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| 1. Record Nr. | UNINA9910961669303321 |
| Autore | Rotar Vladimir I. |
| Titolo | Probability and stochastic modeling / / by Vladimir I. Rotar |
| Pubbl/distr/stampa | Boca Raton, FL : , : Chapman and Hall/CRC, an imprint of Taylor and Francis, , 2012 |
| ISBN | 9781040162460 1040162460 9780429109638 0429109636 9781439872079 1439872074 |
| Edizione | [First edition.] |
| Descrizione fisica | 1 online resource (504 p.) |
| Classificazione | MAT029010TEC029000 |
| Disciplina | 519.2 |
| Soggetti | Probabilities Stochastic models |
| 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; Decation; Preface; Contents; Introduction; Chapter 1. Basic Notions; Chapter 2. Independence and Conditional Probability; Chapter 3. Discrete Random Variables; Chapter 4. Generating Functions. Branching Processes. Random Walk Revisited; Chapter 5. Markov Chains; Chapter 6. Continuous Random Variables; Chapter 7. Distributions in the General Case. Simulation; Chapter 8. Moment Generating Functions; Chapter 9. The Central Limit Theorem for Independent Random Variables; Chapter 10. Covariance Analysis. The Multivariate Normal Distribution. The Multivariate Central Limit Theorem Chapter 11. Maxima and Minima of Random Variables. Elements of Reliability Theory. Hazard Rate and Survival Probabilities Chapter 12. Stochastic Processes: Preliminaries; Chapter 13. Counting and Queuing Processes. Birth and Death Processes: A General Scheme; Chapter 14. Elements of Renewal Theory; Chapter 15. Martingales in Discrete Time; Chapter 16. Brownian Motion and Martingales in Continuous Time; Chapter 17. More on Dependency Structures; Chapter 18. Comparison |

Sommario/riassunto

A First Course in Probability with an Emphasis on Stochastic ModelingProbability and Stochastic Modeling not only covers all the topics found in a traditional introductory probability course, but also emphasizes stochastic modeling, including Markov chains, birth-death processes, and reliability models. Unlike most undergraduate-level probability texts, the book also focuses on increasingly important areas, such as martingales, classification of dependency structures, and risk evaluation. Numerous examples, exercises, and models using real-world data demonstrate the practical possibilities and restrictions of different approaches and help students grasp general concepts and theoretical results.
