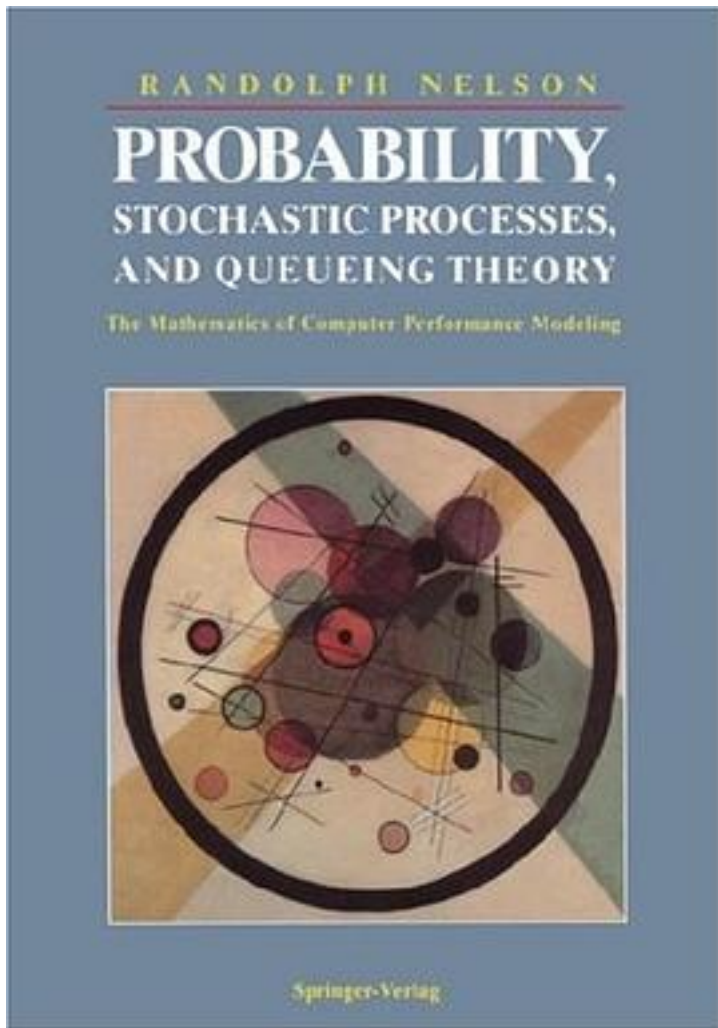


Probability, Stochastic Processes, and Queueing Theory



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This textbook provides a comprehensive introduction to probability and stochastic processes, and shows how these subjects may be applied in computer performance modelling. The author's aim is to derive the theory in a way that combines its formal, intuitive, and applied aspects so that students may apply this indispensable tool in a variety of different settings. Readers are assumed to be familiar with elementary linear algebra and calculus, including the concept of limit, but otherwise this book provides a self-contained approach suitable for graduate or advanced undergraduate students. The first half of the book covers the basic concepts of probability including expectation, random variables, and fundamental theorems. In the second half of the book the reader is introduced to stochastic processes. Subjects covered include renewal processes, queueing theory, Markov processes, and reversibility as it applies to networks of queues. Examples and applications are drawn from problems in computer performance modelling.

作者介绍:

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标签

随机过程

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评论

把常见的随机变量系统的整个在一起，同时强调在计算机科学中的应用。非常棒的一本书。

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书评

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