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<<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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