



Mathematical Techniques of Applied Probability: Discrete Time Models: Basic Theory: 1

Jeffrey J. Hunter

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Mathematical Techniques of Applied Probability, Volume 1: Discrete Time Models: Basic Theory provides information pertinent to the basic theory of discrete time models. This book introduces the tools of generating functions and matrix theory to facilitate a detailed study of such models.

Organized into five chapters, this volume begins with an overview of the elementary theory of probability for discrete random variables. This text then reviews the concepts of convergence, absolute convergence, uniform convergence, continuity, differentiation, and integration. Other chapters consider the occurrence of general patterns of successes and failures in Bernoulli trials. This book discusses as well the matrix theory, which is used in the study of stochastic processes, particularly in the analysis of the behavior of Markov chains. The final chapter deals with the properties of a special class of discrete time chains.

This book is a valuable resource for students and teachers.



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