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This expanded, revised,

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**and updated fourth edition
of Nuclear Energy
maintains the tradition of
providing clear and
comprehensive coverage of
all aspects of the
subject, with emphasis on**

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**the explanation of trends
and developments. As in
earlier editions, the book
is divided into three
parts that achieve a
natural flow of ideas:
Basic Concepts, including**

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**the fundamentals of
energy, particle
interactions, fission, and
fusion; Nuclear Systems,
including accelerators,
isotope separators,
detectors, and nuclear**

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reactors; and Nuclear Energy and Man, covering the many applications of radionuclides, radiation, and reactors, along with a discussion of wastes and weapons. A minimum of

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mathematical background is required, but there is ample opportunity to learn characteristic numbers through the illustrative calculations and the exercises. An updated

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Solution Manual is available to the instructor. A new feature to aid the student is a set of some 50 Computer Exercises, using a diskette of personal

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**computer programs in BASIC
and spreadsheet, supplied
by the author at a nominal
cost. The book is of
principal value as an
introduction to nuclear
science and technology for**

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**early college students,
but can be of benefit to
science teachers and
lecturers, nuclear utility
trainees and engineers in
other fields.
This textbook provides a**

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**wide-ranging and
entertaining introduction
to probability and random
processes and many of
their practical
applications. It includes
many exercises and**

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**problems with solutions.
Credit risk is today one
of the most intensely
studied topics in
quantitative finance. This
book provides an
introduction and overview**

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for readers who seek an up-to-date reference to the central problems of the field and to the tools currently used to analyze them. The book is aimed at researchers and students

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**in finance, at
quantitative analysts in
banks and other financial
institutions, and at
regulators interested in
the modeling aspects of
credit risk. David Lando**

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considers the two broad approaches to credit risk analysis: that based on classical option pricing models on the one hand, and on a direct modeling of the default probability

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**of issuers on the other.
He offers insights that
can be drawn from each
approach and demonstrates
that the distinction
between the two approaches
is not at all clear-cut.**

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The book strikes a fruitful balance between quickly presenting the basic ideas of the models and offering enough detail so readers can derive and implement the models

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**themselves. The discussion
of the models and their
limitations and five
technical appendixes help
readers expand and
generalize the models
themselves or to**

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**understand existing
generalizations. The book
emphasizes models for
pricing as well as
statistical techniques for
estimating their
parameters. Applications**

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include rating-based modeling, modeling of dependent defaults, swap- and corporate-yield curve dynamics, credit default swaps, and collateralized debt obligations.

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**Ross's classic bestseller
has been used extensively
by professionals and as
the primary text for a
first undergraduate course
in applied probability.
With the addition of**

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**several new sections
relating to actuaries,
this text is highly
recommended by the Society
of Actuaries.**

**Stochastic Processes
Their Use in Reliability**

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**and DNA Analysis
A First Look at Rigorous
Probability Theory
The Informational
Complexity of Learning
Extreme Values, Regular
Variation and Point**

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The creation of ever more realistic 3-D images is central to the development of computer graphics. The ray tracing technique has

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become one of the most popular and powerful means by which photo-realistic images can now be created. The simplicity, elegance and ease of implementation

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makes ray tracing an essential part of understanding and exploiting state-of-the-art computer graphics. An Introduction to Ray Tracing develops from

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fundamental principles
to advanced
applications, providing
"how-to" procedures as
well as a detailed
understanding of the
scientific foundations

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of ray tracing. It is also richly illustrated with four-color and black-and-white plates. This is a book which will be welcomed by all concerned with modern

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computer graphics, image processing, and computer-aided design. Provides practical "how-to" information Contains high quality color plates of images created

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using ray tracing
techniques Progresses
from a basic
understanding to the
advanced science and
application of ray
tracing

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Processes for Insurance
and Finance offers a
thorough yet accessible
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researchers and
practitioners of
insurance mathematics.

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Building on recent and rapid developments in applied probability the authors describe in general terms models based on Markov processes, martingales

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and various types of
point processes.

Discussing frequently
asked insurance
questions, the authors
present a coherent
overview of this subject

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and specifically
address: the principle
concepts of insurance
and finance practical
examples with real life
data numerical and
algorithmic procedures

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essential for modern
insurance practices
Assuming competence in
probability calculus,
this book will provide a
rigorous treatment of
insurance risk theory

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recommended for
researchers and students
interested in applied
probability as well as
practitioners of
actuarial sciences. "An
excellent text"

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Australian & New Zealand
Journal of Statistics
Emphasizing fundamental
mathematical ideas
rather than proofs,
Introduction to
Stochastic Processes,

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Second Edition provides quick access to important foundations of probability theory applicable to problems in many fields. Assuming that you have a

