Applied Stochastic Modelling

Byron J.T. Morgan

Applied Stochastic Modelling Byron J.T. Morgan,2008-12-02 Highlighting modern computational methods, Applied Stochastic Modelling, Second Edition provides students with the practical experience of scientific computing in applied statistics through a range of interesting real-world applications. It also successfully revises standard probability and statistical theory. Along with an updated bibliography and

Applied Stochastic System Modeling Shunji Osaki,2012-12-06 This book was written for an introductory one-semester or two-quarter course in stochastic processes and their applications. The reader is assumed to have a basic knowledge of analysis and linear algebra at an undergraduate level. Stochastic models are applied in many fields such as engineering systems, physics, biology, operations research, business, economics, psychology, and linguistics. Stochastic modeling is one of the promising kinds of modeling in applied probability theory. This book is intended to introduce basic stochastic processes: Poisson pro cesses, renewal processes, discrete-time Markov chains, continuous-time Markov chains, and Markov-renewal processes. These basic processes are introduced from the viewpoint of elementary mathematics without going into rigorous treatments. This book also introduces applied stochastic system modeling such as reliability and queueing modeling. Chapters 1 and 2 deal with probability theory, which is basic and prerequisite to the following chapters. Many important concepts of probabilities, random variables, and probability distributions are introduced. Chapter 3 develops the Poisson process, which is one of the basic and im portant stochastic processes. Chapter 4 presents the renewal process. Renewal theoretic arguments are then used to analyze applied stochastic models. Chapter 5 develops discrete-time Markov chains. Following Chapter 5, Chapter 6 deals with continuous-time Markov chains. Continuous-time Markov chains have im portant applications to queueing models as seen in Chapter 9. A one-semester course or two-quarter course consists of a brief review of Chapters 1 and 2, fol lowed in order by Chapters 3 through 6.

Applied Stochastic Models and Control for Finance and Insurance Charles S. Tapiero,2012-12-06 Applied Stochastic Models and Control for Finance and Insurance presents at an introductory level some essential stochastic models applied in economics, finance and insurance. Markov chains, random walks, stochastic differential equations and other stochastic processes are used throughout the book and systematically applied to economic and financial applications. In addition, a dynamic programming framework is used to deal with some basic optimization problems. The book begins by

introducing problems of economics, finance and insurance which involve time, uncertainty and risk. A number of cases are treated in detail, spanning risk management, volatility, memory, the time structure of preferences, interest rates and yields, etc. The second and third chapters provide an introduction to stochastic models and their application. Stochastic differential equations and stochastic calculus are presented in an intuitive manner, and numerous applications and exercises are used to facilitate their understanding and their use in Chapter 3. A number of other processes which are increasingly used in finance and insurance are introduced in Chapter 4. In the fifth chapter, ARCH and GARCH models are presented and their application to modeling volatility is emphasized. An outline of decision-making procedures is presented in Chapter 6. Furthermore, we also introduce the essentials of stochastic dynamic programming and control, and provide first steps for the student who seeks to apply these techniques. Finally, in Chapter 7, numerical techniques and approximations to stochastic processes are examined. This book can be used in business, economics, financial engineering and decision sciences schools for second year Master's students, as well as in a number of courses widely given in departments of statistics, systems and decision sciences.

Stochastic Models: Analysis and Applications B. R. Bhat,2004 The Book Presents A Systematic Exposition Of The Basic Theory And Applications Of Stochastic Models.Emphasising The Modelling Rather Than Mathematical Aspects Of Stochastic Processes, The Book Bridges The Gap Between The Theory And Applications Of These Processes.The Basic Building Blocks Of Model Construction Are Explained In A Step By Step Manner, Starting From The Simplest Model Of Random Walk And Proceeding Gradually To More Complicated Models. Several Examples Are Given Throughout The Text To Illustrate Important Analytical Properties As Well As To Provide Applications.The Book Also Includes A Detailed Chapter On Inference For Stochastic Processes. This Chapter Highlights Some Of The Recent Developments In The Subject And Explains Them Through Illustrative Examples.An Important Feature Of The Book Is The Complements And Problems Section At The End Of Each Chapter Which Presents (I) Additional Properties Of The Model, (Ii) Extensions Of The Model, And (Iii) Applications Of The Model To Different Areas.With All These Features, This Is An Invaluable Text For Post-Graduate Students Of Statistics, Mathematics And Operation Research.

An Introduction to Stochastic Modeling Howard M. Taylor,Samuel Karlin,2014-05-10 An Introduction to Stochastic Modeling provides information pertinent to the standard concepts and methods of stochastic modeling. This book presents the rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed by their likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov

branching processes that arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management science. Engineers will also find this book useful.

