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		1.3.6 Moment-Generating Property of the z-Transform1.4 Covariance and Correlation Coefficient; 1.5 Sums of Independent Random Variables; 1.6 Some Probability Distributions; 1.6.1 The Bernoulli Distribution; 1.6.2 The Binomial Distribution; 1.6.3 The Geometric Distribution; 1.6.4 The Poisson Distribution; 1.6.5 The Exponential Distribution; 1.6.6 Normal Distribution; 1.7 Limit Theorems; 1.7.1 Markov Inequality; 1.7.2 Chebyshev Inequality; 1.7.3 Laws of Large Numbers; 1.7.4 The Central Limit Theorem; Problems; 2 Overview of Stochastic Processes; 2.1 Introduction
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| Sommario/riassunto | "Featuring an introduction to stochastic calculus, this book uniquely blends diffusion equations and random walk theory and provides an interdisciplinary approach by including numerous practical examples and exercises with real-world applications in operations research, economics, engineering, and physics. It covers standard methods and applications of Brownian motion and discusses Levy motion; addresses fractional calculus; introduces percolation theory and its relationship to diffusion processes; and more"-- |