1. Record Nr. UNINA9910367737703321 Autore Korolev Victor Titolo Stochastic Processes: Theory and Applications MDPI - Multidisciplinary Digital Publishing Institute, 2019 Pubbl/distr/stampa **ISBN** 3-03921-963-4 Descrizione fisica 1 online resource (216 p.) Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Sommario/riassunto The aim of this special issue is to publish original research papers that cover recent advances in the theory and application of stochastic processes. There is especial focus on applications of stochastic processes as models of dynamic phenomena in various research areas, such as queuing theory, physics, biology, economics, medicine, reliability theory, and financial mathematics. Potential topics include, but are not limited to: Markov chains and processes; large deviations and limit theorems; random motions; stochastic biological model; reliability, availability, maintenance, inspection; queueing models; queueing network models; computational methods for stochastic models; applications to risk theory, insurance and mathematical

finance.