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Mathematical Reviews, 2003

Teletraffic Engineering in the Internet Era J.M. de Souza, N.L.S. da Fonseca, E. de Souza e Silva, 2001-08-29 This book presents recent developments on teletraffic science and engineering specially on traffic modelling and control of the Internet TCP/IP Wireless and Multimedia Networks Moreover it presents new queueing and optimisation methods applied to the planning and control of the telecommunications networks

Elements Of Stochastic Dynamics Guo-qiang Cai, Weiqiu Zhu, 2016-08-11 Stochastic dynamics has been a subject of interest since the early 20th Century Since then much progress has been made in this field of study and many modern applications for it have been found in fields such as physics chemistry biology ecology economy finance and many branches of engineering including Mechanical Ocean Civil Bio and Earthquake Engineering *Elements of Stochastic Dynamics* aims to meet the growing need to understand and master the subject by introducing fundamentals to researchers who want to explore stochastic dynamics in their fields and serving as a textbook for graduate students in various areas involving stochastic uncertainties All topics within are presented from an application approach and may thus be more appealing to users without a background in pure Mathematics The book describes the basic concepts and theories of random variables and stochastic processes in detail provides various solution procedures for systems subjected to stochastic excitations introduces stochastic stability and bifurcation and explores failures of stochastic systems The book also incorporates some latest research results in modeling stochastic processes in reducing the system degrees of freedom and in solving nonlinear problems The book also provides numerical simulation procedures of widely used random variables and stochastic processes A large number of exercise problems are included in the book to aid the understanding of the concepts and theories and may be used for as course homework

Stochastic Modeling and Control Ivan Ivanov, 2012-11-28 Stochastic control plays an important role in many scientific and applied disciplines including communications engineering medicine finance and many others It is one of the effective methods being used to find optimal decision making strategies in applications The book provides a collection of outstanding investigations in various aspects of stochastic systems and their

behavior The book provides a self contained treatment on practical aspects of stochastic modeling and calculus including applications drawn from engineering statistics and computer science Readers should be familiar with basic probability theory and have a working knowledge of stochastic calculus PhD students and researchers in stochastic control will find this book useful

An Introduction to Stochastic Modeling Howard M. Taylor, Samuel Karlin, 1998-02-06 Serving as the foundation for a one semester course in stochastic processes for students familiar with elementary probability theory and calculus

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Stochastic modelling and analysis Hendrik Cornelis Tjms, 1986

An Introduction to Stochastic Modeling Gabriel Lord, Cónall Kelly, 2026-01-02 An Introduction to Stochastic Modeling Fifth Edition bridges the gap between basic probability and an intermediate level course in stochastic processes serving as the foundation for either a one semester or two semester course in stochastic processes for students familiar with elementary probability theory and calculus The objectives are to introduce students to the standard concepts and methods of stochastic modeling to illustrate the rich diversity of applications of stochastic processes in the applied sciences and to provide an integrated treatment of theory applications and practical implementation A well regarded resource for many years the text is an ideal foundation for a one semester course in stochastic processes for students familiar with elementary probability theory and calculus Explores realistic applications from a variety of disciplines including biological chemical and financial examples Provides extensive end of chapter exercises sets with answers as well as numerical illustrations and pseudo code links to downloadable resources Presents new coverage on stochastic differential equations Brownian motion Martingale and Poisson processes Includes computational examples codes and exercises that will empower students to explore concepts in a practical way Offers online support sample code and solutions to coding problems and access to code such as Python for students

Stochastic Modelling and Analysis Henk C. Tijms, 1996

Stochastic Modelling and Analysis H. C. Tijms, Hendrik Cornelis Tjms, 1986

Selected Topics on Stochastic Modelling, 1994

The Elements of Stochastic Processes with Applications to the Natural Sciences Norman T. J. Bailey, 1975

Elements of Stochastic Calculus and Analysis Daniel W. Stroock, 2019-02-02 This book gives a somewhat unconventional introduction to stochastic analysis Although most of the material covered here has appeared in other places this book attempts to explain the core ideas on which that material is based As a consequence the presentation is more an extended mathematical essay than a definition

lemma theorem text In addition it includes several topics that are not usually treated elsewhere For example Wiener s theory of homogeneous chaos is discussed Stratovich integration is given a novel development and applied to derive Wong and Zakai s approximation theorem and examples are given of the application of Malliavin s calculus to partial differential equations Each chapter concludes with several exercises some of which are quite challenging The book is intended for use by advanced graduate students and research mathematicians who may be familiar with many of the topics but want to broaden their understanding of them

Stochastic Simulation and Monte Carlo Methods Carl Graham, 2013 In various scientific and industrial fields stochastic simulations are taking on a new importance This is due to the increasing power of computers and practitioners aim to simulate more and more complex systems and thus use random parameters as well as random noises to model the parametric uncertainties and the lack of knowledge on the physics of these systems The error analysis of these computations is a highly complex mathematical undertaking Approaching these issues the authors present stochastic numerical methods and prove accurate convergence rate estimates in terms of their numerical parameters number of simulations time discretization steps As a result the book is a self contained and rigorous study of the numerical methods within a theoretical framework After briefly reviewing the basics the authors first introduce fundamental notions in stochastic calculus and continuous time martingale theory then develop the analysis of pure jump Markov processes Poisson processes and stochastic differential equations In particular they review the essential properties of It integrals and prove fundamental results on the probabilistic analysis of parabolic partial differential equations These results in turn provide the basis for developing stochastic numerical methods both from an algorithmic and theoretical point of view The book combines advanced mathematical tools theoretical analysis of stochastic numerical methods and practical issues at a high level so as to provide optimal results on the accuracy of Monte Carlo simulations of stochastic processes It is intended for master and Ph D students in the field of stochastic processes and their numerical applications as well as for physicists biologists economists and other professionals working with stochastic simulations who will benefit from the ability to reliably estimate and control the accuracy of their simulations

A First Course in Stochastic Processes Samuel Karlin, Howard M. Taylor, 1975-04-11 Elements of stochastic processes Markov chains The basic limit theorem of markov chains and applications Classical examples of continuous time markov chains Renewal processes Martingales Brownian motion Branching processes Stationary processes

The Elements of Stochastic Processes N.T.J. Bailey, 1964

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