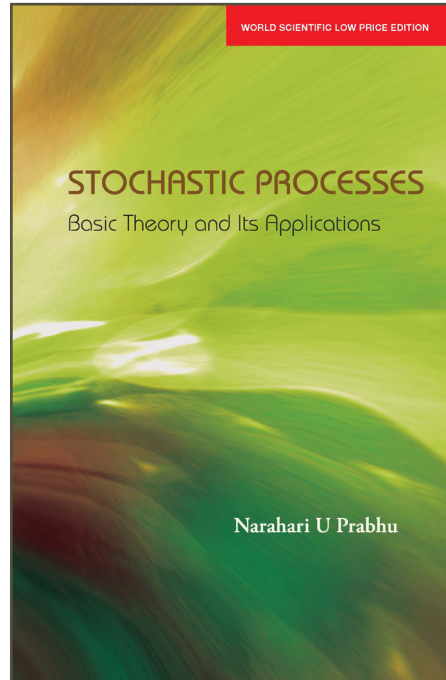


STOCHASTIC PROCESSES

Basic Theory and Its Applications

By
Narahari U Prabhu
(Cornell University, USA)



ISBN 9781944659868
Extent: 356pp, PB
Pub Date: 2022
Price: Rs. 1195

ABOUT THE BOOK

Most introductory textbooks on stochastic processes which cover standard topics such as Poisson process, Brownian motion, renewal theory and random walks deal inadequately with their applications. Written in a simple and accessible manner, this book addresses that inadequacy and provides guidelines and tools to study the applications. The coverage includes research developments in Markov property, martingales, regenerative phenomena and Tauberian theorems, and covers measure theory at an elementary level.

READERSHIP

Beginning graduate students in pure applied mathematics, engineering and management science; researchers in applied science.

Feel Books Pvt. Ltd.
4381/4 Ansari Road
Daryaganj
New Delhi 110002
Tel: +91 11 47472600

CONTENTS

- A Review of Probability Distributions and Their Properties
- Definition and Characteristics of a Stochastic Process
- Some Important Classes of Stochastic Processes
- Stationary Processes
- The Brownian Motion and the Poisson Process: Lévy Processes
- Renewal Processes and Random Walks
- Martingales in Discrete Time
- Branching Processes
- Regenerative Phenomena
- Markov Chains
- Tauberian Theorems
- Some Asymptotic Relations

For orders or enquiries, please contact us:



Feel Books Pvt. Ltd.

Delhi Tel: +91 11 47472600, +91 9015043442, Email: orders@feelbooks.in

Bengaluru Tel: +91 80 26762129, Email: bangalore@feelbooks.in

Mumbai Mobile: +91 9820284211, Email: apandey@feelbooks.in

Chennai Mobile: +91 9003047502, Email: gsrinivasan@feelbooks.in

Kolkata Mobile: +91 9836160013, Email: dbhattacharjee@feelbooks.in

www.feelbooks.in

For any queries, please email us at marketing@feelbooks.in