

Probability Statistics With Reliability Queuing And Computer Science Applications

The material of this book is based on several courses which have been delivered for a long time at the Moscow Institute for Physics and Technology. Some parts have formed the subject of lectures given at various universities throughout the world: Freie Universitat of Berlin, Chalmers University of Technology and the University of Goteborg, University of California at Santa Barbara and others. The subject of the book is the theory of queues. This theory, as a mathematical discipline, begins with the work of A. Erlang, who examined a model of a telephone station and obtained the famous formula for the distribution of the number of busy lines which is named after him. Queueing theory has been applied to the study of numerous models: emergency aid, road traffic, computer systems, etc. Besides, it has lead to several related disciplines such as reliability and inventory theories which deal with similar models. Nevertheless, many parts of the theory of queues were developed as a "pure science" with no practical applications. The aim of this book is to give the reader an insight into the mathematical methods which can be used in queueing theory and to present examples of solving problems with the help of these methods. Of course, the choice of the methods is quite subjective. Thus, many prominent results have not even been mentioned.

Performance and Reliability Analysis of Computer Systems: An Example-Based Approach Using the SHARPE Software Package provides a variety of probabilistic, discrete-state models used to assess the reliability and performance of computer and communication systems. The models included are combinatorial reliability models (reliability block diagrams, fault trees and reliability graphs), directed, acyclic task precedence graphs, Markov and semi-Markov models (including Markov reward models), product-form queueing networks and generalized stochastic Petri nets. A practical approach to system modeling is followed; all of the examples described are solved and analyzed using the SHARPE tool. In structuring the book, the authors have been careful to provide the reader with a methodological approach to analytical modeling techniques. These techniques are not seen as alternatives but rather as an integral part of a single process of assessment which, by hierarchically combining results from different kinds of models, makes it possible to use state-space methods for those parts of a system that require them and non-state-space methods for the more well-behaved parts of the system. The SHARPE (Symbolic Hierarchical Automated Reliability and Performance Evaluator) package is the "toolchest" that allows the authors to specify stochastic models easily and solve them quickly, adopting model hierarchies and very efficient solution techniques. All the models described in the book are specified and solved using the SHARPE language; its syntax is described and the source code of almost all the examples discussed is provided. Audience: Suitable for use in advanced level courses covering reliability and performance of computer and communications systems and by researchers and practicing engineers whose work involves modeling of system performance and reliability.

Integrating interesting and widely used concepts of financial engineering into traditional statistics courses, Introduction to Probability and Statistics for Science, Engineering, and Finance illustrates the role and scope of statistics and probability in various fields. The text first introduces the basics needed to understand and create

This book covers ideas, methods, algorithms, and tools for the in-depth study of the performance and reliability of dependable fault-tolerant systems. The chapters identify the current challenges that designers and practitioners must confront to ensure the reliability, availability, and performance of systems, with special focus on their dynamic behaviors and dependencies. Topics include network calculus, workload and scheduling; simulation, sensitivity analysis and applications; queueing networks analysis; clouds, federations and big data; and tools. This collection of recent research exposes system researchers, performance analysts, and practitioners to a spectrum of issues so that they can address these challenges in their work.

