# APPLIED PROBABILITY AND STOCHASTIC PROCESSES

SECOND EDITION

FRANK BEICHELT



# **Applied Probability And Stochastic Processes**

**Mario Lefebvre** 

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Applied Probability and Stochastic Processes Richard M. Feldman, Ciriaco Valdez-Flores, 2009-11-27 This book is a result of teaching stochastic processes to junior and senior undergr uates and beginning graduate students over many years. In teaching such a course we have realized a need to furnish students with material that gives a mathematical presentation while at the same time providing proper foundations to allow students to build an intuitive feel for probabilistic reasoning. We have tried to maintain a b ance in presenting advanced but understandable material that sparks an interest and challenges students without the discouragement that often comes as a consequence of not understanding the material. Our intent in this text is to develop stochastic processes in an elementary but mathematically precise style and to provide sufficient examples and homework exercises that will permit students to understand the range of application areas for stochastic processes. We also practice active learning in the classroom. In other words we believe that the traditional practice of lecturing continuously for 50 to 75 minutes is not a very effective method for teaching. Students should somehow engage in the subject m ter during the teaching session. One effective method for active learning is after at most 20 minutes of lecture to assign a small example problem for the students to work and one important tool that the instructor can utilize is the computer So times we are fortunate to lecture students in a classroom containing computers with a spreadsheet program usually Microsoft's Excel

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host of scholars in applied probability who have made major contributions to the field and have written survey and state of the art papers on a variety of applied probability topics including but not limited to perturbation method time reversible Markov chains Poisson processes Brownian techniques Bayesian probability optimal quality control Markov decision processes random matrices queueing theory and a variety of applications of stochastic processes The book has a mixture of theoretical algorithmic and application chapters providing examples of the cutting edge work that Professor Keilson has done or influenced over the course of his highly productive and energetic career in applied probability and stochastic processes. The book will be of interest to academic researchers students and industrial practitioners who seek to use the mathematics of applied probability in solving problems in modern society

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