

<<应用随机过程概率模型导论>>

图书基本信息

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### 内容概要

本书实例丰富，涉及多学科各种概率模型。

主要内容有随机变量、条件概率及条件期望、离散及连续马尔科夫链、指数分布、泊松过程、布朗运动及平稳过程、更新理论及排队论等，最后介绍了随机模拟。

本书写得极其生动和直观，并附有大量的不同领域的习题和实用的例子。

本书可作为概率论与统计、计算机科学、保险学、物理学和社会科学、生命科学、管理科学与工程学专业随机过程基础课教材。

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### 作者简介

Sheldon M. Ross, 国际知名统计学家, 加州大学伯克利分校工业工程与运筹系教授。  
毕业于斯坦福大学统计系。

研究领域包括: 随机模型、仿真模拟、统计分析、金融数学等。

Ross教授是多本畅销数学和统计教材的作者。

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