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And Stochastic  
**Probabilit**  
Processes 2nd  
y **And**  
**Stochastic**  
**Processes**  
**2nd**  
**Edition**  
**Yates**

*This work thoroughly  
covers the concepts*

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*and main results of  
probability theory,  
from its fundamental  
principles to  
advanced  
applications. This  
edition provides  
examples early in the  
text of practical  
problems such as the  
safety of a piece of  
engineering  
equipment or the  
inevitability of wrong*

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*conclusions in  
seemingly accurate  
medical tests for AIDS  
and cancer.;College  
or university*

*bookstores may order  
five or more copies at  
a special student  
price which is  
available upon  
request from Marcel  
Dekker, Inc.*

*Financial engineering  
has been proven to*

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Edition Notes

*be a useful tool for risk management, but using the theory in practice requires a thorough*

*understanding of the risks and ethical standards involved.*

*Stochastic Processes with Applications to Finance, Second Edition presents the mathematical theory of financial*

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Processes 2nd  
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*engineering using  
only basic  
mathematical tools  
that are easy to  
understand even for  
those with little  
mathematical  
expertise. This  
second edition covers  
several important  
developments in the  
financial industry.  
New to the Second  
Edition A chapter on*

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*the change of  
measures and pricing  
of insurance products  
Many examples of the  
change of measure  
technique, including  
its use in asset pricing  
theory A section on  
the use of copulas,  
especially in the  
pricing of CDOs Two  
chapters that offer  
more coverage of  
interest rate*

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*derivatives and credit derivatives Exploring the merge of actuarial science and financial engineering, this edition examines how the pricing of insurance products, such as equity-linked annuities, requires knowledge of asset pricing theory since the equity index can be traded in the*

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*market. The book looks at the development of many probability transforms for pricing insurance risks, including the Esscher transform. It also describes how the copula model is used to model the joint distribution of underlying assets. By presenting significant results in discrete*



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*processes and  
showing how to  
transfer the results to  
their continuous  
counterparts, this text  
imparts an accessible,  
practical  
understanding of the  
subject. It helps  
readers not only  
grasp the theory of  
financial engineering,  
but also implement  
the theory in*

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*business.*

*Markov processes are processes that have limited memory. In particular, their dependence on the past is only through the previous state. They are used to model the behavior of many systems including communications systems,*

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*transportation  
networks, image  
segmentation and  
analysis, biological  
systems and DNA  
sequence analysis,  
random atomic motion  
and diffusion in  
physics, social  
mobility, population  
studies, epidemiology,  
animal and insect  
migration, queueing  
systems, resource*

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*management, dams,  
financial engineering,  
actuarial science, and  
decision systems.*

*Covering a wide  
range of areas of  
application of Markov  
processes, this  
second edition is  
revised to highlight  
the most important  
aspects as well as the  
most recent trends  
and applications of*

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*Markov processes.  
The author spent over  
16 years in the  
industry before  
returning to  
academia, and he has  
applied many of the  
principles covered in  
this book in multiple  
research projects.  
Therefore, this is an  
applications-oriented  
book that also  
includes enough*

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*theory to provide a solid ground in the subject for the reader.*

*Presents both the theory and applications of the different aspects of Markov processes  
Includes numerous solved examples as well as detailed diagrams that make it easier to understand the principle being*

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And Stochastic

*presented Discusses  
different applications*

*of hidden Markov*

*models, such as DNA  
sequence analysis*

*and speech analysis.*

*Introduction to*

*Probability Models,*

*Tenth Edition,*

*provides an*

*introduction to*

*elementary probability*

*theory and stochastic*

*processes. There are*

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*two approaches to the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of*



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*probability by using the tools of measure theory. The first approach is employed in this text. The book begins by introducing basic concepts of probability theory, such as the random variable, conditional probability, and conditional expectation. This is followed by*

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*discussions of stochastic processes, including Markov chains and Poisson 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*

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*by students. 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 sciences, and*

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*operations research. Ideally, this text would be used in a one-year course in probability models, or a one-semester course in introductory probability theory or a course in elementary stochastic processes. New to this Edition: 65% new chapter material including coverage of finite*

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capacity queues,  
insurance risk models  
and Markov chains

Contains compulsory  
material for new  
Exam 3 of the Society  
of Actuaries

containing several  
sections in the new  
exams Updated data,  
and a list of  
commonly used  
notations and  
equations, a robust

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*ancillary package,  
including a ISM, SSM,  
and test bank*

*Includes SPSS PASW  
Modeler and SAS*

*JMP software*

*packages which are  
widely used in the  
field Hallmark*

*features: Superior  
writing style Excellent  
exercises and*

*examples covering  
the wide breadth of*

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*coverage of*

*probability topics Real-*

*world applications in*

*engineering, science,*

*business and*

*economics*

*Probability, Statistics,*

*and Stochastic*

*Processes, 2nd*

*Edition*

*Probability, Statistics,*

*and Stochastic*

*Processes*

*Lévy Processes and*

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*Stochastic Calculus  
Applied Probability  
and Stochastic  
Processes*

