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"The 4th edition of Ghahramani's book is replete with intriguing historical notes, insightful comments, and well-selected examples/exercises that, together, capture much of the essence of probability. Along with its Companion Website, the book is suitable as a primary resource for a first course in probability. Moreover, it has sufficient material for a sequel course introducing stochastic processes and stochastic simulation." --Nawaf Bou-Rabee, Associate Professor of Mathematics, Rutgers University Camden, USA "This book is an excellent primer on probability, with an incisive exposition to stochastic processes included as well. The flow of the text aids its readability, and the book is indeed a treasure trove of set and solved problems. Every sub-topic within a chapter is supplemented by a comprehensive list of exercises, accompanied frequently by self-quizzes, while each chapter ends with a useful summary and another rich collection of review problems." --Dalia Chakrabarty, Department of Mathematical Sciences, Loughborough University, UK "This textbook provides a thorough and rigorous treatment of fundamental probability, including both discrete and continuous cases. The book's ample collection of exercises gives instructors and students a great deal of practice and tools to sharpen their understanding. Because the definitions, theorems, and examples are clearly labeled and easy to find, this book is not only a great course accompaniment, but an invaluable reference." --Joshua Stangle, Assistant Professor of Mathematics, University of Wisconsin – Superior, USA This one- or two-term calculus-based basic probability text is written for majors in mathematics, physical sciences, engineering, statistics, actuarial science, business and finance, operations research, and computer science. It presents

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probability in a natural way: through interesting and instructive examples and exercises that motivate the theory, definitions, theorems, and methodology. This book is mathematically rigorous and, at the same time, closely matches the historical development of probability. Whenever appropriate, historical remarks are included, and the 2096 examples and exercises have been carefully designed to arouse curiosity and hence encourage students to delve into the theory with enthusiasm. New to the Fourth Edition: 538 new examples and exercises have been added, almost all of which are of applied nature in realistic contexts Self-quizzes at the end of each section and self-tests at the end of each chapter allow students to check their comprehension of the material An all-new Companion Website includes additional examples, complementary topics not covered in the previous editions, and applications for more in-depth studies, as well as a test bank and figure slides. It also includes complete solutions to all self-test and self-quiz problems Saeed Ghahramani is Professor of Mathematics and Dean of the College of Arts and Sciences at Western New England University. He received his Ph.D. from the University of California at Berkeley in Mathematics and is a recipient of teaching awards from Johns Hopkins University and Towson University. His research focuses on applied probability, stochastic processes, and queuing theory.

This book provides engineers with focused treatment of the mathematics needed to understand probability, random variables, and stochastic processes, which are essential mathematical disciplines used in communications engineering. The author explains the basic concepts of these topics as plainly as possible so that people with no in-depth knowledge of these mathematical topics can better appreciate their applications in real problems. Applications examples are drawn from various areas of communications. If a reader is interested in understanding probability and stochastic processes that are specifically important for communications networks and systems, this book serves his/her need.

The long-awaited revision of Fundamentals of Applied Probability and Random Processes expands on the central components that made the first edition a classic. The title is based on the premise that engineers use probability as a modeling tool, and that probability can be applied to the solution of engineering problems. Engineers and students studying probability and random processes also need to analyze data, and thus need some knowledge of statistics. This book is designed to provide students with a thorough grounding in probability and stochastic processes, demonstrate their applicability to real-world problems, and introduce the basics of statistics. The book's clear writing style and homework problems make it ideal for the classroom or for self-study. Demonstrates concepts with more than 100 illustrations, including 2 dozen new drawings Expands readers' understanding of disruptive statistics in a new chapter (chapter 8) Provides new chapter on Introduction to Random Processes with 14 new illustrations and tables explaining key concepts. Includes two chapters devoted to the two branches of statistics, namely descriptive statistics (chapter 8) and inferential (or inductive) statistics (chapter 9).

The aim of the book is to present probability in the most natural way: through a number of attractive and instructive examples and exercises that motivate the definitions, theorems, and methodology of the theory.

An interdisciplinary approach to understanding queueing and graphical networks In today's era of interdisciplinary studies and research activities, network models are becoming increasingly important in various areas where they have not regularly been used. Combining techniques from stochastic processes and graph theory to analyze the behavior of networks, Fundamentals of Stochastic Networks provides an interdisciplinary approach by including practical applications of these stochastic networks in various fields of study, from engineering and operations management to communications and the physical sciences. The author uniquely unites different types of stochastic, queueing, and graphical networks that are typically studied independently of each other.

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With balanced coverage, the book is organized into three succinct parts: Part I introduces basic concepts in probability and stochastic processes, with coverage on counting, Poisson, renewal, and Markov processes. Part II addresses basic queueing theory, with a focus on Markovian queueing systems and also explores advanced queueing theory, queueing networks, and approximations of queueing networks. Part III focuses on graphical models, presenting an introduction to graph theory along with Bayesian, Boolean, and random networks. The author presents the material in a self-contained style that helps readers apply the presented methods and techniques to science and engineering applications. Numerous practical examples are also provided throughout, including all related mathematical details. Featuring basic results without heavy emphasis on proving theorems, *Fundamentals of Stochastic Networks* is a suitable book for courses on probability and stochastic networks, stochastic network calculus, and stochastic network optimization at the upper-undergraduate and graduate levels. The book also serves as a reference for researchers and network professionals who would like to learn more about the general principles of stochastic networks.

This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

This book provides a rigorous mathematical treatment of the non-linear stochastic filtering problem using modern methods. Particular emphasis is placed on the theoretical analysis of numerical methods for the solution of the filtering problem via particle methods. The book should provide sufficient background to enable study of the recent literature. While no prior knowledge of stochastic filtering is required, readers are assumed to be familiar with measure theory, probability theory and the basics of stochastic processes. Most of the technical results that are required are stated and proved in the appendices. Exercises and solutions are included.

For one- or two-semester Basic Probability courses in the departments of Mathematics, Physics, Engineering, Statistics, Actuarial Science, Operations Research, and Computer Science. Probability is presented in a very clear way in this text: through interesting and instructive examples and exercises that motivate the theory, definitions, theorems, and methodology. Due to its unique organization, this text has also been successfully used in teaching courses in discrete probability.

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