Universitas Indonesia Library >> eBooks

Stochastic processes with applications

Bhattacharya, Rabi N., author

Deskripsi Lengkap: https://lib.ui.ac.id/detail?id=20443273&lokasi=lokal

Abstrak

This book develops systematically and rigorously, yet in an expository and lively manner, the evolution of general random processes and their large time properties such as transience, recurrence, and convergence to steady states. The emphasis is on the most important classes of these processes from the viewpoint of theory as well as applications, namely, Markov processes.