

# 应用随机过程（英文版·第11版）



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本书是一部经典的随机过程著作,叙述深入浅出、涉及面广。

主要内容有随机变量、条件期望、马尔可夫链、指数分布、泊松过程、平稳过程、更新理论及排队论等，也包括了随机过程在物理、生物、运筹、网络、遗传、经济、保险、金融及可靠性中的应用。特别是有关随机模拟的内容，给随机系统运行的模拟计算提供了有力的工具。最新版还增加了不带左跳的随机徘徊和生灭排队模型等内容。本书约有700道习题，其中带星号的习题还提供了解答。

本书可作为概率论与数理统计、计算机科学、保险学、物理学、社会科学、生命科学、管理科学与工程学等专业随机过程基础课教材。

作者介绍:

Sheldon M. Ross

国际知名概率与统计学家，南加州大学工业工程与运筹系系主任。1968年博士毕业于斯坦福大学统计系，曾在加州大学伯克利分校任教多年。研究领域包括：随机模型、仿真模拟、统计分析、金融数学等。Ross教授著述颇丰，他的多种畅销数学和统计教材均产生了世界性的影响，如《概率论基础教程（第8版）》等。

目录: 1 Introduction to Probability Theory 1

1.1 Introduction 1

1.2 Sample Space and Events 1

1.3 Probabilities Defined on Events 4

1.4 Conditional Probabilities 6

1.5 Independent Events 9

1.6 Bayes' Formula 11

Exercises 14

References 19

2 Random Variables 21

2.1 Random Variables 21

2.2 Discrete Random Variables 25

2.2.1 The Bernoulli Random Variable 26

2.2.2 The Binomial Random Variable 26

2.2.3 The Geometric Random Variable 28

2.2.4 The Poisson Random Variable 29

2.3 Continuous Random Variables 30

2.3.1 The Uniform Random Variable 31

2.3.2 Exponential Random Variables 32

2.3.3 Gamma Random Variables 33

2.3.4 Normal Random Variables 33

2.4 Expectation of a Random Variable 34

2.4.1 The Discrete Case 34

2.4.2 The Continuous Case 37

2.4.3 Expectation of a Function of a Random Variable 38

2.5 Jointly Distributed Random Variables 42

2.5.1 Joint Distribution Functions 42

2.5.2 Independent Random Variables 45

2.5.3 Covariance and Variance of Sums of Random Variables 46

2.5.4 Joint Probability Distribution of Functions of Random Variables 55

2.6 Moment Generating Functions 58

2.6.1 The Joint Distribution of the Sample Mean and Sample Variance from a Normal Population 66

2.7 The Distribution of the Number of Events that Occur 69

|                                                                                               |     |
|-----------------------------------------------------------------------------------------------|-----|
| 2.8 Limit Theorems                                                                            | 71  |
| 2.9 Stochastic Processes                                                                      | 77  |
| Exercises                                                                                     | 79  |
| References                                                                                    | 91  |
| 3 Conditional Probability and Conditional Expectation                                         | 93  |
| 3.1 Introduction                                                                              | 93  |
| 3.2 The Discrete Case                                                                         | 93  |
| 3.3 The Continuous Case                                                                       | 97  |
| 3.4 Computing Expectations by Conditioning                                                    | 100 |
| 3.4.1 Computing Variances by Conditioning                                                     | 111 |
| 3.5 Computing Probabilities by Conditioning                                                   | 115 |
| 3.6 Some Applications                                                                         | 133 |
| 3.6.1 A List Model                                                                            | 133 |
| 3.6.2 A Random Graph                                                                          | 135 |
| 3.6.3 Uniform Priors, Polya's Urn Model, and Bose—Einstein Statistics                         | 141 |
| 3.6.4 Mean Time for Patterns                                                                  | 146 |
| 3.6.5 The k-Record Values of Discrete Random Variables                                        | 149 |
| 3.6.6 Left Skip Free Random Walks                                                             | 152 |
| 3.7 An Identity for Compound Random Variables                                                 | 157 |
| 3.7.1 Poisson Compounding Distribution                                                        | 160 |
| 3.7.2 Binomial Compounding Distribution                                                       | 161 |
| 3.7.3 A Compounding Distribution Related to the Negative Binomial                             | 162 |
| Exercises                                                                                     | 163 |
| 4 Markov Chains                                                                               | 183 |
| 4.1 Introduction                                                                              | 183 |
| 4.2 Chapman—Kolmogorov Equations                                                              | 187 |
| 4.3 Classification of States                                                                  | 194 |
| 4.4 Long-Run Proportions and Limiting Probabilities                                           | 204 |
| 4.4.1 Limiting Probabilities                                                                  | 219 |
| 4.5 Some Applications                                                                         | 220 |
| 4.5.1 The Gambler's Ruin Problem                                                              | 220 |
| 4.5.2 A Model for Algorithmic Efficiency                                                      | 223 |
| 4.5.3 Using a Random Walk to Analyze a Probabilistic Algorithm for the Satisfiability Problem | 226 |
| 4.6 Mean Time Spent in Transient States                                                       | 231 |
| 4.7 Branching Processes                                                                       | 234 |
| 4.8 Time Reversible Markov Chains                                                             | 237 |
| 4.9 Markov Chain Monte Carlo Methods                                                          | 247 |
| 4.10 Markov Decision Processes                                                                | 251 |
| 4.11 Hidden Markov Chains                                                                     | 254 |