A Friendly Introduction for Electrical and Computer Engineers

Difference and Differential Equations with Applications in Queueing Theory

The Mathematics of Computer Performance Modeling

Probability and Statistics for Computer Scientists

Fuzzy Probabilities

Presents an introduction to differential equations, probability, and stochastic processes with real-world applications of queues with delay and delayed network queues Featuring recent advances in queueing theory and modeling, Delayed and Network Queues provides the most up-to-date theories in queueing model applications. Balancing both theoretical and practical applications of queueing theory, the book introduces queueing network models as tools to assist in the answering of questions on cost and performance that arise throughout the life of a computer system and signal processing. Written by well-known researchers in the field, the book presents key information for understanding the essential aspects of queues with delay and networks of queues with unreliable nodes and vacationing servers. Beginning with simple analytical fundamentals, the book contains a selection of realistic and advanced queueing models that address current deficiencies. In addition, the book presents the treatment of queues with delay and networks of queues, including possible breakdowns and disruptions that may cause delay. Delayed and Network Queues also features: Numerous examples and exercises with applications in various fields of study such as mathematical sciences, biomathematics, engineering, physics, business, health industry, and economics A wide array of practical applications of network queues and queueing systems, all of which are related to the appropriate stochastic processes Up-to-date topical coverage such as single- and multiserver queues with and without delays, along with the necessary fundamental coverage of probability and difference equations Discussions on queueing models such as single- and multiserver Markovian queues with balking, reneging, delay, feedback, splitting, and blocking, as well as their role in the treatment of networks of queues with and without delay and network reliability Delayed and Network Queues is an excellent textbook for upper-undergraduate and graduate-level courses in applied mathematics, queueing theory, queueing systems, probability, and stochastic processes. The book is also an ideal reference for academics and practitioners in mathematical sciences, biomathematics, operations research, management, engineering, physics, business, economics, health industry, and industrial engineering. Aliakbar Montazer Haghighi, PhD, is Professor and Head of the Department of Mathematics at Prairie View A&M University, USA, as well as founding Editor-in-Chief of Applications and Applied Mathematics: An International Journal (AAM). His research interests include probability, statistics, stochastic processes, and queueing theory. Among his research publications and books, Dr. Haghighi is the coauthor of Difference and Differential Equations with Applications in Queueing Theory (Wiley, 2013). Dimitar P. Mishev, PhD, is Professor in the Department of Mathematics at Prairie View A&M University, USA. His research interests include differential and difference equations and queueing theory. The author of numerous research papers and three books, Dr. Mishev is the coauthor of Difference and Differential Equations with Applications in Queueing Theory (Wiley, 2013).

Great advances have been made in recent years in the field of computational probability. In particular, the state of the art - as it relates to queueing systems, stochastic Petri-nets and systems dealing with reliability - has benefited significantly from these advances. The objective of this book is to make these topics accessible to researchers, graduate students, and practitioners. Great care was taken to make the exposition as clear as possible. Every line in the book has been evaluated, and changes have been made whenever it was felt that the initial exposition was not clear enough for the intended readership. The work of major research scholars in this field comprises the individual chapters of Computational Probability. The first chapter describes, in nonmathematical terms, the challenges in computational probability. Chapter 2 describes the methodologies available for obtaining the transition matrices for Markov chains, with particular emphasis on stochastic Petri-nets. Chapter 3 discusses how to find transient probabilities and transient rewards for these Markov chains. The next two chapters indicate how to find steady-state probabilities for Markov chains with a finite number of states. Both direct and iterative methods are described in Chapter 4. Details of these methods are given in Chapter 5. Chapters 6 and 7 deal with infinite-state Markov chains, which occur frequently in queueing, because there are times one does not want to set a bound for all queues. Chapter 8 deals with transforms, in particular Laplace transforms. The work of Ward Whitt and his collaborators, who have recently developed a number of numerical methods for Laplace transform inversions, is emphasized in this chapter. Finally, if one wants to optimize a system, one way to do the optimization is through Markov decision making, described in Chapter 9. Markov modeling has found applications in many areas, three of which are described in detail: Chapter 10 analyzes discrete-time queues, Chapter 11 describes networks of queues, and Chapter 12 deals with reliability theory.

