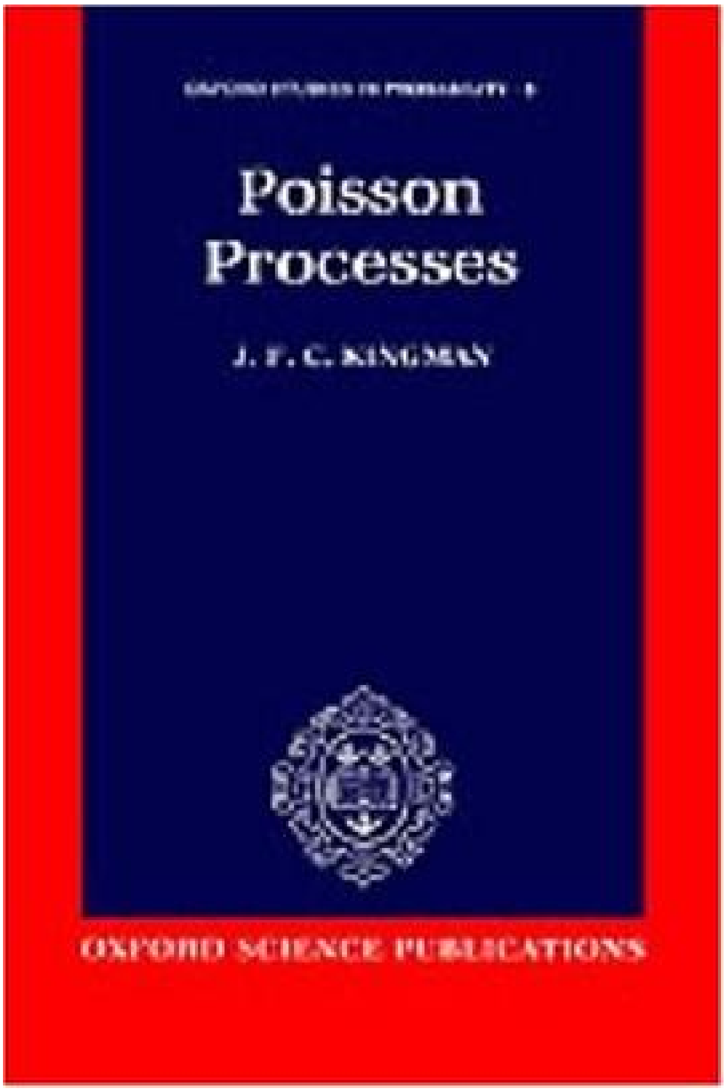
Poisson Processes



[Poisson Processes_下载链接1_]

著者:J. F. C. Kingman

出版者:Clarendon Press

出版时间:1993-1-28

装帧:Hardcover

isbn:9780198536932

In the theory of random processes there are two that are fundamental, and occur over and over again, often in surprising ways. There is a real sense in which the deepest results are concerned with their interplay. One, the Bachelier Wiener model of Brownian motion, has been the subject of many books. The other, the Poisson process, seems at first sight humbler and less worthy of study in its own right. Nearly every book mentions it, but most hurry past to more general point processes or Markov chains. This comparative neglect is ill judged, and stems from a lack of perception of the real importance of the Poisson process. This distortion partly comes about from a restriction to one dimension, while the theory becomes more natural in more general context. This book attempts to redress the balance. It records Kingman's fascination with the beauty and wide applicability of Poisson processes in one or more dimensions. The mathematical theory is powerful, and a few key results often produce surprising consequences.

作者介绍:

目录:

Poisson Processes_下载链接1_

标签

数学

统计

Statistics

随机过程随机过

统计学

概率

probability

数学和计算机

评论

如果所有数学书都能这么写，那喜欢数学的人一定会多起来。入门jump process的好书。

----
libgen有，算通俗易懂

Very insightful, will spend my whole life on Poisson Processes

----
Poisson Processes_下载链接1_

书评

Poisson Processes_下载链接1_