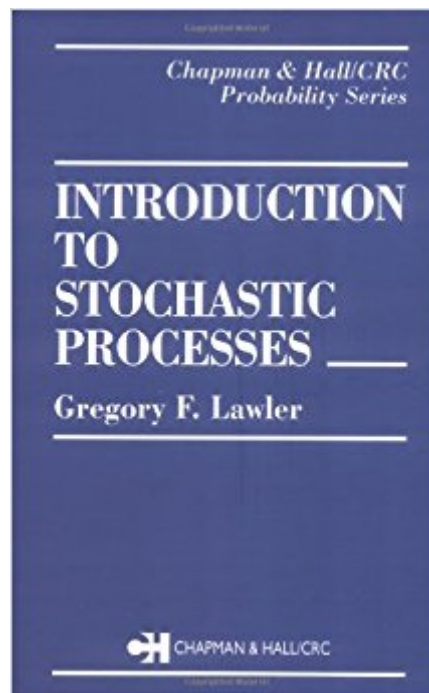




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Introduction To Stochastic Processes (Chapman & Hall/CRC Probability Series)



Synopsis

This concise, informal introduction to stochastic processes evolving with time was designed to meet the needs of graduate students not only in mathematics and statistics, but in the many fields in which the concepts presented are important, including computer science, economics, business, biological science, psychology, and engineering. With emphasis on fundamental mathematical ideas rather than proofs or detailed applications, the treatment introduces the following topics: Markov chains, with focus on the relationship between the convergence to equilibrium and the size of the eigenvalues of the stochastic matrix; Infinite state space, including the ideas of transience, null recurrence and positive recurrence; The three main types of continual time Markov chains and optimal stopping of Markov chains; Martingales, including conditional expectation, the optional sampling theorem, and the martingale convergence theorem; Renewal process and reversible Markov chains; Brownian motion, both multidimensional and one-dimensional. Introduction to Stochastic Processes is ideal for a first course in stochastic processes without measure theory, requiring only a calculus-based undergraduate probability course and a course in linear algebra.

Book Information

Series: Chapman & Hall/CRC Probability Series

Hardcover: 192 pages

Publisher: Chapman and Hall/CRC; 1 edition (July 1, 1995)

Language: English

ISBN-10: 0412995115

ISBN-13: 978-0412995118

Product Dimensions: 0.8 x 6.5 x 9.5 inches

Shipping Weight: 14.4 ounces

Average Customer Review: 3.9 out of 5 stars 11 customer reviews

Best Sellers Rank: #822,343 in Books (See Top 100 in Books) #88 in [Books > Science & Math > Mathematics > Applied > Stochastic Modeling](#) #2478 in [Books > Textbooks > Science & Mathematics > Mathematics > Statistics](#) #3555 in [Books > Science & Math > Mathematics > Applied > Probability & Statistics](#)

Customer Reviews

"Well-chosen examples and interesting exercises make this text a good choice for a first course in stochastic processes for a broad class of students." - Journal of the American Statistical Association

Good book but hard for those without much math background. I could have understood things better if I put more time. Definitely, complicated if your math is not so good.

This is a great textbook for advanced math students.

When I was a grad student in the early 90's, the only available texts for this subject were Hoel, Port and Stone's third volume and Phillip Protter's book. The problem was that Hoel, Port and Stone was too intuitive, and Protter was too formal. This book is just right. The examples are well thought out, and the presentation of the subject matter is efficient without being sparse. The segue from the intuitive concept to the formal definitions / proofs is almost seamless. I would recommend this book to anyone who wishes to learn about stochastic processes. Glad I found it!

great

This text is too complicated. I wish I had bought a better book. But unfortunately there are not many good books on this topic.

Content is good. There are an awful lot of obvious typos. Might discourage somebody who isn't particularly confident.

This is one of the best books I've ever read in Stochastic Processes. Prof. Lawler presents Markov Chains (Finite, Countable and Continuous), Optimal Stopping, Martingales and Brownian motion concisely and straight to the gist of the subject. The exercises set at the end of each chapter fall into 2 categories: for people who read the book well and actually understand what has been stated, and to people who have a thorough understanding of solid probability theory (harder exercises). Furthermore, it is such a small book that makes me wonder how so much information could fit in there. The only small drawback is the few typos which can be picked up easily by the diligent reader. In total is an extremely good book, especially for people that haven't had an extensive contact w/ the subject before (or even measure theory), without losing any point of precision whatsoever.

The book is great and perfectly goes with the Ross Probability Models book, but unlike the Ross book it has nice readable examples and it's not too hard on the proofs, which I like and it has very doable

nice simple problems and a lot of examples that only bad side is that there are no solution. So it's a great supplementary book to use in any grad class that requires stochastic processes queuing theory or Brownian motion to be explained nicely.

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