Applied Probability  
and Stochastic  
Processes,  
Second Edition  
presents a self-  
contained  
introduction to  
elementary



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probability theory

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and stochastic

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processes with a

special emphasis

on their

applications in

science,

engineering,

finance, computer

science, and

operations

research. It covers

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the theoretical foundations for modeling time-dependent random phenomena in these areas and illustrates applications through the analysis of numerous practical examples. The

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author draws on his 50 years of experience in the field to give your students a better understanding of probability theory and stochastic processes and enable them to use stochastic modeling in their

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work. New to the  
Second Edition  
Completely  
rewritten part on  
probability  
theory—now more  
than double in size  
New sections on  
time series  
analysis, random  
walks, branching  
processes, and

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spectral analysis of  
stationary  
stochastic  
processes  
Comprehensive  
numerical  
discussions of  
examples, which  
replace the more  
theoretically  
challenging  
sections Additional

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examples,  
exercises, and  
figures Presenting  
the material in a  
student-friendly, a  
pplication-oriented  
manner, this non-  
measure theoretic  
text only assumes  
a mathematical  
maturity that  
applied science

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students acquire  
during their  
undergraduate  
studies in  
mathematics.

Many exercises  
allow students to  
assess their  
understanding of  
the topics. In  
addition, the book  
occasionally

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describes  
connections  
between  
probabilistic  
concepts and  
corresponding  
statistical  
approaches to  
facilitate  
comprehension.  
Some important  
proofs and



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challenging examples and exercises are also included for more theoretically interested readers. The theory of probability is a powerful tool that helps electrical and computer engineers to

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explain, model,  
analyze, and  
design the  
technology they  
develop. The text  
begins at the  
advanced  
undergraduate  
level, assuming  
only a modest  
knowledge of  
probability, and

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progresses through more complex topics mastered at graduate level. The first five chapters cover the basics of probability and both discrete and continuous random variables.

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The later chapters have a more specialized coverage, including random vectors, Gaussian random vectors, random processes, Markov Chains, and convergence. Describing tools and results that

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are used extensively in the field, this is more than a textbook; it is also a reference for researchers working in communications, signal processing, and computer network traffic analysis. With over

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300 worked  
examples, some  
800 homework  
problems, and  
sections for exam  
preparation, this is  
an essential  
companion for  
advanced  
undergraduate and  
graduate students.  
Further resources

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for this title,  
including solutions  
(for Instructors  
only), are available  
online at [www.cambridge.org/9780521864701](http://www.cambridge.org/9780521864701).

This second  
edition has a  
unique approach  
that provides a  
broad and wide

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introduction into the fascinating area of probability theory. It starts on a fast track with the treatment of probability theory and stochastic processes by providing short proofs. The last chapter is unique



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as it features a wide range of applications in other fields like Vlasov dynamics of fluids, statistics of circular data, singular continuous random variables, Diophantine equations,

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percolation theory,

random

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Schrödinger

operators, spectral

graph theory,

integral geometry,

computer vision,

and processes

with high risk. Many

of these areas are

under active

investigation and

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this volume is  
highly suited for  
ambitious

undergraduate  
students, graduate  
students and  
researchers.

This is a brief  
introduction to  
stochastic  
processes  
studying certain

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elementary  
continuous-time  
processes. After a  
description of the  
Poisson process  
and related  
processes with  
independent  
increments as well  
as a brief look at  
Markov processes  
with a finite

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number of jumps,  
the author  
proceeds to  
introduce  
Brownian motion  
and to develop  
stochastic integrals  
and Ito's theory in  
the context of one-  
dimensional  
diffusion  
processes. The

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book ends with a brief survey of the general theory of Markov processes. The book is based on courses given by the author at the Courant Institute and can be used as a sequel to the author's successful

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book Probability  
Theory in this  
series.

Stochastic  
Processes with  
Applications to  
Finance, Second  
Edition  
Discrete  
Stochastic  
Processes  
Essentials of

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Stochastic  
Processes  
Cycle

Representations of  
Markov Processes  
The long-awaited  
revision of  
Fundamentals of  
Applied  
Probability and  
Random  
Processes



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expands on the central components that made the first edition a classic. The title is based on the premise that engineers use probability as a modeling tool, and that probability can be applied to the solution of

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engineering  
problems.

Engineers and  
students studying  
probability and  
random processes  
also need to  
analyze data, and  
thus need some  
knowledge of  
statistics. This  
book is designed  
to provide

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students with a thorough grounding in probability and stochastic processes, demonstrate their applicability to real-world problems, and introduce the basics of statistics. The

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book's clear  
writing style and  
homework  
problems make it  
ideal for the  
classroom or for  
self-study.

