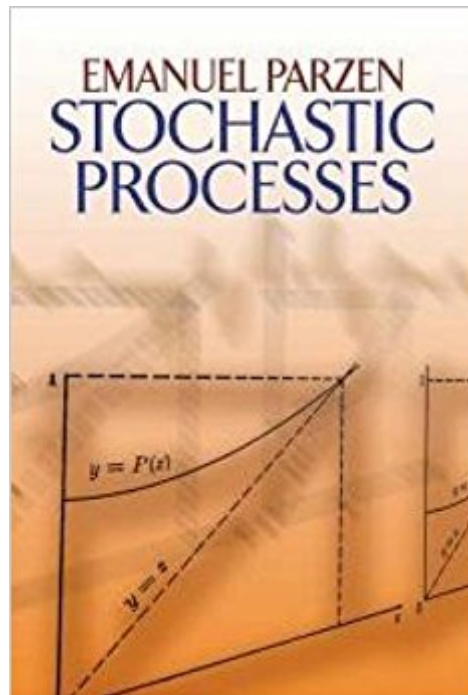




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Stochastic Processes (Dover Books On Mathematics)



Synopsis

Well-written and accessible, this classic introduction to stochastic processes and related mathematics is appropriate for advanced undergraduate students of mathematics with a knowledge of calculus and continuous probability theory. The treatment offers examples of the wide variety of empirical phenomena for which stochastic processes provide mathematical models, and it develops the methods of probability model-building. Chapter 1 presents precise definitions of the notions of a random variable and a stochastic process and introduces the Wiener and Poisson processes. Subsequent chapters examine conditional probability and conditional expectation, normal processes and covariance stationary processes, and counting processes and Poisson processes. The text concludes with explorations of renewal counting processes, Markov chains, random walks, and birth and death processes, including examples of the wide variety of phenomena to which these stochastic processes may be applied. Numerous examples and exercises complement every section.

Book Information

Series: Dover Books on Mathematics

Paperback: 336 pages

Publisher: Dover Publications (June 17, 2015)

Language: English

ISBN-10: 0486796884

ISBN-13: 978-0486796888

Product Dimensions: 6.1 x 0.6 x 9.1 inches

Shipping Weight: 1.1 pounds (View shipping rates and policies)

Average Customer Review: 4.6 out of 5 stars 4 customer reviews

Best Sellers Rank: #807,785 in Books (See Top 100 in Books) #87 in Books > Science & Math > Mathematics > Applied > Stochastic Modeling #40399 in Books > Literature & Fiction > Literary

Customer Reviews

Ideal for courses aiming to give examples of the wide variety of empirical phenomena for which stochastic processes provide mathematical models. It introduces the methods of probability model building and provides the reader with mathematically sound techniques as well as the ability to further study the theory of stochastic processes. --This text refers to an out of print or unavailable edition of this title.

Well-written and accessible, this classic introduction to stochastic processes and related mathematics is appropriate for advanced undergraduate students of mathematics with a knowledge of calculus and continuous probability theory. The treatment offers examples of the wide variety of empirical phenomena for which stochastic processes provide mathematical models, and it develops the methods of probability model-building. Chapter 1 presents precise definitions of the notions of a random variable and a stochastic process and introduces the Wiener and Poisson processes. Subsequent chapters examine conditional probability and conditional expectation, normal processes and covariance stationary processes, and counting processes and Poisson processes. The text concludes with explorations of renewal counting processes, Markov chains, random walks, and birth and death processes, including examples of the wide variety of phenomena to which these stochastic processes may be applied. Numerous examples and exercises complement every section. Dover (2015) republication of the edition published by Holden-Day, Inc., San Francisco, 1962. See every Dover book in print at www.doverpublications.com

This is a very good book for applied stochastic processes for senior undergraduates and beginning graduate students. It's much more readable than most of the others that I have seen.

The math which goes into stochastic theory is key and fundamental; this book is a very readable introduction to the material. Where most books just have the equations (and typically in the tersest form possible), this book makes an effort to explain what is going on "in words" and through some examples. If you are in a class or working with material where a firm understanding of stochastic theory is necessary, this is a good book to help you get up to speed. This is definitely not an advanced-level book or completely up-to-date, but the basics haven't changed. If you can find it used, it is cheap, too.

This is a classic in stochastic processes. It is targeted to those who will use the material in practice and it is not a theoretical text. It has excellent material on martingales, Poisson Processes, Wiener processes, and the like. It is dated and I had used it when it first came out. It is useful for anyone working in the area. If one is doing research in the mathematical areas this is not the book for you. This is quite useful for those in engineering, controls and communications, and others areas using random process theory. It covers the basics.

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