| 4.11.1 Predicting the States                                                                  | 259 |
| Exercises                                                                                     | 261 |
| References                                                                                    | 275 |
| 5 The Exponential Distribution and the Poisson Process                                        | 277 |
| 5.1 Introduction                                                                              | 277 |
| 5.2 The Exponential Distribution                                                              | 278 |
| 5.2.1 Definition                                                                              | 278 |
| 5.2.2 Properties of the Exponential Distribution                                              | 280 |
| 5.2.3 Further Properties of the Exponential Distribution                                      | 287 |
| 5.2.4 Convolutions of Exponential Random Variables                                            | 293 |
| 5.3 The Poisson Process                                                                       | 297 |
| 5.3.1 Counting Processes                                                                      | 297 |
| 5.3.2 Definition of the Poisson Process                                                       | 298 |
| 5.3.3 Interarrival and Waiting Time Distributions                                             | 301 |

|                                                                          |     |
|--------------------------------------------------------------------------|-----|
| 5.3.4 Further Properties of Poisson Processes                            | 303 |
| 5.3.5 Conditional Distribution of the Arrival Times                      | 309 |
| 5.3.6 Estimating Software Reliability                                    | 320 |
| 5.4 Generalizations of the Poisson Process                               | 322 |
| 5.4.1 Nonhomogeneous Poisson Process                                     | 322 |
| 5.4.2 Compound Poisson Process                                           | 327 |
| 5.4.3 Conditional or Mixed Poisson Processes                             | 332 |
| 5.5 Random Intensity Functions and Hawkes Processes                      | 334 |
| Exercises                                                                | 338 |
| References                                                               | 356 |
| 6 Continuous-Time Markov Chains                                          | 357 |
| 6.1 Introduction                                                         | 357 |
| 6.2 Continuous-Time Markov Chains                                        | 358 |
| 6.3 Birth and Death Processes                                            | 359 |
| 6.4 The Transition Probability Function $P_{ij}(t)$                      | 366 |
| 6.5 Limiting Probabilities                                               | 374 |
| 6.6 Time Reversibility                                                   | 380 |
| 6.7 The Reversed Chain                                                   | 387 |
| 6.8 Uniformization                                                       | 393 |
| 6.9 Computing the Transition Probabilities                               | 396 |
| Exercises                                                                | 398 |
| References                                                               | 407 |
| 7 Renewal Theory and Its Applications                                    | 409 |
| 7.1 Introduction                                                         | 409 |
| 7.2 Distribution of $N(t)$                                               | 411 |
| 7.3 Limit Theorems and Their Applications                                | 415 |
| 7.4 Renewal Reward Processes                                             | 427 |
| 7.5 Regenerative Processes                                               | 436 |
| 7.5.1 Alternating Renewal Processes                                      | 439 |
| 7.6 Semi-Markov Processes                                                | 444 |
| 7.7 The Inspection Paradox                                               | 447 |
| 7.8 Computing the Renewal Function                                       | 449 |
| 7.9 Applications to Patterns                                             | 452 |
| 7.9.1 Patterns of Discrete Random Variables                              | 453 |
| 7.9.2 The Expected Time to a Maximal Run of Distinct Values              | 459 |
| 7.9.3 Increasing Runs of Continuous Random Variables                     | 461 |
| 7.10 The Insurance Ruin Problem                                          | 462 |
| Exercises                                                                | 468 |
| References                                                               | 479 |
| 8 Queueing Theory                                                        | 481 |
| 8.1 Introduction                                                         | 481 |
| 8.2 Preliminaries                                                        | 482 |
| 8.2.1 Cost Equations                                                     | 482 |
| 8.2.2 Steady-State Probabilities                                         | 484 |
| 8.3 Exponential Models                                                   | 486 |
| 8.3.1 A Single-Server Exponential Queueing System                        | 486 |
| 8.3.2 A Single-Server Exponential Queueing System Having Finite Capacity | 495 |
| 8.3.3 Birth and Death Queueing Models                                    | 499 |
| 8.3.4 A Shoe Shine Shop                                                  | 505 |
| 8.3.5 A Queueing System with Bulk Service                                | 507 |
| 8.4 Network of Queues                                                    | 510 |
| 8.4.1 Open Systems                                                       | 510 |
| 8.4.2 Closed Systems                                                     | 514 |
| 8.5 The System $M / G / 1$                                               | 520 |

