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Konstantin Borovkov, 2024-02-08 This is a thoroughly revised and expanded third edition of a successful university textbook that provides a broad introduction to key areas of stochastic modelling The previous edition was developed from lecture notes for two one semester courses for third year science and actuarial students at the University of Melbourne This book reviews the basics of probability theory and presents topics on Markov chains Markov decision processes jump Markov processes elements of queueing theory basic renewal theory elements of time series and simulation It also features elements of stochastic calculus and introductory mathematical finance This makes the book suitable for a larger variety of university courses presenting the fundamentals of modern stochastic modelling To make the text covering a lot of material more appealing and accessible to the reader instead of rigorous proofs we often give only sketches of the arguments with indications as to why a particular result holds and also how it is related to other results and illustrate them by examples It is in this aspect that the present third edition differs from the second one the included background material and argument sketches have been extended made more graphical and informative The whole text was reviewed and streamlined wherever possible to make the book more attractive and useful for readers Where appropriate the book includes references to more specialised texts on respective topics that contain both complete proofs and more advanced material **An Introduction to**

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be used together to solve otherwise complex problems

Stochastic Modeling Nicolas Lanchier, 2017-01-27 Three coherent parts form the material covered in this text portions of which have not been widely covered in traditional textbooks In this coverage the reader is quickly introduced to several different topics enriched with 175 exercises which focus on real world problems Exercises range from the classics of probability theory to more exotic research oriented problems based on numerical simulations Intended for graduate students in mathematics and applied sciences the text provides the tools and training needed to write and use programs for research purposes The first part of the text begins with a brief review of measure theory and revisits the main concepts of probability theory from random variables to the standard limit theorems The second part covers traditional material on stochastic processes including martingales discrete time Markov chains Poisson processes and continuous time Markov chains The theory developed is illustrated by a variety of examples surrounding applications such as the gambler's ruin chain branching processes symmetric random walks and queueing systems The third more research oriented part of the text discusses special stochastic processes of interest in physics biology and sociology Additional emphasis is placed on minimal models that have been used historically to develop new mathematical techniques in the field of stochastic processes the logistic growth process the Wright Fisher model Kingman's coalescent percolation models the contact process and the voter model Further treatment of the material explains how these special processes are connected to each other from a modeling perspective as well as their simulation capabilities in C and Matlab™

Stochastic Modeling in Range Management Amitrajeet A. Batabyal, 2004 Although rangelands are one of the most important ecological economic systems on our planet researchers thus far have paid scant attention to the study of range management from a theoretical perspective As such this book provides a systematic approach to the theoretical study of range management under uncertainty In particular the book demonstrates how the theory of stochastic processes and the techniques of stochastic modelling can be used to construct and analyse theoretical models of jointly determined rangelands and thereby shed light on the task of range management Because specialised grazing systems involving the rotation of animals between pastures have been a major focus of range managers since the 1950s this book pays considerable attention to questions that arise when specialised grazing systems such as short duration grazing are used to manage rangelands Specific issues that are analysed in this book include the optimal number of paddocks in short duration grazing the steady state distribution of animals in short duration grazing Also the effect of potential irreversibilities the choice between the stocking rate and time herding in ranch operations and the role of time in range management is discussed

Mathematical Economics Kam Yu, 2019-11-01 This textbook provides a one semester introduction to mathematical economics for first year graduate and senior undergraduate students Intended to fill the gap between typical liberal arts curriculum and the rigorous mathematical modeling of graduate study in economics this text provides a concise introduction to the mathematics needed for core microeconomics macroeconomics and econometrics courses Chapters 1 through 5 builds students skills in formal

proof axiomatic treatment of linear algebra and elementary vector differentiation Chapters 6 and 7 present the basic tools needed for microeconomic analysis Chapter 8 provides a quick introduction to or review of probability theory Chapter 9 introduces dynamic modeling applicable in advanced macroeconomics courses The materials assume prerequisites in undergraduate calculus and linear algebra Each chapter includes in text exercises and a solutions manual making this text ideal for self study

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