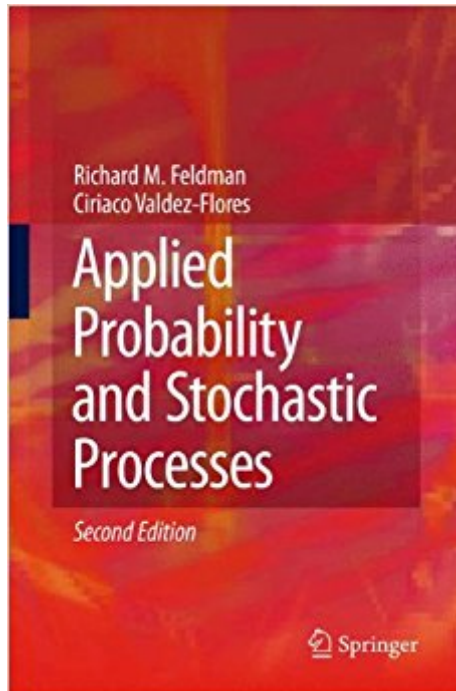




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Applied Probability And Stochastic Processes



Synopsis

This book is a result of teaching stochastic processes to junior and senior undergraduates and 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 same time providing proper foundations to allow students to build an intuitive feel for probabilistic reasoning. We have tried to maintain a balance in presenting advanced but 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 this text is to develop stochastic processes in an elementary but mathematically precise style and to provide sufficient examples and homework exercises that will permit students to 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 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 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. Sometimes we are fortunate to lecture students in a classroom containing computers with a spreadsheet program, usually Microsoft's Excel.

Book Information

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Customer Reviews

This book is excellent for engineers. This is one of very few grad-level textbooks that show numerical

examples. It covers the standard topics of stochastic processes (Markov chain, queuing theory). I see a lot of other applied books (i.e. having title "... for engineers") covers more about multiple random variables and barely touches Markov chain. This is the right book covers the right topics. This book is similar to "Probability Model" by Ross. It covers the same topics with application-oriented approach. However, Feldman's book contains much better examples that actually help students to understand the materials. Overall, the best textbook on stochastic processes.

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