This introductory textbook is designed for a one-semester course on queueing theory that does not require a course on stochastic processes as a prerequisite. By integrating the necessary background on stochastic processes with the analysis of models, the work provides a sound foundational introduction to the modeling and analysis of queueing systems for a broad interdisciplinary audience of students in mathematics, statistics, and applied disciplines such as computer science, operations research, and engineering. This edition includes additional topics in methodology and applications. Key features: • An introductory chapter including a historical account of the growth of queueing theory in more than 100 years. • A modeling-based approach with emphasis on identification of models • Rigorous treatment of the foundations of basic models commonly used in applications with appropriate references for advanced topics. • A chapter on matrix-analytic method as an alternative to the traditional methods of analysis of queueing systems. • A comprehensive treatment of statistical inference for queueing systems. • Modeling exercises and review exercises when appropriate. The second edition of An Introduction of Queueing Theory may be used as a textbook by first-year graduate students in fields such as computer science, operations research, industrial and systems engineering, as well as related fields such as manufacturing and communications engineering. Upper-level undergraduate students in mathematics, statistics, and engineering may also use the book in an introductory course on queueing theory. With its rigorous coverage of basic material and extensive bibliography of the queueing literature, the work may also be useful to applied scientists and practitioners as a self-study reference for applications and further research. "...This book has brought a freshness and novelty as it deals mainly with modeling and analysis in applications as well as with statistical inference for queueing problems. With his 40 years of valuable experience in teaching and high level research in this subject area, Professor Bhat has been able to achieve what he aimed: to make [the work] somewhat different in content and approach from other books." - Assam Statistical Review of the first edition

This is a textbook on applied probability and statistics with computer science applications for students at the upper undergraduate level. It may also be used as a self study book for the practicing computer science professional. The successful first edition of this book proved extremely useful to students who need to use probability, statistics and queueing theory to solve problems in other fields, such as engineering, physics, operations research, and management science. The book has also been successfully used for courses in queueing theory for operations research students. This second edition includes a new chapter on regression as well as more than twice as many exercises at the end of each chapter. While the emphasis is the same as in the first edition, this new book makes more extensive use of available personal computer software, such as Minitab and Mathematica.

An Introduction with Computer Science Applications

Computational Probability

Probability, Markov Chains, Queues, and Simulation

Mathematical Methods in Queueing Theory

Systems Modeling: Methodologies and Tools

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

This book is important to our developing list of computer science titles. Trivedi's book is a true classic and will be well received in the market. The subject lies at the core of many applications in computer science, signal processing, and communications. • Introduction· Discrete Random Variables· Continuous Random Variables· Expectation· Conditional Distribution and Expectation· Stochastic Processes· Discrete-Time Markov Chains· Continuous-Time Markov Chains· Networks of Queues· Statistical Inference · Regression and Analysis of Variance

A First Course in Probability with an Emphasis on Stochastic Modeling Probability and Stochastic Modeling not only covers all the topics found in a traditional introductory probability course, but also emphasizes stochastic modeling, including 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 book provides an introduction to probability, stochastic processes, and statistics for students of computer science, electrical/computer engineering, reliability engineering and applied mathematics. It prepares the student for solving practical stochastic modelling problems, and for the more advanced courses on queuing or reliability theory. The text emphasizes on applications, illustrating each theoretical concept by solved examples relating to algorithm analysis or communication related problems. The prerequisites are a knowledge of calculus, a course on introduction to computer programming, and an understanding of computer organization. The book is also suitable for self-study by computer professionals and mathematicians interested in applications.

Introduction to Probability and Statistics for Science, Engineering, and Finance

Basic Probability Theory with Applications

Probability and Statistics with Reliability, Queuing, and Computer Science Applications