|                                                                      |     |
|----------------------------------------------------------------------|-----|
| 8.5.1 Preliminaries: Work and Another Cost Identity                  | 520 |
| 8.5.2 Application of Work to M/G/1                                   | 520 |
| 8.5.3 Busy Periods                                                   | 522 |
| 8.6 Variations on the M / G / 1                                      | 523 |
| 8.6.1 The M/G/1 with Random-Sized Batch Arrivals                     | 523 |
| 8.6.2 Priority Queues                                                | 524 |
| 8.6.3 An M/G/1 Optimization Example                                  | 527 |
| 8.6.4 The M/G/1 Queue with Server Breakdown                          | 531 |
| 8.7 The Model G / M / 1                                              | 534 |
| 8.7.1 The G / M / 1 Busy and Idle Periods                            | 538 |
| 8.8 A Finite Source Model                                            | 538 |
| 8.9 Multiserver Queues                                               | 542 |
| 8.9.1 Erlang's Loss System                                           | 542 |
| 8.9.2 The M/M/k Queue                                                | 544 |
| 8.9.3 The G/M/k Queue                                                | 544 |
| 8.9.4 The M/G/k Queue                                                | 546 |
| Exercises                                                            | 547 |
| References                                                           | 558 |
| 9 Reliability Theory                                                 | 559 |
| 9.1 Introduction                                                     | 559 |
| 9.2 Structure Functions                                              | 560 |
| 9.2.1 Minimal Path and Minimal Cut Sets                              | 562 |
| 9.3 Reliability of Systems of Independent Components                 | 565 |
| 9.4 Bounds on the Reliability Function                               | 570 |
| 9.4.1 Method of Inclusion and Exclusion                              | 570 |
| 9.4.2 Second Method for Obtaining Bounds on $r(p)$                   | 578 |
| 9.5 System Life as a Function of Component Lives                     | 580 |
| 9.6 Expected System Lifetime                                         | 587 |
| 9.6.1 An Upper Bound on the Expected Life of a Parallel System       | 591 |
| 9.7 Systems with Repair                                              | 593 |
| 9.7.1 A Series Model with Suspended Animation                        | 597 |
| Exercises                                                            | 599 |
| References                                                           | 606 |
| 10 Brownian Motion and Stationary Processes                          | 607 |
| 10.1 Brownian Motion                                                 | 607 |
| 10.2 Hitting Times, Maximum Variable, and the Gambler's Ruin Problem | 611 |
| 10.3 Variations on Brownian Motion                                   | 612 |
| 10.3.1 Brownian Motion with Drift                                    | 612 |
| 10.3.2 Geometric Brownian Motion                                     | 612 |
| 10.4 Pricing Stock Options                                           | 614 |
| 10.4.1 An Example in Options Pricing                                 | 614 |
| 10.4.2 The Arbitrage Theorem                                         | 616 |
| 10.4.3 The Black-Scholes Option Pricing Formula                      | 619 |
| 10.5 The Maximum of Brownian Motion with Drift                       | 624 |
| 10.6 White Noise                                                     | 628 |
| 10.7 Gaussian Processes                                              | 630 |
| 10.8 Stationary and Weakly Stationary Processes                      | 633 |
| 10.9 Harmonic Analysis of Weakly Stationary Processes                | 637 |
| Exercises                                                            | 639 |
| References                                                           | 644 |
| 11 Simulation                                                        | 645 |
| 11.1 Introduction                                                    | 645 |
| 11.2 General Techniques for Simulating Continuous Random Variables   | 649 |
| 11.2.1 The Inverse Transformation Method                             | 649 |

