Stochastic Process J Medhi Second Edition

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this two volume set on mathematical principles of the internet provides a comprehensive overview of the mathematical principles of internet engineering the books do not aim to provide all of the mathematical foundations upon which the internet is based instead they cover a partial panorama and the key principles volume 1 explores internet engineering while the supporting mathematics is covered in volume 2 the chapters on mathematics complement those on the engineering episodes and an effort has been made to make this work succinct yet self contained elements of information theory algebraic coding theory cryptography internet traffic dynamics and control of internet congestion and queueing theory are discussed in addition stochastic networks graph theoretic algorithms application of game theory to the internet internet economics data mining and knowledge discovery and quantum computation communication and cryptography are also discussed in order to study the structure and function of the internet only a basic knowledge of number theory abstract algebra matrices and determinants graph theory geometry analysis optimization theory probability theory and stochastic processes is required these mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to internet engineering

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a useful guide to the interrelated areas of differential equations difference equations and queueing models difference and differential equations with applications in queueing theory presents the unique connections between the methods and applications of differential equations difference equations and markovian queues featuring a comprehensive collection of topics that are used in stochastic processes particularly in queueing theory the book thoroughly discusses the relationship to systems of linear differential difference equations the book demonstrates the applicability that queueing theory has in a variety of fields including telecommunications traffic engineering computing and the design of factories shops offices and hospitals along with the needed prerequisite fundamentals in probability statistics and laplace transform difference and differential equations with applications in queueing theory provides a discussion on splitting delayed service and delayed feedback for single server multiple server parallel and series queue models applications in queue models whose solutions require differential difference equations and generating function methods exercises at the end of each chapter along with select answers the book is an excellent resource for researchers and practitioners in applied mathematics operations research engineering and industrial engineering as well as a useful text for upper undergraduate and graduate level courses in applied mathematics differential and difference equations queueing theory probability and stochastic processes

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