

Texts in Statistical Science

Stochastic Processes An Introduction

Third Edition



Peter W. Jones
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Quantitative Methods in Parallel Systems Francois Baccelli,Alain Jean-Marie,Isi Mitrani,2013-11-11 It is widely recognized that the complexity of parallel and distributed systems is such that proper tools must be employed during their design stage in order to achieve the quantitative goals for which they are intended This volume collects recent research results obtained within the Basic Research Action Qmips which bears on the quantitative analysis of parallel and distributed architectures Part 1 is devoted to research on the usage of general formalisms stemming from theoretical computer science in quantitative performance modeling of parallel systems It contains research papers on process algebras on Petri nets and on queueing networks The contributions in Part 2 are concerned with solution techniques This part is expected to allow the reader to identify among the general formalisms of Part I those that are amenable to an efficient mathematical treatment in the perspective of quantitative information The common theme of Part 3 is the

application of the analytical results of Part 2 to the performance evaluation and optimization of parallel and distributed systems Part 1 Stochastic Process Algebras are used by N Gotz H Hermanns U Herzog V Mertsiotakis and M Rettelbach as a novel approach for the structured design and analysis of both the functional behaviour and performability i e performance and dependability characteristics of parallel and distributed systems This is achieved by integrating stochastic modeling and analysis into the powerful and well investigated formal description techniques of process algebras

Introduction To Stochastic Processes Mu-fa Chen, Yong-hua Mao, 2021-05-25 The objective of this book is to introduce the elements of stochastic processes in a rather concise manner where we present the two most important parts Markov chains and stochastic analysis The readers are led directly to the core of the main topics to be treated in the context Further details and additional materials are left to a section containing abundant exercises for further reading and studying In the part on Markov chains the focus is on the ergodicity By using the minimal nonnegative solution method we deal with the recurrence and various types of ergodicity This is done step by step from finite state spaces to denumerable state spaces and from discrete time to continuous time The methods of proofs adopt modern techniques such as coupling and duality methods Some very new results are included such as the estimate of the spectral gap The structure and proofs in the first part are rather different from other existing textbooks on Markov chains In the part on stochastic analysis we cover the martingale theory and Brownian motions the stochastic integral and stochastic differential equations with emphasis on one dimension and the multidimensional stochastic integral and stochastic equation based on semimartingales We introduce three important topics here the Feynman Kac formula random time transform and Girsanov transform As an essential application of the probability theory in classical mathematics we also deal with the famous Brunn Minkowski inequality in convex geometry This book also features modern probability theory that is used in different fields such as MCMC or even deterministic areas convex geometry and number theory It provides a new and direct routine for students going through the classical Markov chains to the modern stochastic analysis

Student's Solutions Guide for Introduction to Probability, Statistics, and Random Processes Hossein Pishro-Nik, 2016-06-20 Since the 2014 publication of Introduction to Probability Statistics and Random Processes many have requested the distribution of solutions to the problems in the textbook This book contains guided solutions to the odd numbered end of chapter problems found in the companion textbook Student's Solutions Guide for Introduction to Probability Statistics and Random Processes has been published to help students better understand the subject and learn the necessary techniques to solve the problems Additional materials such as videos lectures and calculators are available at www.probabilitycourse.com

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comprehensive easy to follow introduction to stochastic formulation as it pertains to biology *Mathematical Reviews* ,2003
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