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| Autore | GOETHE, Johann Wolfgang : von |
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| Autore | He Qi-Ming |
| Titolo | Fundamentals of Matrix-Analytic Methods // by Qi-Ming He |
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| Soggetti | Computer science—Mathematics
Applied mathematics
Engineering mathematics
Operations research
Management science
Probabilities
Decision making
Mathematical models
Mathematics of Computing
Mathematical and Computational Engineering
Operations Research, Management Science
Probability Theory and Stochastic Processes
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Mathematical Modeling and Industrial Mathematics

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	From Exponential Distribution to Phase-Type Distribution -- From Poisson Process to Markovian Arrival Process -- From Birth-and-Death Process to Structured Markov Chain -- Applications in Queueing Theory -- Applications in Inventory and Supply Chain Management.
Sommario/riassunto	Fundamentals of Matrix-Analytic Methods targets advanced-level students in mathematics, engineering and computer science. It focuses on the fundamental parts of Matrix-Analytic Methods, Phase-Type Distributions, Markovian arrival processes and Structured Markov chains and matrix geometric solutions. New materials and techniques are presented for the first time in research and engineering design. This book emphasizes stochastic modeling by offering probabilistic interpretation and constructive proofs for Matrix-Analytic Methods. Such an approach is especially useful for engineering analysis and design. Exercises and examples are provided throughout the book.