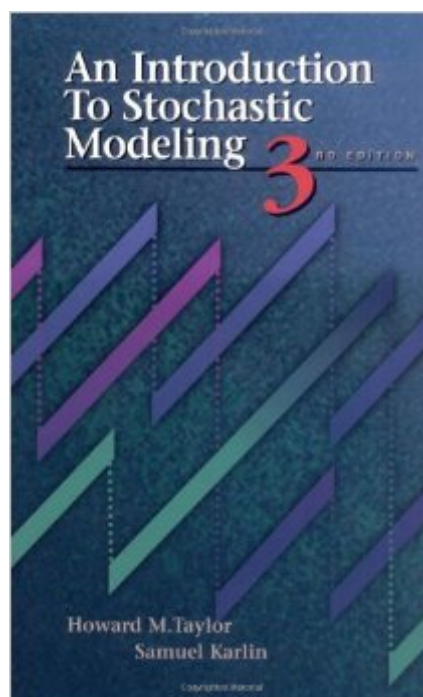


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An Introduction To Stochastic Modeling, Third Edition



Synopsis

Serving as the foundation for a one-semester course in stochastic processes for students familiar with elementary probability theory and calculus, *Introduction to Stochastic Modeling, Third Edition*, bridges the gap between basic probability and an intermediate level course in stochastic processes. The objectives of the text are to introduce students to the standard concepts and methods of stochastic modeling, to illustrate the rich diversity of applications of stochastic processes in the applied sciences, and to provide exercises in the application of simple stochastic analysis to realistic problems.* Realistic applications from a variety of disciplines integrated throughout the text* Plentiful, updated and more rigorous problems, including computer "challenges"* Revised end-of-chapter exercises setsâ •in all, 250 exercises with answers* New chapter on Brownian motion and related processes* Additional sections on Martingales and Poisson process* Solutions manual available to adopting instructors

Book Information

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Customer Reviews

I purchased this book to use as the text for a graduate level Stochastic Processes course that I am taking by independent study, and have had a large role in designing. I purchased the book, sight unseen, based on reviews that indicated there were many examples with solutions, wary that reviews also mentioned a lack of organization. The organization was worse than I could have anticipated, and is one of two major flaws that do not render the book unusable, but make it very unpleasant to work with. As has been mentioned, the outline numbering system makes chapters harder to follow, rather than easier, and it is difficult to distinguish the exercises with solutions from

the problems with no solutions. This strange numbering system is carried out in the answer key portion, as well. When I read similar comments in reviews, I thought, how bad can it be? Creatively bad. The most problematic organizational point, however, is the fact that concepts are covered in homework problems before they are introduced in the text. Chapter 1, for example, contains problems that could only be done after reading Chapter 2. This juxtaposition of discussion and exercise is still taking place as I am about three fourths of the way through the book. The second issue with this text, besides the confusing organization, is the cumbersome use of notation with no key or explanation. Commonly, sections of text are only three or four pages long. They consist of, "Here is a formula. Now here is the proof," without any real explanation of what the formula is for, and perhaps, worse, no indication of what the variables stand for. The field of statistics is notorious for its inconsistent use of symbology. Most texts address this by including a key of symbols.

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