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reasonable level of computer literacy, the ability to write simple programs, and the access to software for linear algebra computations, the author approaches

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the problems and theorems with a focus on stochastic processes evolving with time, rather than a particular emphasis on measure theory. For those

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lacking in exposure to linear differential and difference equations, the author begins with a brief introduction to these concepts. He proceeds to discuss

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Markov chains, optimal stopping, martingales, and Brownian motion. The book concludes with a chapter on stochastic integration. The author supplies many basic,

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general examples and provides exercises at the end of each chapter. New to the Second Edition: Expanded chapter on stochastic integration that

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introduces modern
mathematical finance
Introduction of Girsanov
transformation and the
Feynman-Kac formula
Expanded discussion of
Itô's formula and the

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Black-Scholes formula
for pricing options New
topics such as Doob's
maximal inequality and a
discussion on self
similarity in the
chapter on Brownian

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motion Applicable to the
fields of mathematics,
statistics, and
engineering as well as
computer science,
economics, business,
biological science,

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psychology, and engineering, this concise introduction is an excellent resource both for students and professionals.

Building upon the

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previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from

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math, statistics,
economics, computer
science, engineering,
and finance departments)
who have had a course in
probability theory. It
covers Markov chains in

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discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so

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there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader's understanding. Drawing from teaching experience

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and student feedback,
there are many new
examples and problems
with solutions that use
TI-83 to eliminate the
tedious details of
solving linear equations

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by hand, and the collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too

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advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been

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expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be

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applied in the treatment
of mathematical finance.

Queueing Theory in
Action

Principles of Radiation
Interaction in Matter
and Detection

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Nuclear Energy
Modeling Illiquidity
Premium and Bid-Ask
Prices of Financial
Securities

This textbook introduces the theory

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of stochastic processes, that is, randomness which proceeds in time. Using concrete examples like repeated gambling and jumping frogs, it presents fundamental mathematical results through simple, clear, logical theorems and

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examples. It covers in detail such essential material as Markov chain recurrence criteria, the Markov chain convergence theorem, and optional stopping theorems for martingales. The final chapter provides a brief introduction to

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Brownian motion, Markov processes in continuous time and space, Poisson processes, and renewal theory. Interspersed throughout are applications to such topics as gambler's ruin probabilities, random walks on

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graphs, sequence waiting times, branching processes, stock option pricing, and Markov Chain Monte Carlo (MCMC) algorithms. The focus is always on making the theory as well-motivated and accessible as possible, to allow

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students and readers to learn this fascinating subject as easily and painlessly as possible.

A new look at weak-convergence methods in metric spaces-from a master of probability theory In this new edition, Patrick Billingsley

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updates his classic work
Convergence of Probability
Measures to reflect developments
of the past thirty years. Widely
known for his straightforward
approach and reader-friendly style,
Dr. Billingsley presents a clear,

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precise, up-to-date account of probability limit theory in metric spaces. He incorporates many examples and applications that illustrate the power and utility of this theory in a range of disciplines-from analysis and number theory to

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statistics, engineering, economics, and population biology. With an emphasis on the simplicity of the mathematics and smooth transitions between topics, the Second Edition boasts major revisions of the sections on

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dependent random variables as well as new sections on relative measure, on lacunary trigonometric series, and on the Poisson-Dirichlet distribution as a description of the long cycles in permutations and the large divisors of integers. Assuming

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only standard measure-theoretic probability and metric-space topology, Convergence of Probability Measures provides statisticians and mathematicians with basic tools of probability theory as well as a springboard to the

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"industrial-strength" literature available today.

Written with computer scientists and engineers in mind, this book brings queueing theory decisively back to computer science.

A rigorous and example-driven

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introduction to topics in economic dynamics, with an emphasis on mathematical and computational techniques for modeling dynamic systems. This text provides an introduction to the modern theory of economic dynamics, with emphasis

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on mathematical and computational techniques for modeling dynamic systems. Written to be both rigorous and engaging, the book shows how sound understanding of the underlying theory leads to effective algorithms for solving real

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world problems. The material makes extensive use of programming examples to illustrate ideas. These programs help bring to life the abstract concepts in the text. Background in computing and analysis is offered for readers

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without programming experience or upper-level mathematics. Topics covered in detail include nonlinear dynamic systems, finite-state Markov chains, stochastic dynamic programming, stochastic stability and computation of equilibria. The

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models are predominantly nonlinear, and the emphasis is on studying nonlinear systems in their original form, rather than by means of rudimentary approximation methods such as linearization. Much of the material is new to

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economics and improves on existing techniques. For graduate students and those already working in the field, Economic Dynamics will serve as an essential resource.

