Stopped Random Walks

By Allan Gut

Springer Dez 2010, 2010. Taschenbuch. Book Condition: Neu. 254x178x15 mm. This item is printed on demand - Print on Demand Titel. Neuware - Classical probability theory provides information about random walks after a fixed number of steps. For applications, however, it is more natural to consider random walks evaluated after a random number of steps. Examples are sequential analysis, queuing theory, storage and inventory theory, insurance risk theory, reliability theory, and the theory of contours. Stopped Random Walks: Limit Theorems and Applications shows how this theory can be used to prove limit theorems for renewal counting processes, first passage time processes, and certain two-dimenstional random walks, and to how these results are useful in various applications. This second edition offers updated content and an outlook on further results, extensions and generalizations. A new chapter examines nonlinear renewal processes in order to present the analagous theory for perturbed random walks, modeled as a random walk plus 'noise.' 263 pp. Englisch.

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