Demonstrates  
concepts with  
more than 100  
illustrations,  
including 2 dozen  
new drawings

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Expands readers' understanding of disruptive statistics in a new chapter (chapter 8) Provides new chapter on Introduction to Random Processes with 14 new illustrations and tables explaining key

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concepts. Includes two chapters devoted to the two branches of statistics, namely descriptive statistics (chapter 8) and inferential (or inductive) statistics (chapter 9).

Sinai's book leads the student

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through the  
standard material  
for  
Probability Theory  
, with stops along  
the way for  
interesting topics  
such as statistical  
mechanics, not  
usually included in  
a book for  
beginners. The  
first part of the

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book covers discrete random variables, using the same approach, based on Kolmogorov's axioms for probability, used later for the general case. The text is divided into sixteen lectures, each covering a



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major topic. The introductory notions and classical results are included, of course: random variables, the central limit theorem, the law of large numbers, conditional probability, random walks,

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etc. Sinai's style  
is accessible and  
clear, with

interesting  
examples to  
accompany new  
ideas. Besides  
statistical  
mechanics, other  
interesting, less  
common topics  
found in the book  
are: percolation,

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the concept of stability in the central limit theorem and the study of probability of large deviations. Little more than a standard undergraduate course in analysis is assumed of the reader. Notions

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from measure theory and Lebesgue integration are introduced in the second half of the text. The book is suitable for second or third year students in mathematics, physics or other natural sciences.

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It could also be used by more advanced readers who want to learn the mathematics of probability theory and some of its applications in statistical physics.

What Does  
Winning the  
Lottery Have To

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do with  
Engineering?  
Whether you're  
trying to win  
millions in the  
lottery or  
designing a  
complex computer  
network, you're  
applying  
probability theory.  
Although you  
encounter

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probability  
applications  
everywhere, the  
theory can be  
deceptively  
difficult to learn  
and apply  
correctly. This  
text will help you  
grasp the  
concepts of  
probability and  
stochastic

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processes and  
apply them  
throughout your  
careers. These  
concepts are  
clearly presented  
throughout the  
book as a  
sequence of  
building blocks  
that are clearly  
identified as  
either an axiom,



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definition, or theorem. This approach provides you with a better understanding of the material which you'll be able to use to solve practical problems. Key Features: \* The text follows a single model that

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begins with an experiment consisting of a procedure and observations. \*

The mathematics of discrete random variables appears separately from the mathematics of continuous random variables.

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\* Stochastic processes are introduced in Chapter 6, immediately after the presentation of discrete and continuous random variables. Subsequent material, including central limit theorem

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approximations,  
laws of large  
numbers, and  
statistical  
inference, then  
use examples that  
reinforce  
stochastic process  
concepts. \* An  
abundance of  
exercises are  
provided that help  
students learn

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how to put the  
theory to use.

Building upon the  
previous editions,  
this textbook is a  
first course in  
stochastic  
processes taken  
by undergraduate  
and graduate  
students (MS and  
PhD students from  
math, statistics,

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economics,  
computer science,  
engineering, and  
finance

departments) who  
have had a course  
in probability  
theory. It covers  
Markov chains in  
discrete and  
continuous time,  
Poisson  
processes,

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renewal  
processes,  
martingales, and  
option pricing.

One can only learn  
a subject by  
seeing it in action,  
so there are a  
large number of  
examples and  
more than 300  
carefully chosen  
exercises to

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deepen the  
reader's  
understanding.  
Drawing from  
teaching  
experience and  
student feedback,  
there are many  
new examples and  
problems with  
solutions that use  
TI-83 to eliminate  
the tedious details



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of solving linear equations by hand, and the collection of exercises is much improved, with many more biological examples.

Originally included in previous editions, material too advanced for this first course in

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stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the

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difficult subject of  
martingales is  
delayed until its  
usefulness can be  
applied in the  
treatment of  
mathematical  
finance.

Markov Processes  
for Stochastic  
Modeling  
An Introduction,  
Second Edition

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Probability and  
Statistics with  
Reliability,  
Queuing, and  
Computer Science  
Applications  
Elementary  
Probability

Newly revised by the  
author, this  
undergraduate-level  
text introduces the  
mathematical theory

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of probability and stochastic processes.

Using both computer simulations and

mathematical models

of random events, it

comprises numerous

applications to the

physical and

biological sciences,

engineering, and

computer science.

Subjects include

sample spaces,

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probabilities  
distributions and  
expectations of  
random variables,  
conditional  
expectations, Markov  
chains, and the  
Poisson process.  
Additional topics  
encompass  
continuous-time  
stochastic processes,  
birth and death  
processes, steady-

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state probabilities, general queuing systems, and renewal processes. Each section features worked examples, and exercises appear at the end of each chapter, with numerical solutions at the back of the book. Suggestions for further reading in stochastic processes,

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simulation, and  
Processes 2nd  
various applications  
Edition Yates  
also appear at the  
end.

