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provides an introduction to elementary probability theory and stochastic processes. There are two approaches to the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students Page 45/78

an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of probability by using the tools of measure theory. The first approach is employed in this text. The book Page 46/78

begins by itv introducing basic concepts of probability theory, such as the random variable. conditional probability, and conditional expectation. This is followed by discussions of stochastic processes, Page 47/78

including Markov chains and Poison processes. The remaining chapters cover queuing, reliability theory, Brownian motion. and simulation Many examples are worked out throughout the text, along with exercises to be solved by students. Page 48/78

This book will be particularly useful to those interested in learning how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social Page 49/78

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"In formulating a Page 55/78

stochastic model to describe a real phenomenon, it used to be that one compromised between choosing a model that is a realistic replica of the actual situation and choosing one whose mathematical analysis is tractable. That is, Page 56/78

there did not seem to be any payoff in choosing a model that faithfully conformed to the phenomenon under study if it were not possible to mathematically analyze that model. Similar considerations have led to the concentration on Page 57/78

asymptotic or steady-state results as opposed to the more useful ones on transient time. However, the relatively recent advent of fast and inexpensive computational power has opened up another approach--namely, to try to model the

phenomenon as faithfully as possible and then to rely on a simulation study to analyze it"--

This marketleading introduction to probability features exceptionally clear explanations of the mathematics of Page 59/78

probability theory and explores its many diverse applications through numerous interesting and motivational examples. The outstanding problem sets are a hallmark feature of this book. Provides clear, complete explanations to Page 60/78

fully explain mathematical concepts. Features subsections on the probabilistic method and the m aximum-minimums identity. Includes many new examples relating to DNA matching, utility, finance, and applications of the probabilistic Page 61/78

method. Features an intuitive treatment of proba bility—intuitive explanations follow many examples. The Probability Models Disk included with each copy of the book, contains six probability models that are referenced in the book and Page 62/78

allow readers to quickly and easily perform calculations and simulations.

A text for engineering students with many examples not normally found in finite mathematics courses.

This text is v designed for an introductory probability course at the university level for sophomores, juniors, and seniors in mathematics, physical and social sciences, engineering, and computer science. It presents a Page 64/78

thorough treatment of ideas and techniques necessary for a firm understanding of the subject. The text is also recommended for use in discrete probability courses. The material is organized so that the discrete and continuous Page 65/78

probability tv discussions are presented in a separate, but parallel, manner. This organization does not emphasize an overly rigorous or formal view of probability and therefore offers some strong pedagogical value. Page 66/78

Hence, the discrete discussions can sometimes serve to motivate the more abstract continuous probability discussions. Features: Key ideas are developed in a somewhat leisurely style, providing a variety of interesting

applications to probability and showing some nonintuitive ideas. Over 600 exercises provide the opportunity for practicing skills and developing a sound understanding of ideas. Numerous historical comments deal Page 68/78

with the lity development of discrete probability. The text includes many computer programs that illustrate the algorithms or the methods of computation for important problems. The book is a beautiful Page 69/78

introduction to probability theory at the beginning level. The book contains a lot of examples and an easy development of theory without any sacrifice of rigor, keeping the abstraction to a minimal level. It is indeed a valuable addition to the Page 70/78

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This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the Page 71/78

subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any Page 72/78

introductory/ course. In onesemester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

The emphasis in this book is placed on general models (Markov chains, random fields. random graphs), universal methods (the probabilistic method. the coupling method, the Stein-Chen method. martingale methods, the Page 74/78

method of types) and versatile tools (Chernoff's bound, Hoeffding's inequality, Holley's inequality) whose domain of application extends far beyond the present text. Although the examples treated in the book relate to the possible Page 75/78

applications, in the communication and computing sciences, in operations research and in physics, this book is in the first instance concerned with theory. The level of the book is that of a beginning graduate course. It is self-contained, Page 76/78

the prerequisites consisting merely of basic calculus (series) and basic linear algebra (matrices). The reader is not assumed to be trained in probability since the first chapters give in considerable detail the background Page 77/78

necessary to understand the rest of the book.

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