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Solutions Manual Mark A. Pinsky Department of Mathematics Northwestern University Evanston, Illinois Samuel Karlin Department of Mathematics Stanford University Stanford, California AMSTERDAM BOSTON HEIDELBERG LONDON NEW YORK OXFORD PARIS SAN DIEGO SAN FRANCISCO SINGAPORE SYDNEY TOKYO

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The Course: - STA348: Introduction to Stochastic Processes. - The goal is to introduce some key ideas, applications and methods of stochastic modeling and problem solving in a very concise but a mathematically precise way. - Textbook: D. Stirzaker, Stochastic Processes and Models, Oxford University Press.

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Stochastic...

Stochastic Modeling: Analysis and Simulation Barry L. Nelson The Ohio State University April 2, 2002. Contents Preface iii 2 Sample Paths 1 3Basics 5 4 Simulation 25 5 Arrival-Counting Processes 31 6 Discrete-Time Processes 51 7 Continuous-Time Processes 75 8 Queueing Processes 93

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MS&E 121 Introduction to Stochastic Modeling

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