Applied Stochastic Modeling Liliana Blanco-Castañeda,Viswanathan Arunachalam,2023-06-18 This book provides the essential theoretical tools for stochastic modeling. The authors address the most used models in applications such as Markov chains with discrete-time parameters, hidden Markov chains, Poisson processes, and birth and death processes. This book also presents specific examples with simulation methods that apply the topics to different areas of knowledge. These examples include practical applications, such as modeling the COVID-19 pandemic and animal movement modeling. This book is concise and rigorous, presenting the material in an easily accessible manner that allows readers to learn how to address and solve problems of a stochastic nature.

Basics of Applied Stochastic Processes Richard Serfozo,2009-01-24 Stochastic processes are mathematical models of random phenomena that evolve according to prescribed dynamics. Processes commonly used in applications are Markov chains in discrete and continuous time, renewal and regenerative processes, Poisson processes, and Brownian motion. This volume gives an in-depth description of the structure and basic properties of these stochastic processes. A main focus is on equilibrium distributions, strong laws of large numbers, and ordinary and functional central limit theorems for cost and performance parameters. Although these results differ for various processes, they have a common trait of being limit theorems for processes with regenerative increments. Extensive examples and exercises show how to formulate stochastic models of systems as functions of a system's data and dynamics, and how to represent and analyze cost and performance measures. Topics include stochastic networks, spatial and space-time Poisson processes, queueing, reversible processes, simulation, Brownian approximations, and varied Markovian models. The technical level of the volume is between that of introductory texts that focus on highlights of applied stochastic processes, and advanced texts that focus on theoretical aspects of processes.

Applied Stochastic Modeling Liliana Blanco-Castañeda,Viswanathan Arunachalam,2024-06-19 This book provides the essential theoretical tools for stochastic modeling. The authors address the most used models in applications such as Markov chains with discrete-time parameters, hidden Markov chains, Poisson processes, and birth and death processes. This book also presents specific examples with simulation methods that apply the topics to different areas of knowledge. These examples include practical applications, such as modeling the COVID-19 pandemic and animal movement modeling. This book is concise and rigorous, presenting the material in an easily accessible manner that allows readers to learn how to address and solve problems of a stochastic nature.

Applied Stochastic Analysis Weinan E,Tiejun Li,Eric Vanden-Eijnden,2021-09-22 This is a textbook for advanced

undergraduate students and beginning graduate students in applied mathematics. It presents the basic mathematical foundations of stochastic analysis (probability theory and stochastic processes) as well as some important practical tools and applications (e.g., the connection with differential equations, numerical methods, path integrals, random fields, statistical physics, chemical kinetics, and rare events). The book strikes a nice balance between mathematical formalism and intuitive arguments, a style that is most suited for applied mathematicians. Readers can learn both the rigorous treatment of stochastic analysis as well as practical applications in modeling and simulation. Numerous exercises nicely supplement the main exposition.

XIIIth International Conference on Applied Stochastic Models and Data [Analysis] International Conference on Applied Stochastic Models and Data Analysis. 13, 2009, Vilnius,2011

A First Course in Stochastic Models Henk C. Tijms,2003-04-18 The field of applied probability has changed profoundly in the past twenty years. The development of computational methods has greatly contributed to a better understanding of the theory. A First Course in Stochastic Models provides a self-contained introduction to the theory and applications of stochastic models. Emphasis is placed on establishing the theoretical foundations of the subject, thereby providing a framework in which the applications can be understood. Without this solid basis in theory no applications can be solved. Provides an introduction to the use of stochastic models through an integrated presentation of theory, algorithms and applications. Incorporates recent developments in computational probability. Includes a wide range of examples that illustrate the models and make the methods of solution clear. Features an abundance of motivating exercises that help the student learn how to apply the theory. Accessible to anyone with a basic knowledge of probability. A First Course in Stochastic Models is suitable for senior undergraduate and graduate students from computer science, engineering, statistics, operations resear ch, and any other discipline where stochastic modelling takes place. It stands out amongst other textbooks on the subject because of its integrated presentation of theory, algorithms and applications.

Stochastic System Reliability Modelling Shunji Osaki,1985-10-01 This book aims to present an overview of stochastic system reliability modeling for undergraduate and graduate students, engineers and researchers. It is ideal as a one-semester undergraduate or graduate level text in reliability, applied stochastic processes, stochastic operations research and systems engineering. The topics are divided into two parts: The first part deals with probability theory and stochastic processes, which provide the basic ideas of applied stochastic processes and the second part treats their applications to system reliability modelling. Throughout the later half, Markov renewal processes are applied to formulating stochastic models for system reliability. Since a fairly intermediate level of mathematics is assumed two appendices on Laplace-Stieltjes transforms and signal flow graphs provide much background material. The text is pedagogically sound.

