1. Record Nr. UNINA9910459152303321 Autore Ibe Oliver C

Titolo Markov processes for stochastic modeling [[electronic resource]] /

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Amsterdam, Netherlands, : Elsevier, c2013 Pubbl/distr/stampa

0-12-407839-7 **ISBN**

Edizione [2nd ed.]

Descrizione fisica 1 online resource (515 p.)

Elsevier insights Markov processes for stochastic modeling Collana

Disciplina 519.233

Soggetti Markov processes

> Stochastic processes Electronic books.

Lingua di pubblicazione Inglese

Formato Materiale a stampa

Livello bibliografico Monografia

Note generali Description based upon print version of record

Nota di bibliografia Includes bibliographical references.

Nota di contenuto Front Cover; Markov Processes for Stochastic Modeling; Copyright

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Sommario/riassunto

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