics fluid mechanics and turbulence and condensed matter physics among others

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