An Introduction to Stochastic
Modeling

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Convergence of Probability
Measures

Theory and Computation

Theory for Applications

An Introduction with the Poisson
Process

Stochastic processes are

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mathematical models of random phenomena that evolve according to prescribed dynamics. Processes commonly used in applications are Markov chains in discrete and continuous time, renewal and

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regenerative processes, Poisson processes, and Brownian motion. This volume gives an in-depth description of the structure and basic properties of these stochastic processes. A main focus is on equilibrium

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distributions, strong laws of large numbers, and ordinary and functional central limit theorems for cost and performance parameters. Although these results differ for various processes, they have a common

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trait of being limit theorems for processes with regenerative increments. Extensive examples and exercises show how to formulate stochastic models of systems as functions of a system's data and dynamics,

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and how to represent and analyze cost and performance measures. Topics include stochastic networks, spatial and space-time Poisson processes, queueing, reversible processes, simulation, Brownian

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approximations, and varied Markovian models. The technical level of the volume is between that of introductory texts that focus on highlights of applied stochastic processes, and advanced texts that focus on

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theoretical aspects of processes. This book provides a self-contained review of all the relevant topics in probability theory. A software package called MAXIM, which runs on MATLAB, is made available for

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downloading. Vidyadhar G. Kulkarni is Professor of Operations Research at the University of North Carolina at Chapel Hill.

The true story that inspired the 2020 film. The autobiography of

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mathematician Stanislaw Ulam, one of the great scientific minds of the twentieth century, tells a story rich with amazingly prophetic speculations and peppered with lively anecdotes. As a member of the Los Alamos

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National Laboratory from 1944 on, Ulam helped to precipitate some of the most dramatic changes of the postwar world. He was among the first to use and advocate computers for scientific research, originated

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ideas for the nuclear propulsion of space vehicles, and made fundamental contributions to many of today's most challenging mathematical projects. With his wide-ranging interests, Ulam never

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emphasized the importance of his contributions to the research that resulted in the hydrogen bomb. Now Daniel Hirsch and William Mathews reveal the true story of Ulam's pivotal role in the making of the "Super," in their

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historical introduction to this behind-the-scenes look at the minds and ideas that ushered in the nuclear age. An epilogue by Françoise Ulam and Jan Mycielski sheds new light on Ulam's character and

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mathematical originality.

This book, like the first and second editions, addresses the fundamental principles of interaction between radiation and matter and the principles of particle detection and detectors

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in a wide scope of fields, from low to high energy, including space physics and medical environment. It provides abundant information about the processes of electromagnetic and hadronic energy deposition

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in matter, detecting systems, performance of detectors and their optimization. The third edition includes additional material covering, for instance: mechanisms of energy loss like the inverse Compton scattering,

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corrections due to the Landau–Pomeranchuk–Migdal effect, an extended relativistic treatment of nucleus–nucleus screened Coulomb scattering, and transport of charged particles inside the heliosphere.

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Furthermore, the displacement damage (NIEL) in semiconductors has been revisited to account for recent experimental data and more comprehensive comparisons with results previously obtained.

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This book will be of great use to graduate students and final-year undergraduates as a reference and supplement for courses in particle, astroparticle, space physics and instrumentation. A part of the book is directed

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toward courses in medical physics. The book can also be used by researchers in experimental particle physics at low, medium, and high energy who are dealing with instrumentation. Errata(s) Errata

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Contents: Electromagnetic
Interaction of Radiation in
Matter Nuclear Interactions in
Matter Radiation Environments
and Damage in Silicon
Semiconductors Scintillating
Media and Scintillator

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DetectorsSolid State

DetectorsDisplacement Damage
and Particle Interactions in
Silicon DevicesGas Filled
ChambersPrinciples of Particle
Energy

DeterminationSuperheated

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Droplet (Bubble) Detectors and
CDM Search
Medical Physics
Applications
Readership:
Researchers, academics,
graduate students and
professionals in accelerator,
particle, astroparticle, space,

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applied and medical physics.

Keywords: Interactions Between
Radiation/Particles and
Matter; High; Intermediate and
Low Energy Particle
Physics; Medical
Physics; Radiation/Particle

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Detection;Space Physics;Detectors;Semiconductors;Calorimeters;Chambers;Scintillators;Silicon Pixels;Radiation Damage;Single Event Effects;Solar CellsKey Features:Covers state-of-the-art detection techniques and

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underlying theoriesAddresses
topics of considerable use for
professionals in medical
physics, nuclear engineering,
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studiesContains an updated
reference table set of physical

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Theory and Applications

Heavy-Tail Phenomena

A Second Course in Stochastic
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is the use of discrete time, especially useful in some specific applications where the time scale is intrinsically discrete. The models presented in the book are specifically adapted to reliability studies and DNA analysis. The book is mainly intended for

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applied probabilists and statisticians interested in semi-Markov chains theory, reliability and DNA analysis, and for theoretical oriented reliability and bioinformatics engineers.

