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Titolo	Geometric Sums: Bounds for Rare Events with Applications [[electronic resource]] : Risk Analysis, Reliability, Queueing / / by Vladimir V. Kalashnikov
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Edizione	[1st ed. 1997.]
Descrizione fisica	1 online resource (XVIII, 270 p.)
Collana	Mathematics and Its Applications ; ; 413
Disciplina	519.2
Soggetti	Probabilities Quality control Reliability Industrial safety System theory Mathematical models Probability Theory and Stochastic Processes Quality Control, Reliability, Safety and Risk Systems Theory, Control Mathematical Modeling and Industrial Mathematics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Miscellaneous Probability Topics -- Generalized Rényi Theorem -- Two-Sided Bounds -- Metric Bounds -- Ruin Probability -- Reliability Regenerative Models.
Sommario/riassunto	This book reviews problems associated with rare events arising in a wide range of circumstances, treating such topics as how to evaluate the probability an insurance company will be bankrupted, the lifetime of a redundant system, and the waiting time in a queue. Well-grounded, unique mathematical evaluation methods of basic probability characteristics concerned with rare events are presented, which can be employed in real applications, as the volume also contains relevant numerical and Monte Carlo methods. The various examples, tables, figures and algorithms will also be appreciated. Audience: This

work will be useful to graduate students, researchers and specialists interested in applied probability, simulation and operations research.