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Lawrence Gray

A Modern Approach to Probability Theory



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Stochastic Processes Sheldon M. Ross, 1995-02-28 This book contains material on compound Poisson random variables including an identity which can be used to efficiently compute moments. Poisson approximations and coverage of the mean time spent in transient states as well as examples relating to the Gibbs sampler, the Metropolis algorithm and mean cover time in star graphs.

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Mathematical Geology

Numerical Methods for Stochastic Processes Nicolas Bouleau, Dominique Lépingle, 1994-01-14 Gives greater rigor to numerical treatments of stochastic models. Contains Monte Carlo and quasi Monte Carlo techniques, simulation of major stochastic procedures, deterministic methods adapted to Markovian problems and special problems related to stochastic integral and differential equations. Simulation methods are given throughout the text as well as numerous exercises.

A Modern Approach to Statistics Ronald L. Iman, W. J. Conover, 1983

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