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--Basics of probability theory --Markov chains --Markov decision processes --The exponential distribution and poisson process --Jump Markov processes --Elements of queueing theory --Elements of renewal theory --Elements of time series

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This is the expanded second edition of a successful textbook that provides a broad introduction to important areas of stochastic modelling. The original text was developed from lecture notes for a one-semester course for third-year science and actuarial students at the University of Melbourne. It reviewed the basics of probability theory and then covered the following topics: Markov chains, Markov decision processes, jump Markov processes, elements of queueing theory, basic renewal theory, elements of time series and simulation. The present edition adds new chapters on elements of stochastic calculus and introductory mathematical finance that logically complement the topics chosen for the first edition. This makes the book suitable for a larger variety of university courses presenting the fundamentals of modern stochastic modelling. Instead of

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rigorous proofs we often give only sketches of the arguments, with indications as to why a particular result holds and also how it is related to other results, and illustrate them by examples. Wherever possible, the book includes references to more specialised texts on respective topics that contain both proofs and more advanced material. Request Inspection Copy

This textbook has been developed from the lecture notes for a one-semester course on stochastic modelling. It reviews the basics of probability theory and then covers the following topics: Markov chains, Markov decision processes, jump Markov processes, elements of queueing theory, basic renewal theory, elements of time series and simulation. Rigorous proofs are often replaced with sketches of arguments ? with indications as to why a particular result holds, and also how it is connected with other results ? and illustrated by examples. Wherever possible, the book includes references to more specialised texts containing both proofs and more advanced material related to the topics covered.

In geodesy and geoinformation science, as well as in many other technical disciplines, it is often not possible to directly determine the desired target quantities. Therefore, the unknown parameters must be linked with the measured values by a mathematical model which consists of the functional and the stochastic models. The functional model describes the geometrical-physical relationship between the measurements and the unknown parameters. This relationship is sufficiently well known for most applications. With regard to the stochastic model, two problem domains of fundamental importance arise: 1. How can stochastic models

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be set up as realistically as possible for the various geodetic observation methods and sensor systems? 2. How can the stochastic information be adequately considered in appropriate least squares adjustment models? Further questions include the interpretation of the stochastic properties of the computed target values with regard to precision and reliability and the use of the results for the detection of outliers in the input data (measurements). In this Special Issue, current research results on these general questions are presented in ten peer-reviewed articles. The basic findings can be applied to all technical scientific fields where measurements are used for the determination of parameters to describe geometric or physical phenomena.

Markov processes are processes that have limited memory. In particular, their dependence on the past is only through the previous state. They are used to model the behavior of many systems including communications systems, transportation networks, image segmentation and analysis, biological systems and DNA sequence analysis, random atomic motion and diffusion in physics, social mobility, population studies, epidemiology, animal and insect migration, queueing systems, resource management, dams, financial engineering, actuarial science, and decision systems. Covering a wide range of areas of application of Markov processes, this second edition is revised to highlight the most important aspects as well as the most recent trends and applications of Markov processes. The author spent over 16 years in the industry before returning to academia, and he has applied many of the principles covered in this book in multiple research projects. Therefore, this is an applications-oriented book that also includes enough theory to provide a solid ground in the subject for the reader. Presents both the theory and applications of the different aspects of Markov processes

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Includes numerous solved examples as well as detailed diagrams that make it easier to understand the principle being presented. Discusses different applications of hidden Markov models, such as DNA sequence analysis and speech analysis.

When researchers gather around lunch tables, at conferences, or in bars, there are some topics that are more or less compulsory. The discussions are about the ho- less management of the university or the lab where they are working, the lack of funding for important research, politicians' inability to grasp the potential of a p- ticularly promising ?eld, and the endless series of committees that seem to produce very little progress. It is common to meet excellent researchers claiming that they have almost no time to do research because writing applications, lecturing, and - tending to committee work seem to take most of their time. Very few ever come into a position to do something about it. With Simula we have this chance. We were handed a considerable annual grant and more or less left to ourselves to do whatever we thought would produce the best possible results. We wanted to create a place where researchers could have the time and conditions necessary to re?ect over dif?cult problems, uninterrupted by mundane dif?culties; where doctoral students could be properly supervised and learn the craft of research in a well-organized and professional manner; and where entrepreneurs could ?nd professional support in developing their research-based - plications and innovations.

This book presents a self-contained introduction to stochastic processes with emphasis on their applications in science, engineering, finance, computer science, and operations research. It provides theoretical foundations for modeling time-dependent random phenomena in these areas and illustrates

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their application by analyzing numerous practical examples. The treatment assumes few prerequisites, requiring only the standard mathematical maturity acquired by undergraduate applied science students. It includes an introductory chapter that summarizes the basic probability theory needed as background. Numerous exercises reinforce the concepts and techniques discussed and allow readers to assess their grasp of the subject. Solutions to most of the exercises are provided in an appendix. While focused primarily on practical aspects, the presentation includes some important proofs along with more challenging examples and exercises for those more theoretically inclined. Mastering the contents of this book prepares readers to apply stochastic modeling in their own fields and enables them to work more creatively with software designed for dealing with the data analysis aspects of stochastic processes.

Mathematically rigorous exposition of the basic theory of marked point processes and piecewise deterministic stochastic processes Point processes are constructed from scratch with detailed proofs Includes applications with examples and exercises in survival analysis, branching processes, ruin probabilities, sports (soccer), finance and risk management, and queueing theory Accessible to a wider cross-disciplinary audience

This groundbreaking text has been augmented with new material and fully updated to prepare students for the new-style MLC exam.

A First Course in Probability with an Emphasis on Stochastic Modeling Probability and Stochastic Modeling not only covers all the topics found in a traditional introductory probability course, but also emphasizes stochastic modeling, including

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Markov chains, birth-death processes, and reliability models. Unlike most undergraduate-level probability texts, the book also focuses on increasingly important areas, such as martingales, classification of dependency structures, and risk evaluation. Numerous examples, exercises, and models using real-world data demonstrate the practical possibilities and restrictions of different approaches and help students grasp general concepts and theoretical results. The text is suitable for majors in mathematics and statistics as well as majors in computer science, economics, finance, and physics. The author offers two explicit options to teaching the material, which is reflected in "routes" designated by special "roadside" markers. The first route contains basic, self-contained material for a one-semester course. The second provides a more complete exposition for a two-semester course or self-study.

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