CRC Standard Probability and Statistics Tables and Formulae, Student Edition

Probability and Stochastic Modeling

Aims At The Level Between That Of Elementary Probability Texts And Advanced Works On Stochastic Processes. The Pre-Requisites Are A Course On Elementary Probability Theory And Statistics, And A Course On Advanced Calculus. The Theoretical Results Developed Have Been Followed By A Large Number Of Illustrative Examples. These Have Been Supplemented By Numerous Exercises, Answers To Most Of Which Are Also Given. It Will Suit As A Text For Advanced Undergraduate, Postgraduate And Research Level Course In Applied Mathematics, Statistics, Operations Research, Computer Science, Different Branches Of Engineering, Telecommunications, Business And Management, Economics, Life Sciences And So On. A Review Of The Book In American Mathematical Monthly (December 82) Gives This Book Special Positive Emphasis As A Textbook As Follows: 'Of The Dozen Or More Texts Published In The Last Five Years Aimed At The Students With A Background Of A First Course In Probability And Statistics But Not Yet To Measure Theory, This Is The Clear Choice. An Extremely Well Organized, Lucidly Written Text With Numerous Problems, Examples And Reference T' (With T* Where T Denotes Textbook And * Denotes Special Positive Emphasis). The Current Enlarged And Revised Edition, While Retaining The Structure And Adhering To The Objective As Well As Philosophy Of The Earlier Edition, Removes The Deficiencies, Updates The Material And The References And Aims At A Border Perspective With Substantial Additions And Wider Coverage.

An accessible introduction to probability, stochastic processes, and statistics for computer science and engineering applications Second edition now also available in Paperback. This updated and revised edition of the popular classic first edition relates fundamental concepts in probability and statistics to the computer sciences and engineering. The author uses Markov chains and other statistical tools to illustrate processes in reliability of computer systems and networks, fault tolerance, and performance. This edition features an entirely new section on stochastic Petri nets—as well as new sections on system availability modeling, wireless system modeling, numerical solution techniques for Markov chains, and software reliability modeling, among other subjects. Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date. It includes more than 200 worked examples and self-study exercises for each section. Probability and Statistics with Reliability, Queuing and Computer Science Applications, Second Edition offers a comprehensive introduction to probability, stochastic processes, and statistics for students of computer science, electrical and computer engineering, and applied mathematics. Its wealth of practical examples and up-to-date information makes it an excellent resource for practitioners as well. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

This text stresses modern ideas, including simulation and interpretation of results. It focuses on the aspects of probability most relevant to applications, such as stochastic modeling, Markov chains, reliability, and queuing.

Learn about the techniques used for evaluating the reliability and availability of engineered systems with this comprehensive guide.

Introduction to Probability and Stochastic Processes with Applications

Probability, Statistics, and Stochastic Processes

MyStatLab Update

An Introduction to Queueing Theory

New Approach and Applications

NOTE: This edition features the same content as the traditional text in a convenient, three-hole-punched, loose-leaf version. Books a la Carte also offer a great value-this format costs significantly less than a new textbook. Before purchasing, check with your instructor or review your course syllabus to ensure that you select the correct ISBN. Several versions of Pearson's MyLab & Mastering products exist for each title, including customized versions for individual schools, and registrations are not transferable. In addition, you may need a CourseID, provided by your instructor, to register for and use Pearson's MyLab & Mastering products. For junior/senior undergraduates taking probability and statistics as applied to engineering, science, or computer science. This classic text provides a rigorous introduction to basic probability theory and statistical inference, with a unique balance between theory and methodology. Interesting, relevant applications use real data from actual studies, showing how the concepts and methods can be used to solve problems in the field. This revision focuses on improved clarity and deeper understanding. This latest edition is also available in as an enhanced Pearson eText. This exciting new version features an embedded version of StatCrunch, allowing students to analyze data sets while reading the book. Also available with MyStatLab MyStatLab(tm) is an online homework, tutorial, and assessment program designed to work with this text to engage students and improve results. Within its structured environment, students practice what they learn, test their understanding, and pursue a personalized study plan that helps them absorb course material and understand difficult concepts. Note: You are purchasing a standalone product; MyLab(tm) & Mastering(tm) does not come packaged with this content. Students, if interested in purchasing this title with MyLab & Mastering, ask your instructor for the correct package ISBN and Course ID. Instructors, contact your Pearson representative for more information.

The book provides details on 22 probability distributions. Each distribution section provides a graphical visualization and formulas for distribution parameters, along with distribution formulas.

Common statistics such as moments and percentile formulas are followed by likelihood functions and in many cases the derivation of maximum likelihood estimates. Bayesian non-informative and conjugate priors are provided followed by a discussion on the distribution characteristics and applications in reliability engineering.