Miller and Childers  
have focused on  
creating a clear  
presentation of  
foundational concepts  
with specific  
applications to signal  
processing and  
communications,  
clearly the two areas



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of most interest to students and instructors in this course. It is aimed at graduate students as well as practicing engineers, and includes unique chapters on narrowband random processes and simulation techniques. The appendices provide a refresher in

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such areas as linear  
algebra, set theory,  
random variables, and

more. Probability and

Random Processes

also includes

applications in digital

communications,

information theory,

coding theory, image

processing, speech

analysis, synthesis

and recognition, and

other fields. \*

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Exceptional exposition and numerous worked out problems make the book extremely readable and accessible \* The authors connect the applications discussed in class to the textbook \* The new edition contains more real world signal processing and

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communications  
applications \*

Includes an entire  
chapter devoted to  
simulation techniques

A fully revised and  
appended edition of  
this unique volume,  
which develops  
together these two  
important subjects.

This user-friendly  
resource will help you  
grasp the concepts of

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probability and stochastic processes, so you can apply them in professional engineering practice. The book presents concepts clearly as a sequence of building blocks that are identified either as an axiom, definition, or theorem. This approach provides a better understanding

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of the material, which can be used to solve practical problems.

Key Features: The text follows a single model that begins with an experiment consisting of a procedure and observations. The mathematics of discrete random variables appears separately from the

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mathematics of  
continuous random

variables. Stochastic

processes are

introduced in Chapter

6, immediately after

the presentation of

discrete and

continuous random

variables. Subsequent

material, including

central limit theorem

approximations, laws

of large numbers, and

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statistical inference,  
then use examples

that reinforce

stochastic process

concepts. An

abundance of

exercises are

provided that help

students learn how to

put the theory to use.

Introduction to

Stochastic Processes

Third Edition

Stochastic Processes



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Edition Yates

Brownian Motion  
Praise for the First  
Edition "... an  
excellent textbook . .  
. well organized and  
neatly written."

—Mathematical  
Reviews "...

amazingly  
interesting . . ."

—Technometrics  
Thoroughly updated  
to showcase the

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interrelationships  
between probability,  
statistics, and  
stochastic  
processes,  
Probability,  
Statistics, and  
Stochastic  
Processes, Second  
Edition prepares  
readers to collect,  
analyze, and  
characterize data in

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their chosen fields. Beginning with three chapters that develop probability theory and introduce the axioms of probability, random variables, and joint distributions, the book goes on to present limit theorems and simulation. The

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authors combine a rigorous, calculus-based development of theory with an intuitive approach that appeals to readers' sense of reason and logic. Including more than 400 examples that help illustrate concepts and theory, the Second

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Edition features new material on

statistical inference and a wealth of newly added topics, including:

Consistency of point estimators Large

sample theory

Bootstrap simulation

Multiple hypothesis

testing Fisher's

exact test and

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Kolmogorov-  
Smirnov test  
Martingales,  
renewal processes,  
and Brownian  
motion One-way  
analysis of variance  
and the general  
linear model  
Extensively class-  
tested to ensure an  
accessible  
presentation,

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Stochastic

Processes, Second  
Edition is an  
excellent book for  
courses on  
probability and  
statistics at the upper-  
undergraduate  
level. The book is  
also an ideal  
resource for

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scientists and  
engineers in the  
fields of statistics,  
mathematics,  
industrial  
management, and  
engineering.  
Emphasizing  
fundamental  
mathematical ideas  
rather than proofs,  
Introduction to  
Stochastic



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Processes, Second  
Edition provides  
quick access to  
important  
foundations of  
probability theory  
applicable to  
problems in many  
fields. Assuming  
that you have a  
reasonable level of  
computer literacy,  
the ability to write

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simple programs,  
and the access to  
software for linear  
algebra  
computations, the  
author approaches  
the problems and  
theorems with a  
focus on stochastic  
processes evolving  
with time, rather  
than a particular  
emphasis on

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measure theory. For those lacking in exposure to linear differential and difference equations, the author begins with a brief introduction to these concepts. He proceeds to discuss Markov chains, optimal stopping, martingales, and

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Brownian motion.  
The book concludes  
with a chapter on  
stochastic  
integration. The  
author supplies  
many basic, general  
examples and  
provides exercises  
at the end of each  
chapter. New to the  
Second Edition:  
Expanded chapter

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on stochastic  
integration that  
introduces modern  
mathematical  
finance Introduction  
of Girsanov  
transformation and  
the Feynman-Kac  
formula Expanded  
discussion of Itô's  
formula and the  
Black-Scholes  
formula for pricing

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options New topics  
such as Doob's  
maximal inequality  
and a discussion on  
self similarity in the  
chapter on  
Brownian motion  
Applicable to the  
fields of  
mathematics,  
statistics, and  
engineering as well  
as computer

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science, economics,  
business, biological  
science,

psychology, and  
engineering, this  
concise introduction  
is an excellent  
resource both for  
students and  
professionals.