|                                                                    |                        |
|--------------------------------------------------------------------|------------------------|
| 11.2.2 The Rejection Method                                        | 650                    |
| 11.2. The Hazard Rate Method                                       | 654                    |
| 11.3 Special Techniques for Simulating Continuous Random Variables | 657                    |
| 11.3.1 The Normal Distribution                                     | 657                    |
| 11.3.2 The Gamma Distribution                                      | 660                    |
| 11.3.3 The Chi-Squared Distribution                                | 660                    |
| 11.3.4 The Beta (n, m) Distribution                                | 661                    |
| 11.3.5 The Exponential Distribution—The Von Neumann Algorithm      | 662                    |
| 11.4 Simulating from Discrete Distributions                        | 664                    |
| 11.4.1 The Alias Method                                            | 667                    |
| 11.5 Stochastic Processes                                          | 671                    |
| 11.5.1 Simulating a Nonhomogeneous Poisson Process                 | 672                    |
| 11.5.2 Simulating a Two-Dimensional Poisson Process                | 677                    |
| 11.6 Variance Reduction Techniques                                 | 680                    |
| 11.6.1 Use of Antithetic Variables                                 | 681                    |
| 11.6.2 Variance Reduction by Conditioning                          | 684                    |
| 11.6.3 Control Variates                                            | 688                    |
| 11.6.4 Importance Sampling                                         | 690                    |
| 11.7 Determining the Number of Runs                                | 694                    |
| 11.8 Generating from the Stationary Distribution of a Markov Chain | 695                    |
| 11.8.1 Coupling from the Past                                      | 695                    |
| 11.8.2 Another Approach                                            | 697                    |
| Exercises                                                          | 698                    |
| References                                                         | 705                    |
| Appendix: Solutions to Starred Exercises                           | 707                    |
| Index                                                              | 759                    |
| • • • • •                                                          | ( <a href="#">收起</a> ) |

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## 评论

鹿小葵，加油！你能行！

-----  
导论，相对来讲比较简单

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## 书评

我只是看中文时候觉得奇怪的地方去查了英文。慢慢更。4.2 C-K方程 p147. 例4.8  
“计算今天往后的四天都下雨的概率” 原文为 “then calculate the probability that it will rain four days from today given that it is raining today.” 意思为 (it will rain) (four days...

-----  
虽说数学书的好坏一个方面要看其例题 但这里的例题实在是太全了  
从保险到计算机，很难想象仅凭数学知识能理解这本书的内容  
明显是ROSS那本随机过程的一个扩充本 我敢说 谁把这书弄透  
那本科概率论与随机过程就算是无敌了~~~~ 总之 是本好书

-----  
书中的例子很多，容易理解，数学书能够做到这一步就非常好了。这本书还是北美精算师考试的推荐教材。翻译的不大认真，条件状语从句在翻译时没有提前，没有英语语法基础的会读着比较混沌。建议看不大明白的去原版

-----  
一本大牛写的好书翻译成这样，每一句基本感觉都只是直接照着原文变换一下，倒更像是SMT翻译的结果. 真是糟蹋.  
现在这些导师翻译书，随便找几个学生敷衍了事，翻译的都不通顺，罢了，找原著吧.  
龚光鲁，记住它！

-----  
本书作为随即过程的入门教材，结合概率模型进行理解，很好。不过不是想国内偏理论的书从测度论和空间严格开写。而是把重点放在了概念和解释概念上，实用。所以书中有大量的例子，这也是国外书的一大特点，易懂，但不简单。Ross的这些方面的书都比较经典。PS：书中好多例子是关...

-----  
书是好书，但翻译必须吐槽。 P174  
“如果生产过程称为处于‘上’，当它在一个可接受的状态；而称为处于‘下’，当它在一个不可接受的状态” 我觉得微软小冰都比这个翻译的好。 P178  
“用它能得到对以马尔科夫链的相继状态构成的数据，计算直至某个指定模式出现的平均时间” ...

-----  
拿来当markov chain 用 还不错。不过ross的东东 有的很wordy。跟其它书对着看更好

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