1. Record Nr. UNINA9910828625103321 Autore Medhi J (Jyotiprasad) Titolo Stochastic processes [[electronic resource] /] / J. Medhi Pubbl/distr/stampa Tunbridge Wells, UK,: New Academic Science Limited, c2012 **ISBN** 1-906574-65-0 Edizione [3rd ed.] Descrizione fisica 1 online resource (518 p.) Stochastic processes Soggetti **Probabilities** 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 and indexes. Nota di contenuto ""Cover""; ""Preface to the International Edition ""; ""Contents ""; ""Chapter 1 Random Variables and Stochastic Processes ""; ""1.1 Generating Functions ""; ""1.1.1 Introduction""; ""1.1.2 Probability Generating Function: Mean and Variance""; ""1.1.3 Sum of (a Fixed Number of) Random Variables""; ""1.1.4 Sum of a Random Number of Discrete Random Variables (Stochastic Sum)""; ""1.1.5 Generating Function of Bivariate Distribution""; ""1.2 Laplace Transform ""; ""1.2.1 Introduction""; ""1.2.2 Some Important Properties of Laplace Transforms: see Appendix A1""; ""1.2.3 Inverse Laplace Transform"" ""1.3 Laplace (Stieltjes) Transform of a Probability Distribution or of a Random Variable """"1.3.1 Definition""; ""1.3.2 The Laplace Transform of the Distribution Function in Terms of that of the Density Function "": ""1.3.3 Mean and Variance in Terms of (Derivatives of) L.T.""; ""1.3.4 Some Important Distributions""; ""1.3.5 Three Important Theorems""; ""1.3.6 Geometric and Exponential Distributions""; ""1.3.7 Sum of a Random Number of Continuous Random Variables Stochastic I?m"": ""1.3.8 Randomization and Mixtures""; ""1.4 Classification of Distributions "" ""1.4.1 Hazard (or Failure) Rate Function"""1.4.2 Mean Residual Life (MRL)""; ""1.4.3 Further Properties""; ""1.5 Stochastic Processes: An Introduction ""; ""1.5.1 Specification of Stochastic Processes"" ""Exercises ""; ""References ""; ""Chapter 2 Markov Chains ""; ""2.1

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