

<<随机过程探究>>

图书基本信息

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内容概要

while this is a book about harry and his adventurous life, it is primarily a serious text about stochastic processes. it features the basic stochastic processes that are necessary ingredients for building models of a wide variety of phenomena exhibiting time varying randomness.

the book is intended as a first year graduate text for courses usually called stochastic processes (perhaps amended by the words "applied" or "introduction to ... ") or applied probability, or sometimes stochastic modelling. it is meant to be very accessible to beginners, and at the same time, to serve those who come to the course with strong backgrounds. this flexibility also permits the instructor to push the sophistication level up or down. for the novice, discussions and motivation are given carefully and in great detail. in some sections beginners are advised to skip certain developments, while in others, they can read the words and skip the symbols in order to get the content without more technical detail than they are ready to assimilate. in fact, with the numerous readings and variety of problems, it is easy to carve a path so that the book challenges more advanced students, but remains instructive and manageable for beginners. some sections are starred and come with a warning that they contain material which is more mathematically demanding. several discussions have been modularized to facilitate flexible adaptation to the needs of students with differing backgrounds. the text makes crystal clear distinctions between the following: proofs, partial proofs, motivations, plausibility arguments and good old fashioned hand-waving.

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