An Introduction to  
Stochastic  
Processes with

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Applications to  
Biology, Second  
Edition presents the  
basic theory of  
stochastic  
processes  
necessary in  
understanding and  
applying stochastic  
methods to  
biological problems  
in areas such as  
population growth



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and extinction, drug kinetics, two-species competition and predation, the spread of epidemics, and the genetics of inbreeding. Because of their rich structure, the text focuses on discrete and continuous time Markov chains and

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continuous time and  
state Markov  
processes. New to  
the Second Edition  
A new chapter on  
stochastic  
differential  
equations that  
extends the basic  
theory to  
multivariate  
processes, including  
multivariate forward

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and backward  
Kolmogorov  
differential

equations and the  
multivariate Itô's  
formula The  
inclusion of  
examples and  
exercises from  
cellular and  
molecular biology  
Double the number  
of exercises and

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MATLAB®  
programs at the end  
of each chapter  
Answers and hints  
to selected  
exercises in the  
appendix Additional  
references from the  
literature This  
edition continues to  
provide an excellent  
introduction to the  
fundamental theory

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of stochastic processes, along with a wide range of applications from the biological sciences. To better visualize the dynamics of stochastic processes, MATLAB programs are provided in the chapter appendices.

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In Probability and  
Stochastic  
Processes: A  
Friendly Introduction  
for Electrical and  
Computer  
Engineers, readers  
are able to grasp  
the concepts of  
probability and  
stochastic  
processes, and  
apply these in

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professional  
engineering  
practice. The 3rd  
edition also includes  
quiz solutions within  
the appendix of the  
text. The resource  
presents concepts  
clearly as a  
sequence of  
building blocks  
identified as an  
axiom, definition or

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theorem. This approach allows for a better

understanding of the material, which can be utilized in solving practical problems.

Introduction to  
Probability  
Probability and  
Random Processes  
for Electrical and  
Computer



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Engineers  
Probability and  
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Processes: A  
Friendly Introduction  
for Electrical and  
Computer  
Engineers, 3rd  
Edition  
An Introduction to  
Stochastic  
Processes  
***Now available in***

*Page 113/212*

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And Stochastic  
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***a fully revised  
and updated  
second edition,  
this well  
established  
textbook  
provides a  
straightforward  
introduction to  
the theory of  
probability. The  
presentation is  
entertaining  
without any***

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***sacrifice of  
rigour; important  
notions are  
covered with the  
clarity that the  
subject demands.  
Topics covered  
include  
conditional  
probability,  
independence,  
discrete and  
continuous  
random***

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*variables, basic  
combinatorics,  
generating  
functions and  
limit theorems,  
and an  
introduction to  
Markov chains.  
The text is  
accessible to  
undergraduate  
students and  
provides  
numerous*

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***worked examples  
and exercises to  
help build the  
important skills  
necessary for  
problem solving.  
Stochastic  
processes are  
found in  
probabilistic  
systems that  
evolve with time.  
Discrete  
stochastic***

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***processes change  
by only integer  
time steps (for  
some time scale),  
or are  
characterized by  
discrete  
occurrences at  
arbitrary times.  
Discrete  
Stochastic  
Processes helps  
the reader  
develop the***

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***understanding  
and intuition  
necessary to  
apply stochastic  
process theory in  
engineering,  
science and  
operations  
research. The  
book approaches  
the subject via  
many simple  
examples which  
build insight into***

Bookmark File  
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And Stochastic  
***the structure of  
stochastic  
processes and  
the general  
effect of these  
phenomena in  
real systems. The  
book presents  
mathematical  
ideas without  
recourse to  
measure theory,  
using only  
minimal***



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***mathematical analysis. In the proofs and explanations, clarity is favored over formal rigor, and simplicity over generality. Numerous examples are given to show how results fail to hold when all***

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***the conditions  
are not satisfied.***

***Audience: An  
excellent  
textbook for a  
graduate level  
course in  
engineering and  
operations  
research. Also an  
invaluable  
reference for all  
those requiring a  
deeper***

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***understanding of  
the subject.***

***Based on a  
highly popular,  
well-established  
course taught by  
the authors,  
Stochastic  
Processes: An  
Introduction,  
Second Edition  
discusses the  
modeling and  
analysis of***

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And Stochastic  
**random  
experiments  
using the theory  
of probability. It  
focuses on the  
way in which the  
results or  
outcomes of  
experiments vary  
and evolve over  
time. The text  
begins with a  
review of  
relevant**

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***fundamental probability. It then covers several basic gambling problems, random walks, and Markov chains. The authors go on to develop random processes continuous in time, including***

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***Poisson, birth and death processes, and general population models. While focusing on queues, they present an extended discussion on the analysis of associated stationary***

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**processes. The**  
Processes 2nd  
Editor Yates  
**explores**  
**reliability and**  
**other random**  
**processes, such**  
**as branching**  
**processes,**  
**martingales, and**  
**a simple**  
**epidemic. The**  
**appendix**  
**contains key**  
**mathematical**