Introduction to Probability Models, Tenth Edition, provides an introduction to elementary probability theory and stochastic processes. There are two approaches to the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of probability by using the tools of measure theory. The first approach is employed in this text. The book begins by introducing basic concepts of probability theory, such as the random variable, conditional probability, and conditional expectation. This is followed by discussions of stochastic processes, including Markov chains and Poisson processes. The remaining chapters cover queuing, reliability theory, Brownian motion, and simulation. Many examples are worked out throughout the text, along with exercises to be solved by students. This book will be particularly useful to those interested in learning how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social sciences, and operations research. Ideally, this text would be used in a one-year course in probability models, or a one-semester course in introductory probability theory or a course in elementary stochastic processes. New to this Edition: 65% new chapter material including coverage of finite capacity queues, insurance risk models and Markov chains Contains compulsory material for new Exam 3 of the Society of Actuaries containing several sections in the new exams Updated data, and a list of commonly used notations and equations, a robust ancillary package, including a ISM, SSM, and test bank Includes SPSS PASW Modeler and SAS JMP software packages which are widely used in the field Hallmark features: Superior writing style Excellent exercises and examples covering the wide breadth of coverage of probability topics Real-world applications in engineering, science, business and economics

Probability and Statistics with Reliability, Queuing and Computer Science Applications, offers a extensive guide to probability, stochastic procedures, and statistics for individuals pc science, electrical

and computer technological innovation, and used arithmetic. Its prosperity of practical illustrations and up-to-date information makes it an excellent source for experts as well. Extensive modifications take new improvements in solution techniques and applications into account and bring this work totally up to now. It provides more than 200 worked illustrations and self-study workouts for each area

Probability & Statistics with Reliability, Queuing and Computer Science Applications

Queueing Networks and Markov Chains

Probability & Statistics With Reliability, Queuing And Computer Science Applications, 2Nd Ed

Probability, Statistics, and Queueing Theory

Modeling and Performance Evaluation with Computer Science Applications

In probability and statistics we often have to estimate probabilities and parameters in probability distributions using a random sample. Instead of using a point estimate calculated from the data we propose using fuzzy numbers which are constructed from a set of confidence intervals. In probability calculations we apply constrained fuzzy arithmetic because probabilities must add to one. Fuzzy random variables have fuzzy distributions. A fuzzy normal random variable has the normal distribution with fuzzy number mean and variance. Applications are to queueing theory, Markov chains, inventory control, decision theory and reliability theory.

*Statistics and Probability for Engineering Applications provides a complete discussion of all the major topics typically covered in a college engineering statistics course. This textbook minimizes the derivations and mathematical theory, focusing instead on the information and techniques most needed and used in engineering applications. It is filled with practical techniques directly applicable on the job. Written by an experienced industry engineer and statistics professor, this book makes learning statistical methods easier for today's student. This book can be read sequentially like a normal textbook, but it is designed to be used as a handbook, pointing the reader to the topics and sections pertinent to a particular type of statistical problem. Each new concept is clearly and briefly described, whenever possible by relating it to previous topics. Then the student is given carefully chosen examples to deepen understanding of the basic ideas and how they are applied in engineering. The examples and case studies are taken from real-world engineering problems and use real data. A number of practice problems are provided for each section, with answers in the back for selected problems. This book will appeal to engineers in the entire engineering spectrum (electronics/electrical, mechanical, chemical, and civil engineering); engineering students and students taking computer science/computer engineering graduate courses; scientists needing to use applied statistical methods; and engineering technicians and technologists. * Filled with practical techniques directly applicable on the job * Contains hundreds of solved problems and case studies, using real data sets * Avoids unnecessary theory*

