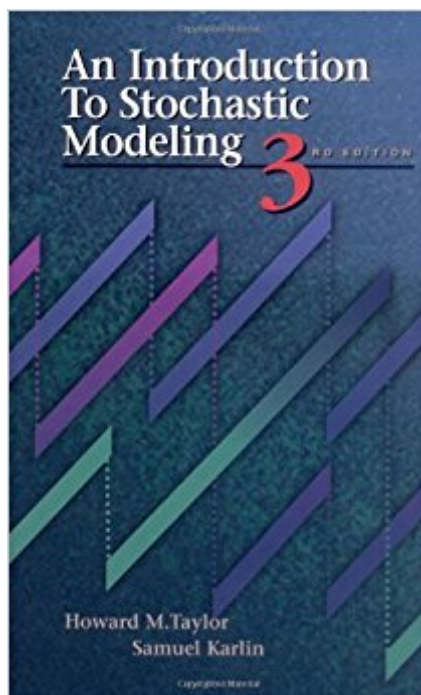


The book was found

An Introduction To Stochastic Modeling, Third Edition



Synopsis

Serving as the foundation for a one-semester course in stochastic processes for students familiar with elementary probability theory and calculus, *Introduction to Stochastic Modeling*, Third Edition, bridges the gap between basic probability and an intermediate level course in stochastic processes. The objectives of the text are to introduce students to the standard concepts and methods of stochastic modeling, to illustrate the rich diversity of applications of stochastic processes in the applied sciences, and to provide exercises in the application of simple stochastic analysis to realistic problems.* Realistic applications from a variety of disciplines integrated throughout the text* Plentiful, updated and more rigorous problems, including computer "challenges"* Revised end-of-chapter exercises setsâ •in all, 250 exercises with answers* New chapter on Brownian motion and related processes* Additional sections on Martingales and Poisson process* Solutions manual available to adopting instructors

Book Information

Hardcover: 631 pages

Publisher: Academic Press; 3 edition (February 20, 1998)

Language: English

ISBN-10: 0126848874

ISBN-13: 978-0126848878

Product Dimensions: 9.3 x 6.3 x 1.4 inches

Shipping Weight: 2.1 pounds

Average Customer Review: 3.6 out of 5 starsÂ Â See all reviewsÂ (9 customer reviews)

Best Sellers Rank: #851,413 in Books (See Top 100 in Books) #79 inÂ Books > Science & Math > Mathematics > Applied > Stochastic Modeling #690 inÂ Books > Science & Math > Mathematics > Mathematical Analysis #1559 inÂ Books > Science & Math > Mathematics > Applied > Statistics

Customer Reviews

I purchased this book to use as the text for a graduate level Stochastic Processes course that I am taking by independent study, and have had a large role in designing. I purchased the book, sight unseen, based on reviews that indicated there were many examples with solutions, wary that reviews also mentioned a lack of organization. The organization was worse than I could have anticipated, and is one of two major flaws that do not render the book unusable, but make it very unpleasant to work with. As has been mentioned, the outline numbering system makes chapters harder to follow, rather than easier, and it is difficult to distinguish the exercises with solutions from

the problems with no solutions. This strange numbering system is carried out in the answer key portion, as well. When I read similar comments in reviews, I thought, how bad can it be? Creatively bad. The most problematic organizational point, however, is the fact that concepts are covered in homework problems before they are introduced in the text. Chapter 1, for example, contains problems that could only be done after reading Chapter 2. This juxtaposition of discussion and exercise is still taking place as I am about three fourths of the way through the book. The second issue with this text, besides the confusing organization, is the cumbersome use of notation with no key or explanation. Commonly, sections of text are only three or four pages long. They consist of, "Here is a formula. Now here is the proof," without any real explanation of what the formula is for, and perhaps, worse, no indication of what the variables stand for. The field of statistics is notorious for its inconsistent use of symbology. Most texts address this by including a key of symbols.

[Download to continue reading...](#)

An Introduction to Stochastic Modeling, Third Edition
Third Eye: Awakening Your Third Eye Chakra: Beginner's Guide (Third Eye, Third Eye Chakra, Third Eye Awakening, Chakras)
Third Eye: Third Eye Activation Secrets (Third Eye Awakening, Pineal Gland, Third Eye Chakra, Open Third Eye)
Engineering Uncertainty and Risk Analysis, Second Edition: A Balanced Approach to Probability, Statistics, Stochastic Models, and Stochastic Differential Equations
Stochastic Integration in Banach Spaces: Theory and Applications (Probability Theory and Stochastic Modelling)
Lectures on BSDEs, Stochastic Control, and Stochastic Differential Games with Financial Applications (SIAM Series on Financial Mathematics)
An Introduction to Stochastic Modeling, Fourth Edition
Modeling and Analysis of Stochastic Systems, Second Edition (Chapman & Hall/CRC Texts in Statistical Science)
Modeling Risk, + DVD: Applying Monte Carlo Risk Simulation, Strategic Real Options, Stochastic Forecasting, and Portfolio Optimization
Concepts in Probability and Stochastic Modeling (An Alexander Kugushev Book)
Introduction to the Numerical Modeling of Groundwater and Geothermal Systems: Fundamentals of Mass, Energy and Solute Transport in Poroelastic Rocks (Multiphysics Modeling)
Stochastic Processes in Physics and Chemistry, Third Edition (North-Holland Personal Library)
Microsoft Excel 2013 Data Analysis and Business Modeling: Data Analysis and Business Modeling (Introducing)
3D Modeling For Beginners: Learn everything you need to know about 3D Modeling!
Geochemical Modeling of Groundwater, Vadose and Geothermal Systems (Multiphysics Modeling)
Mathematical Modeling of Collective Behavior in Socio-Economic and Life Sciences (Modeling and Simulation in Science, Engineering and Technology)
Student Solutions Manual for Differential Equations: Computing and Modeling and Differential Equations and Boundary Value Problems: Computing and Modeling
Introduction To Stochastic Calculus With

Applications (3rd Edition) An Introduction to Stochastic Processes with Applications to Biology,
Second Edition Stochastic Processes: An Introduction, Second Edition (Chapman & Hall/CRC Texts
in Statistical Science)

[Dmca](#)