Many probability books are written by mathematicians and have the built-in

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bias that the reader is assumed to be a mathematician coming to the material for its beauty. This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake. Instead,

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A Probability Path is designed for those requiring a deep understanding of advanced probability for their research in statistics, applied probability, biology, operations research, mathematical finance and engineering. A one-semester course is laid out in an

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efficient and readable manner covering the core material. The first three chapters provide a functioning knowledge of measure theory. Chapter 4 discusses independence, with expectation and integration covered in Chapter 5, followed by topics on

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different modes of convergence, laws of large numbers with applications to statistics (quantile and distribution function estimation) and applied probability. Two subsequent chapters offer a careful treatment of convergence in distribution and the

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central limit theorem. The final chapter treats conditional expectation and martingales, closing with a discussion of two fundamental theorems of mathematical finance. Like *Adventures in Stochastic Processes*, Resnick's related and very successful textbook, A

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Probability Path is rich in appropriate examples, illustrations and problems and is suitable for classroom use or self-study. The present uncorrected, softcover reprint is designed to make this classic textbook available to a wider audience. This book is different

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from the classical textbooks on probability theory in that it treats the measure theoretic background not as a prerequisite but as an integral part of probability theory. The result is that the reader gets a thorough and well-structured framework needed to

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understand the deeper concepts of current day advanced probability as it is used in statistics, engineering, biology and finance.... The pace of the book is quick and disciplined. Yet there are ample examples sprinkled over the entire book and each chapter finishes

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with a wealthy section of inspiring problems. —Publications of the International Statistical Institute This textbook offers material for a one-semester course in probability, addressed to students whose primary focus is not necessarily mathematics....

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Each chapter is completed by an exercises section. Carefully selected examples enlighten the reader in many situations. The book is an excellent introduction to probability and its applications. —Revue Roumaine de Mathématiques Pures et Appliquées

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This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to

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apply math to practical engineering problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their

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Markov Models toward Applications

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Systems Engineering and Artificial
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**An Introduction to Stochastic
Modeling provides information
pertinent to the standard concepts
and methods of stochastic
modeling. This book presents the**

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rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed

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by their likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of

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independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov branching processes that

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arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management

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science. Engineers will also find this book useful.

This book introduces readers to a new approach to identifying stock market bubbles by using the illiquidity premium, a parameter derived by employing conic

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finance theory. Further, it shows how to develop the closed form formulas of the bid and ask prices of European options by using Black-Scholes and Kou models. By using the derived formulas and sliding windows technique, the

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book explains how to numerically calculate illiquidity premiums. The methods introduced here will enable readers interested in risk management, portfolio optimization and hedging in real-time to identify when asset prices

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are in a bubble state and when that bubble bursts. Moreover, the techniques discussed will allow them to accurately recognize periods of exuberance and panic, and to measure how different strategies work during these

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phases with respect to calmer periods of market behavior. A brief history of financial bubbles and an outlook on future developments serve to round out the coverage.

This monograph serves as an

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**introductory text to classical
renewal theory and some of its
applications for graduate students
and researchers in mathematics
and probability theory. Renewal
processes play an important part
in modeling many phenomena in**

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insurance, finance, queuing systems, inventory control and other areas. In this book, an overview of univariate renewal theory is given and renewal processes in the non-lattice and lattice case are discussed. A pre-

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requisite is a basic knowledge of probability theory.

Among other topics, The Informational Complexity of Learning: Perspectives on Neural Networks and Generative Grammar brings together two

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important but very different learning problems within the same analytical framework. The first concerns the problem of learning functional mappings using neural networks, followed by learning natural language grammars in the

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**principles and parameters
tradition of Chomsky. These two
learning problems are seemingly
very different. Neural networks
are real-valued, infinite-
dimensional, continuous
mappings. On the other hand,**

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**grammars are boolean-valued,
finite-dimensional, discrete
(symbolic) mappings.**

**Furthermore the research
communities that work in the two
areas almost never overlap. The
book's objective is to bridge this**

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gap. It uses the formal techniques developed in statistical learning theory and theoretical computer science over the last decade to analyze both kinds of learning problems. By asking the same question - how much information

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does it take to learn? - of both problems, it highlights their similarities and differences. Specific results include model selection in neural networks, active learning, language learning and evolutionary models of

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**language change. The
Informational Complexity of
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Grammar is a very
interdisciplinary work. Anyone
interested in the interaction of**

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computer science and cognitive science should enjoy the book.

Researchers in artificial intelligence, neural networks, linguistics, theoretical computer science, and statistics will find it particularly relevant.

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*series contains chapters
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