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The objectives of this book are three: (1) to introduce students to the standard concepts and methods of stochastic modeling; (2) to illustrate the rich diversity of applications of stochastic processes in the sciences; and (3) to provide exercises in the application of simple stochastic analysis to appropriate problems.

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Description: Introduction to fundamental ideas and techniques of stochastic modeling, with an emphasis on the applications. After reviewing the basic concepts of probability theory, the course will move quickly towards the development of probability models and their use in engineering and sciences.

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