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Introduction to Stochastic Processes - Lecture Notes (with 33 illustrations) Gordan Žitković Department of Mathematics The University of Texas at Austin

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This text is an introduction to the modern theory and applications of probability and stochastics. The style and coverage is geared towards the theory of stochastic processes, but with some

attention to the applications. In many instances the gist of the problem is introduced in practical, everyday

Probability and Stochastics | Erhan Çınlar | Springer

modeling and optimizing stochastic systems such as queuing and inventories. Calculus-based probability courses are often constrained by the requirements of courses that follow, such as Statistics, Stochastic Processes, and Operations Research. This can present a dilemma in choosing which of the many topics to

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Engineering, and one of the pioneers in the field of stochastic processes, is transferring to emeritus status at the end of this academic year. Erhan is known for developing rigorous mathematical theories for stochastic models as well as for extensive service to Princeton and the probabilist community around the world.

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