



An Introduction to Stochastic Processes and Their Applications (Paperback)

By Petar Todorovic

Springer-Verlag New York Inc., United States, 2011. Paperback. Condition: New. Language: English . This book usually ship within 10-15 business days and we will endeavor to dispatch orders quicker than this where possible. Brand New Book. This text on stochastic processes and their applications is based on a set of lectures given during the past several years at the University of California, Santa Barbara (UCSB). It is an introductory graduate course designed for classroom purposes. Its objective is to provide graduate students of statistics with an overview of some basic methods and techniques in the theory of stochastic processes. The only prerequisites are some rudiments of measure and integration theory and an intermediate course in probability theory. There are more than 50 examples and applications and 243 problems and complements which appear at the end of each chapter. The book consists of 10 chapters. Basic concepts and definitions are provided in Chapter 1. This chapter also contains a number of motivating examples and applications illustrating the practical use of the concepts. The last five sections are devoted to topics such as separability, continuity, and measurability of random processes, which are discussed in some detail. The concept of a...



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