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**results for  
reference. Ideal  
for a one-  
semester course  
on stochastic  
processes, this  
concise, updated  
textbook makes  
the material  
accessible to  
students by  
avoiding  
specialized  
applications and**



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*instead*  
*highlighting*  
*simple* Yates  
*applications and*  
*examples. The*  
*associated*  
*website contains*  
*Mathematica®*  
*and R programs*  
*that offer*  
*flexibility in*  
*creating graphs*  
*and performing*  
*computations.*

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***A comprehensive  
textbook for  
undergraduate  
courses in  
introductory  
probability.***

***Offers a case  
study approach,  
with examples  
from engineering  
and the social  
and life sciences.  
Updated second  
edition includes***

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***advanced  
material on  
stochastic  
processes.***

***Suitable for  
junior and senior  
level courses in  
industrial  
engineering,  
mathematics,  
business,  
biology, and  
social science  
departments.***

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***A Friendly  
Introduction for  
Electrical and  
Computer  
Engineers***

***Probability and  
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Processes  
Probability,  
Random  
Variables, and  
Stochastic  
Processes/***

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***Solutions Manual***

In this book, Feldman  
and Valdez-Flores  
present applied  
probability and stochastic  
processes in an  
elementary but  
mathematically precise  
manner, with numerous  
examples and exercises to  
illustrate the range of  
engineering and science  
applications for the  
concepts. The book is

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designed to give the reader an intuitive understanding of probabilistic reasoning, in addition to an understanding of mathematical concepts and principles. Unique features of the book include a self-contained chapter on simulation (Chapter 3) and early introduction of Markov chains.

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A nonmeasure theoretic introduction to stochastic processes.

Considers its diverse range of applications and provides readers with probabilistic intuition and insight in thinking about problems. This revised edition contains additional material on compound Poisson random variables including an identity

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which can be used to efficiently compute moments; a new chapter on Poisson approximations; and coverage of the mean time spent in transient states as well as examples relating to the Gibb's sampler, the Metropolis algorithm and mean cover time in star graphs. Numerous exercises and problems have been



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Processes 2nd

added throughout the  
text.

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Stochastic Processes A

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Electrical and Computer

Engineers John Wiley &

Sons

An accessible

introduction to

probability, stochastic

processes, and statistics

for computer science and

engineering applications

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systems and networks, fault tolerance, and performance. This edition features an entirely new section on stochastic Petri nets—as well as new sections on system availability modeling, wireless system modeling, numerical solution techniques for Markov chains, and software reliability modeling,

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among other subjects. Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date. It includes more than 200 worked examples and self-study exercises for each section. Probability and Statistics with Reliability, Queuing and Computer Science Applications,

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Second Edition offers a comprehensive introduction to probability, stochastic processes, and statistics for students of computer science, electrical and computer engineering, and applied mathematics. Its wealth of practical examples and up-to-date information makes it an excellent resource for practitioners as well. An

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Instructor's Manual  
presenting detailed  
solutions to all the  
problems in the book is  
available from the Wiley  
editorial department.

Probability and  
Stochastic Processes for  
Engineers  
Machine Learning  
Fundamentals of Applied  
Probability and Random  
Processes  
Counterexamples in

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Probability

*Counterexamples  
(in the*

*mathematical*

*sense) are*

*powerful tools of*

*mathematical*

*theory. This book*

*covers*

*counterexamples*

*from probability*

*theory and*

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*stochastic processes. This new expanded edition includes many examples and the latest research results. The author is regarded as one of the foremost experts in the field. Contains*



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*numbers  
examples.*

*This text is  
designed for an  
introductory  
probability course  
at the university  
level for  
sophomores,  
juniors, and  
seniors in  
mathematics,*

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*physical and  
social sciences,  
engineering, and  
computer science.  
It presents a  
thorough  
treatment of ideas  
and techniques  
necessary for a  
firm  
understanding of  
the subject. The*

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*text is also recommended for use in discrete probability courses. The material is organized so that the discrete and continuous probability discussions are presented in a*

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*separate, but parallel, manner. This organization does not emphasize an overly rigorous or formal view of probability and therefore offers some strong pedagogical value. Hence, the*

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*discrete discussions can sometimes serve to motivate the more abstract continuous probability discussions.*

*Features: Key ideas are developed in a somewhat*

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*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*

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*sound understanding of ideas. Numerous historical comments deal with the development of discrete probability. The text includes many computer programs that*

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*illustrate the algorithms or the methods of computation for important problems. The book is a beautiful introduction to probability theory at the beginning level. The book contains a lot of*



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And Stochastic

*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*

*study of*

*probability theory.*

*--Zentralblatt*

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**MATH**

*Praise for the First  
Edition "... an*

*excellent textbook*

*... well organized*

*and neatly written*

*."--Mathematical*

*Reviews "...*

*amazingly*

*interesting . . ." --*

*Technometrics*

*Thoroughly*

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*updated to  
showcase the  
interrelationships  
between  
probability,  
statistics, and  
stochastic  
processes,  
Probability,  
Statistics, and  
Stochastic  
Processes, Second*

