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Introduction to Stochastic Processes (STAT217, Winter 2001) The first of two quarters exploring the rich theory of stochastic processes and some of its many applications. Main topics are discrete and continuous Markov chains, point processes, random walks, branching processes and the

Introduction to Stochastic Processes

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Galton-Watson tree is a branching stochastic process arising from Francis Galton's statistical investigation of the extinction of family names. The process models family names. Each vertex has a random number of offsprings. The figure shows the first four generations of a possible Galton-Watson tree.

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Introduction to stochastic processes / [by] Paul G. Hoel, Sidney C. Port [and] Charles J. Stone. Hoel, Paul G. (Paul Gerhard), 1905-. View the summary of this work.

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Overview. An excellent introduction for computer scientists and electrical and electronics engineers who would like to have a good, basic understanding of stochastic processes! This clearly written book responds to the increasing interest in the study of systems that vary in time in a random manner. It presents an introductory account of some of the important topics in the theory of the mathematical models of such systems.

Introduction to Stochastic Processes / Edition 1 by Paul G ...

A good introduction, but the authors tend to jump around in their use of subscripts and notations. A stochastic process can be de: The process is called a continuous parameter process if I 's an interval having positive length and a discrete parameter process if T is a subset of the integers. Ships from and sold by Amazon.

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