

<<应用随机过程>>

图书基本信息

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## <<应用随机过程>>

### 内容概要

《应用随机过程:概率模型导论(英文版·第10版)》由Sheldon M.Ross所著,叙述深入浅出,涉及面广。

主要内容有随机变量、条件概率及条件期望、离散及连续马尔可夫链、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;也包括了随机过程在物理、生物、运筹、网络、遗传、经济、保险、金融及可靠性中的应用。

特别是有关随机模拟的内容,给随机系统运行的模拟计算提供了有力的工具。

除正文外,《应用随机过程——概率模型导论(第10版:英文版)》有约700道习题,其中带星号的习题还提供了解答。

《应用随机过程:概率模型导论(英文版·第10版)》可作为概率论与统计、计算机科学、保险学、物理学、社会科学、生命科学、管理科学与工程学等专业的随机过程基础课教材。

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作者简介

罗斯, Sheldon

M.Ross国际知名概率与统计学家, 南加州大学工业工程与运筹系系主任。

1968年博士毕业于斯坦福大学统计系, 曾在加州大学伯克利分校任教多年。

研究领域包括: 随机模型、仿真模拟、统计分析、金融数学等: Ross教授著述颇丰, 他的多种畅销数学和统计教材均产生了世界性的影响, 如Simulation(《统计模拟》)、Introduction to Probability Models(《应用随机过程: 概率模型导论》)等(均由人民邮电出版社出版)。

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媒体关注与评论

“本书的一大特色是实例丰富，内容涉及多个学科，尤其是精算学……相信任何有上进心的读者都会对此爱不释手。

”——Jean LeMaire，宾夕法尼亚大学沃顿商学院“书中的例子和习题非常出色，作者不仅提供了非常基本的例子，以阐述基础概念和公式，还从尽可能多的学科中提炼出许多较高级的实例，极具参考价值。

”——Matt Carlton，加州州立理工大学（Cal Poly）

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## 编辑推荐

《应用随机过程:概率模型导论(英文版·第10版)》:北美精算师考试制定参考书《应用随机过程:概率模型导论(英文版·第10版)》是国际知名统计学家Sheldon M, Ross所著的关于基础概率理论和随机过程的经典教材。

被加州大学伯克利分校, 哥伦比亚大学、普度大学、密歇根大学、俄勒冈州立大学, 华盛顿大学等众多国外知名大学所采用。

与其他随机过程教材相比。

《应用随机过程:概率模型导论(英文版·第10版)》非常强调实践性。

内含极其丰富的例子和习题, 涵盖了众多学科的各种应用。

作者富于启发而又不失严密性的叙述方式, 有助于使读者建立概率思维方式, 培养对概率理论、随机过程的直观感觉。

对那些需要将概率理论应用于精算学, 运筹学, 物理学, 工程学, 计算机科学。

管理学和社会科学的读者而言, 《应用随机过程:概率模型导论(英文版·第10版)》是一本极好的教材或参考书。

《应用随机过程:概率模型导论(英文版·第10版)》特色秉承作者招牌式的深入浅出, 娓娓道来的写作风格。

增加了关于不带左跳的随机徘徊、生灭排队模型、马尔可夫链和保险破产模型等方面的重要内容。

增加了新的例子和习题, 更加注重强化读者的概率直观。

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