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*Edition prepares readers to collect, analyze, and characterize data in their chosen fields. Beginning with three chapters that develop probability theory and introduce the axioms of*

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*probability,  
random variables,  
and joint*

*distributions, the  
book goes on to  
present limit  
theorems and  
simulation. The  
authors combine a  
rigorous, calculus-  
based  
development of*

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*theory with an  
intuitive approach  
that appeals to  
readers' sense of  
reason and logic.  
Including more  
than 400  
examples that  
help illustrate  
concepts and  
theory, the  
Second Edition*

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*features new  
material on  
statistical  
inference and a  
wealth of newly  
added topics,  
including:*

*Consistency of  
point estimators  
Large sample  
theory Bootstrap  
simulation*

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*Multiple  
hypothesis testing  
Fisher's exact test  
and Kolmogorov-  
Smirnov test  
Martingales,  
renewal  
processes, and  
Brownian motion  
One-way analysis  
of variance and  
the general linear*



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*model Extensively  
class-tested to  
ensure an  
accessible  
presentation,  
Probability,  
Statistics, and  
Stochastic  
Processes, Second  
Edition is an  
excellent book for  
courses on*

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probability and  
statistics at the up  
per-  
undergraduate  
level. The book is  
also an ideal  
resource for  
scientists and  
engineers in the  
fields of statistics,  
mathematics,  
industrial

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management, and  
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engineering.  
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*Machine Learning:  
A Bayesian and  
Optimization  
Perspective, 2nd  
edition, gives a  
unified  
perspective on  
machine learning  
by covering both  
pillars of*

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*supervised  
learning, namely  
regression and  
classification. The  
book starts with  
the basics,  
including mean  
square, least  
squares and  
maximum  
likelihood  
methods, ridge*

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*regression,  
Bayesian decision  
theory*

*classification,  
logistic regression,  
and decision  
trees. It then  
progresses to  
more recent  
techniques,  
covering sparse  
modelling*

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*methods, learning  
in reproducing  
kernel Hilbert  
spaces and  
support vector  
machines,  
Bayesian  
inference with a  
focus on the EM  
algorithm and its  
approximate  
inference*

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*variational  
versions, Monte  
Carlo methods,  
probabilistic  
graphical models  
focusing on  
Bayesian  
networks, hidden  
Markov models  
and particle  
filtering.*

*Dimensionality*

*reduction and latent variables modelling are also considered in depth. This palette of techniques concludes with an extended chapter on neural networks and deep learning architectures. The*



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*book also covers  
the fundamentals  
of statistical  
parameter  
estimation,  
Wiener and  
Kalman filtering,  
convexity and  
convex  
optimization,  
including a  
chapter on*

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*stochastic  
approximation  
and the gradient  
descent family of  
algorithms,  
presenting related  
online learning  
techniques as well  
as concepts and  
algorithmic  
versions for  
distributed*

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*optimization.  
Focusing on the  
physical reasoning  
behind the  
mathematics,  
without sacrificing  
rigor, all the  
various methods  
and techniques  
are explained in  
depth, supported  
by examples and*

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*problems, giving  
an invaluable  
resource to the  
student and  
researcher for  
understanding  
and applying  
machine learning  
concepts. Most of  
the chapters  
include typical  
case studies and*

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*computer exercises, both in MATLAB and Python. The chapters are written to be as self-contained as possible, making the text suitable for different courses: pattern recognition,*

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*statistical/adaptiv  
e signal  
processing, statisti  
cal/Bayesian  
learning, as well  
as courses on  
sparse modeling,  
deep learning, and  
probabilistic  
graphical models.  
New to this  
edition: Complete*

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*re-write of the  
chapter on Neural  
Networks and  
Deep Learning to  
reflect the latest  
advances since  
the 1st edition.  
The chapter,  
starting from the  
basic perceptron  
and feed-forward  
neural networks*

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*concepts, now  
presents an in  
depth treatment  
of deep networks,  
including recent  
optimization  
algorithms, batch  
normalization,  
regularization  
techniques such  
as the dropout  
method,*



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*convolutional  
neural networks,  
recurrent neural  
networks,  
attention  
mechanisms,  
adversarial  
examples and  
training, capsule  
networks and  
generative  
architectures,*

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*such as restricted  
Boltzman  
machines (RBMs),  
variational  
autoencoders and  
generative  
adversarial  
networks (GANs).  
Expanded  
treatment of  
Bayesian learning  
to include*

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*nonparametric  
Bayesian  
methods, with a  
focus on the  
Chinese  
restaurant and the  
Indian buffet  
processes.  
Presents the  
physical  
reasoning,  
mathematical*

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*modeling and  
algorithmic  
implementation of  
each method  
Updates on the  
latest trends,  
including sparsity,  
convex analysis  
and optimization,  
online distributed  
algorithms,  
learning in RKH*