Elements of Applied Stochastic Processes U. Narayan Bhat,Gregory K. Miller,2002-09-06 This 3rd edition of the

successful Elements of Applied Stochastic Processes improves on the last edition by condensing the material and organising it into a more teachable format. It provides more in-depth coverage of Markov chains and simple Markov process and gives added emphasis to statistical inference in stochastic processes. Integration of theory and application offers improved teachability Provides a comprehensive introduction to stationary processes and time series analysis Integrates a broad set of applications into the text Utilizes a wealth of examples from research papers and monographs

Stochastic Calculus and Financial Applications J. Michael Steele,2012-12-06 Stochastic calculus has important applications to mathematical finance. This book will appeal to practitioners and students who want an elementary introduction to these areas. From the reviews: As the preface says, 'This is a text with an attitude, and it is designed to reflect, wherever possible and appropriate, a prejudice for the concrete over the abstract'. This is also reflected in the style of writing which is unusually lively for a mathematics book. --ZENTRALBLATT MATH

Stochastic Modelling of Reaction–Diffusion Processes Radek Erban,S. Jonathan Chapman,2020-01-30 This practical introduction to stochastic reaction-diffusion modelling is based on courses taught at the University of Oxford. The authors discuss the essence of mathematical methods which appear (under different names) in a number of interdisciplinary scientific fields bridging mathematics and computations with biology and chemistry. The book can be used both for self-study and as a supporting text for advanced undergraduate or beginning graduate-level courses in applied mathematics. New mathematical approaches are explained using simple examples of biological models, which range in size from simulations of small biomolecules to groups of animals. The book starts with stochastic modelling of chemical reactions, introducing stochastic simulation algorithms and mathematical methods for analysis of stochastic models. Different stochastic spatio-temporal models are then studied, including models of diffusion and stochastic reaction-diffusion modelling. The methods covered include molecular dynamics, Brownian dynamics, velocity jump processes and compartment-based (lattice-based) models.

Introduction to Stochastic Models Marius Iosifescu,Nikolaos Limnios,Gheorghe Oprisan,2013-03-04 This book provides a pedagogical examination of the way in which stochastic models are encountered in applied sciences and techniques such as physics, engineering, biology and genetics, economics and social sciences. It covers Markov and semi-Markov models, as well as their particular cases: Poisson, renewal processes, branching processes, Ehrenfest models, genetic models, optimal stopping, reliability, reservoir theory, storage models, and queuing systems. Given this comprehensive treatment of the subject, students and researchers in applied sciences, as well as anyone looking for an introduction to stochastic models, will find this title of invaluable use.

Stochastic Modeling Nicolas Lanchier,2017-01-27 Three coherent parts form the material covered in this text, portions of which have not been widely covered in traditional textbooks. In this coverage the reader is quickly introduced to several different topics enriched with 175 exercises which focus on real-world problems. Exercises range from the classics of

probability theory to more exotic research-oriented problems based on numerical simulations. Intended for graduate students in mathematics and applied sciences, the text provides the tools and training needed to write and use programs for research purposes. The first part of the text begins with a brief review of measure theory and revisits the main concepts of probability theory, from random variables to the standard limit theorems. The second part covers traditional material on stochastic processes, including martingales, discrete-time Markov chains, Poisson processes, and continuous-time Markov chains. The theory developed is illustrated by a variety of examples surrounding applications such as the gambler's ruin chain, branching processes, symmetric random walks, and queueing systems. The third, more research-oriented part of the text, discusses special stochastic processes of interest in physics, biology, and sociology. Additional emphasis is placed on minimal models that have been used historically to develop new mathematical techniques in the field of stochastic processes: the logistic growth process, the Wright –Fisher model, Kingman's coalescent, percolation models, the contact process, and the voter model. Further treatment of the material explains how these special processes are connected to each other from a modeling perspective as well as their simulation capabilities in C and MatlabTM.

Stochastic System Reliability Modeling Osaki S.,1985
Applied Stochastic Models and Data Analysis ,1998
Applied Stochastic Models And Data Analysis - Proceedings Of The Fifth International Symposium On Asmda Valderrama M J,Gutierrez Ramon,1991-03-29 As with previous symposiums, the main objective of the Sixth International Symposium is to publish papers (of both technical and practical nature) to present new findings uncovered by theoretical results which may have the potential to contribute solutions to real-life problems. With this objective in mind, this collection of papers aims to serve as an interface between stochastic modeling and data analysis as well as their applications to the problems we face in the various fields. The papers first focused on the theory, application and interaction between stochastic models and data analysis. The results and their applications to the problems we face in the fields of economics, finance and insurance, management, marketing, health sciences, production and engineering are then explored.

Applied Stochastic Modelling: Bestsellers in 2023 The year 2023 has witnessed a remarkable surge in literary brilliance, with numerous engrossing novels enthralling the hearts of readers worldwide. Lets delve into the realm of popular books, exploring the engaging narratives that have enthralled audiences this year. The Must-Read : Colleen Hoovers "It Ends with Us" This heartfelt tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover masterfully weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can triumph. Applied Stochastic Modelling : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This intriguing

historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids absorbing storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Applied Stochastic Modelling : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens spins a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These popular novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a brilliant and thrilling novel that will keep you speculating until the very end. The novel is a cautionary tale about the dangers of obsession and the power of evil.

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