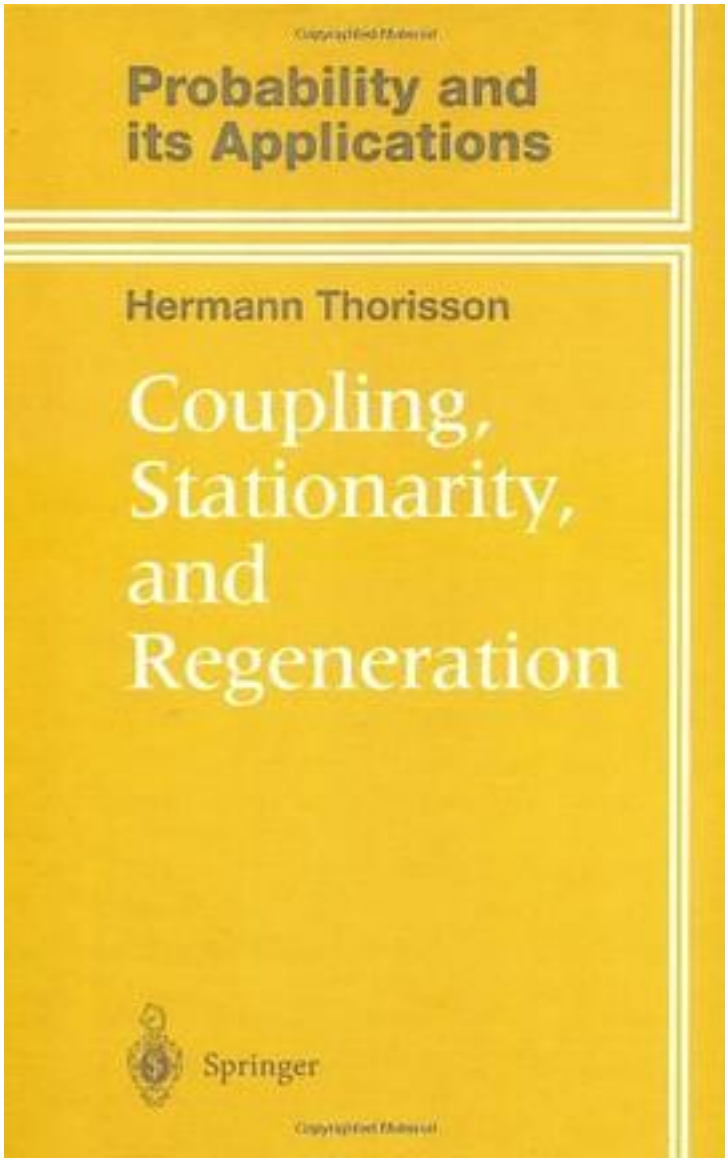
Coupling, Stationarity, and Regeneration



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著者:Thorisson, Hermann

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Coupling is a general method of establishing properties of random variables and processes through a joint construction on a common probability space. This method has relevance to all areas of probabilistic inquiry including quantum physics, self-similarity, relativity, and queueing theory. In addition to providing new developments in coupling, this book also includes self-contained treatments of Markov chains, stationarity, regeneration, perfect simulation, and quasi-stationarity.

作者介绍:

目录:

Coupling, Stationarity, and Regeneration_下载链接1_

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