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spaces, Bayesian  
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inference,  
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graphical and  
hidden Markov  
models, particle  
filtering, deep  
learning,  
dictionary learning  
and latent  
variables  
modeling Provides  
case studies on a

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*variety of topics,  
including protein*

*folding prediction,*

*optical character*

*recognition, text*

*authorship*

*identification, fMRI*

*data analysis,*

*change point*

*detection,*

*hyperspectral*

*image unmixing,*

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*target localization,*  
*and more*

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*Introduction to*

*Stochastic Models*

*A First Course with*

*Applications*

*An Introductory*

*Course*

*Probability and*

*Random Processes*

This text

introduces

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engineering  
students to  
probability  
theory and  
stochastic  
processes. Along  
with thorough  
mathematical  
development of  
the subject, the  
book presents  
intuitive  
explanations of  
key points in



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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 introductory

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

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semester.  
Brownian motion  
is one of the  
most important  
stochastic  
processes in  
continuous time  
and with  
continuous state  
space. Within  
the realm of  
stochastic  
processes,  
Brownian motion

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is at the  
intersection of  
Gaussian  
processes,  
martingales,  
Markov  
processes,  
diffusions and  
random fractals,  
and it has  
influenced the  
study of these  
topics. Its  
central position

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within  
mathematics is  
matched by  
numerous  
applications in  
science,  
engineering and  
mathematical  
finance. Often  
textbooks on  
probability  
theory cover, if  
at all, Brownian  
motion only

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briefly. On the other hand, there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice. The authors' aim was to write a book which can

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be used as an introduction to Brownian motion and stochastic calculus, and as a first course in continuous-time and continuous-state Markov processes. They also wanted to have a text which would be

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both a readily accessible mathematical back-up for contemporary applications (such as mathematical finance) and a foundation to get easy access to advanced monographs. This textbook,



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tailored to the  
needs of  
graduate and  
advanced  
undergraduate  
students, covers  
Brownian motion,  
starting from  
its elementary  
properties,  
certain  
distributional  
aspects, path  
properties, and

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leading to  
stochastic  
calculus based  
on Brownian  
motion. It also  
includes  
numerical  
recipes for the  
simulation of  
Brownian motion.  
This book is a  
prototype  
providing new  
insight into

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decompositions.

Markovian  
dependence via  
the cycle  
decompositions.  
It presents a  
systematic  
account of a  
class of  
stochastic  
processes known  
as cycle (or  
circuit)  
processes - so-  
called because

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they may be defined by directed cycles. These processes have special and important properties through the interaction between the geometric properties of the trajectories and the

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algebraic  
characterization

of the Markov

process. An

important

application of

this approach is

the insight it

provides to

electrical

networks and the

duality

principle of

networks. In

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particular, it  
provides an  
entirely new  
approach to  
infinite  
electrical  
networks and  
their  
applications in  
topics as  
diverse as  
random walks,  
the  
classification

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of Riemann  
surfaces, and to  
operator theory.

The second  
edition of this  
book adds new  
advances to many  
directions,  
which reveal  
wide-ranging  
interpretations  
of the cycle  
representations  
like homologic

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decompositions,  
orthogonality  
equations,  
Fourier series,  
semigroup  
equations, and  
disintegration  
of measures. The  
versatility of  
these  
interpretations  
is consequently  
motivated by the  
existence of alg



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ebraic-  
topological  
principles in  
the fundamentals  
of the cycle  
representations.  
This book  
contains chapter  
summaries as  
well as a number  
of detailed  
illustrations.  
Review of the  
earlier edition:

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"This is a very  
useful monograph  
which avoids  
ready ways and  
opens new  
research  
perspectives. It  
will certainly  
stimulate  
further work,  
especially on  
the interplay of  
algebraic and  
geometrical

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aspects of  
Markovian  
dependence and  
its generalizations." Math  
Reviews

This book is a  
result of  
teaching  
stochastic  
processes to  
junior and  
senior undergrad-  
uates and

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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

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same time  
providing proper  
foundations to  
allow students  
to build an  
intuitive feel  
for  
probabilistic  
reasoning. We  
have tried to  
maintain a b-  
alance in  
presenting  
advanced but

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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

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this text is to  
develop  
stochastic pro-  
cesses in an  
elementary but  
mathematically  
precise style  
and to provide  
sufficient  
examples and  
homework  
exercises that  
will permit  
students to

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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



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lecturing  
continuously for  
50 to 75 minutes  
is not a very  
effective method  
for teaching.  
Students should  
somehow engage  
in the subject  
matter during  
the teaching  
session. One  
effective method  
for active

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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

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fortunate to  
lecture students  
in a classroom  
containing  
computers with a  
spreadsheet  
program, usually  
Microsoft's  
Excel.

Advanced  
Probability  
Theory, Second  
Edition,  
With

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Processes 2nd  
Edition  
Processing and  
Communications  
An Introduction  
to Stochastic  
Processes with  
Applications to  
Biology  
Probability  
Theory