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This is the expanded second edition of a successful textbook that provides a broad introduction to important areas of stochastic modelling. The original text was developed

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from lecture notes for a one-semester course for third-year science and actuarial students at the University of Melbourne. It reviewed the basics of probability theory and then covered the following topics: Markov chains, Markov decision processes, jump Markov processes, elements of queueing theory, basic renewal theory, elements of time series and simulation. The present edition adds new chapters on elements of stochastic calculus and introductory mathematical finance that logically complement the topics chosen for the first edition. This makes the book suitable for a larger variety of university courses presenting the fundamentals of modern stochastic modelling. Instead of rigorous proofs we often give only sketches of the arguments, with indications as to why a particular result holds and also how it is related to other results, and illustrate them by examples. Wherever possible, the book includes references to more specialised texts on respective topics that contain both proofs and more advanced material. Request Inspection Copy

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Markov chains, birth-death processes, and reliability models. Unlike most undergraduate-level probability texts, the book also focuses on increasingly important areas, such as martingales, classification of dependency structures, and risk evaluation. Numerous examples, exercises, and models using real-world data demonstrate the practical possibilities and restrictions of different approaches and help students grasp general concepts and theoretical results. The text is suitable for majors in mathematics and statistics as well as majors in computer science, economics, finance, and physics. The author offers two explicit options to teaching the material, which is reflected in "routes" designated by special "roadside" markers. The first route contains basic, self-contained material for a one-semester course. The second provides a more complete exposition for a two-semester course or self-study.

This volume uses information geometry to give a common differential geometric framework for a wide range of illustrative applications including amino acid sequence spacings, cryptology studies, clustering of communications and galaxies, and cosmological voids.

The purpose of this text is to bring graduate

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students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes. There is particular focus on the theory of random combinatorial structures such as partitions, permutations, trees, forests, and mappings, and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like Brownian motion and Poisson processes.

Change of Time and Change of Measure provides a comprehensive account of two topics that are of particular significance in both theoretical and applied stochastics: random change of time and change of probability law. Random change of time is key to understanding the nature of various stochastic processes, and gives rise to interesting mathematical results and insights of importance for the modeling and interpretation of empirically observed dynamic processes. Change of probability law is a technique for solving central questions in mathematical finance, and also has a considerable role in insurance mathematics, large deviation theory, and other fields. The book comprehensively collects and integrates results from a number of scattered sources in the literature and discusses the importance of the results relative to the existing literature,

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particularly with regard to mathematical finance. In this Second Edition a Chapter 13 entitled 'A Wider View' has been added. This outlines some of the developments that have taken place in the area of Change of Time and Change of Measure since the publication of the First Edition. Most of these developments have their root in the study of the Statistical Theory of Turbulence rather than in Financial Mathematics and Econometrics, and they form part of the new research area termed 'Ambit Stochastics'.

The book presents new methods of asymptotic analysis for nonlinearly perturbed semi-Markov processes with a finite phase space. These methods are based on special time-space screening procedures for sequential phase space reduction of semi-Markov processes combined with the systematical use of operational calculus for Laurent asymptotic expansions. Effective recurrent algorithms are composed for getting asymptotic expansions, without and with explicit upper bounds for remainders, for power moments of hitting times, stationary and conditional quasi-stationary distributions for nonlinearly perturbed semi-Markov processes. These results are illustrated by asymptotic expansions for birth-death-type semi-Markov processes, which play an important role in various applications. The book will be a useful contribution to the continuing intensive studies in the area. It is an

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essential reference for theoretical and applied researchers in the field of stochastic processes and their applications that will contribute to continuing extensive studies in the area and remain relevant for years to come.

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