

Applied Stochastic Processes

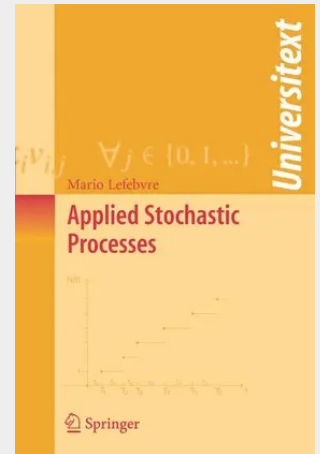
uses a distinctly applied framework to present the most important topics in the field of stochastic processes.

Key features:

- Presents carefully chosen topics such as Gaussian and Markovian processes, Markov chains, Poisson processes, Brownian motion, and queueing theory
- Examines in detail special diffusion processes, with implications for finance, various generalizations of Poisson processes, and renewal processes
- Serves graduate students in a variety of disciplines such as applied mathematics, operations research, engineering, finance, and business administration
- Contains numerous examples and approximately 350 advanced problems, reinforcing both concepts and applications
- Includes entertaining mini-biographies of mathematicians, giving an enriching historical context
- Covers basic results in probability

Two appendices with statistical tables and solutions to the even-numbered problems are included at the end. This textbook is for graduate students in applied mathematics, operations research, and engineering. Pure mathematics students interested in the applications of probability and stochastic processes and students in business administration will also find this book useful.

Applied Stochastic Processes uses a distinctly applied framework to present the most important topics in the field of stochastic processes. Key features: -Presents carefully chosen topics such as Gaussian and Markovian processes, Markov chains, Poisson processes, Brownian motion, and queueing theory-Examines in detail special diffusion processes, with implications for finance, various generalizations of Poisson processes, and renewal processes-Serves graduate students in a variety of disciplines such as applied mathematics, operations research, engineering, finance, and business administration-Contains numerous examples and approximately 350 advanced problems, reinforcing both concepts and applications -Includes entertaining mini-biographies of mathematicians, giving an enriching historical context -Covers basic results in probability Two appendices with statistical tables and solutions to the even-numbered problems are included at the end. This textbook is for graduate students in applied mathematics, operations research, and engineering. Pure mathematics students interested in the applications of probability and stochastic processes and students in business administration will also find this book useful.



53,49 €

49,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387341712

Medium: Buch

ISBN: 978-0-387-34171-2

Verlag: Springer

Erscheinungstermin: 15.12.2006

Sprache(n): Englisch

Auflage: 2007

Serie: Universitext

Produktform: Kartoniert

Gewicht: 610 g

Seiten: 382

Format (B x H): 155 x 235 mm

