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Autore	Girardin Valérie
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Nota di contenuto	Preface -- Independent Random Sequences -- Conditions and Martingales -- Markov Chains -- Continuous Time Stochastic Processes -- Markov and Semi-Markov Processes -- Further Reading.-.
Sommario/riassunto	This textbook addresses postgraduate students in applied mathematics, probability, and statistics, as well as computer scientists, biologists, physicists and economists, who are seeking a rigorous introduction to applied stochastic processes. Pursuing a pedagogic approach, the content follows a path of increasing complexity, from the simplest random sequences to the advanced stochastic processes. Illustrations are provided from many applied fields, together with connections to ergodic theory, information theory, reliability and insurance. The main content is also complemented by a wealth of

examples and exercises with solutions.