Praise for the First Edition ". . . an excellent textbook . . . well organized and neatly written." —Mathematical Reviews ". . . amazingly interesting . . ." —Technometrics Thoroughly updated to showcase the interrelationships between probability, statistics, and stochastic processes, Probability, Statistics, and Stochastic Processes, Second Edition prepares readers to collect, analyze, and characterize data in their chosen fields. Beginning with three chapters that develop probability theory and introduce the axioms of probability, random variables, and joint distributions, the book goes on to present limit theorems and simulation. The authors combine a rigorous, calculus-based development of theory with an intuitive approach that appeals to readers' sense of reason and logic. Including more than 400 examples that help illustrate concepts and theory, the Second Edition features new material on statistical inference and a wealth of newly added topics, including: Consistency of point estimators Large sample theory Bootstrap simulation Multiple hypothesis testing Fisher's exact test and Kolmogorov-Smirnov test Martingales, renewal processes, and Brownian motion One-way analysis of variance and the general linear model Extensively class-tested to ensure an accessible presentation, Probability, Statistics, and Stochastic Processes, Second Edition is an excellent book for courses on probability and statistics at the upper-undergraduate level. The book is also an ideal resource for scientists and engineers in the fields of statistics, mathematics, industrial management, and engineering.

A Useful Guide to the Interrelated Areas of Differential Equations, Difference Equations, and Queueing Models Difference and Differential Equations with Applications in Queueing Theory presents the unique connections between the methods and applications of differential equations, difference equations, and Markovian queues. Featuring a comprehensive collection of topics that are used in stochastic processes, particularly in queueing theory, the book thoroughly discusses the relationship to systems of linear differential difference equations. The book demonstrates the applicability that queueing theory has in a variety of fields including telecommunications, traffic engineering, computing, and the design of factories, shops, offices, and hospitals. Along with the needed prerequisite fundamentals in probability, statistics, and Laplace transform, Difference and Differential Equations with Applications in Queueing Theory provides: A discussion on splitting, delayed-service, and delayed feedback for single-server, multiple-server, parallel, and series queue models Applications in queue models whose solutions require differential difference equations and generating function methods Exercises at the end of each chapter along with select answers The book is an excellent resource for researchers and practitioners in applied mathematics, operations research, engineering, and industrial engineering, as well as a useful text for upper-undergraduate and graduate-level courses in applied mathematics, differential and difference equations, queueing theory, probability, and stochastic processes.

Reliability and Availability Engineering

An Example-Based Approach Using the SHARPE Software Package

Probability, Statistics and Queueing Theory

PROBABILITY AND STATISTICS WITH RELIABILITY, QUEUEING, AND COMPUTER SCIENCE APPLICATIONS

Probability and Stochastic Processes

Probability, Markov Chains, Queues, and Simulation provides a modern and authoritative treatment of the mathematical processes that underlie performance modeling. The detailed explanations of mathematical derivations and numerous illustrative examples make this textbook readily accessible to graduate and advanced undergraduate students taking courses in which stochastic processes play a fundamental role. The textbook is relevant to a wide variety of fields, including computer science, engineering, operations research, statistics, and mathematics. The textbook looks at the fundamentals of probability theory, from the basic concepts of set-based probability, through probability distributions, to bounds, limit theorems, and the laws of large numbers. Discrete and continuous-time Markov chains are analyzed from a theoretical and computational point of view. Topics include the Chapman-Kolmogorov equations; irreducibility; the potential, fundamental, and reachability matrices; random walk problems; reversibility; renewal processes; and the numerical computation of stationary and transient distributions. The M/M/1 queue and its extensions to more general birth-death processes are analyzed in detail, as are queues with phase-type arrival and service processes. The M/G/1 and G/M/1 queues are solved using embedded Markov chains; the busy period, residual service time, and priority scheduling are treated. Open and closed queueing networks are analyzed. The final part of the book addresses the mathematical basis of simulation. Each chapter of the textbook concludes with an extensive set of exercises. An instructor's solution manual, in which all exercises are completely worked out, is also available (to professors only). Numerous examples illuminate the mathematical theories. Carefully detailed explanations of mathematical derivations guarantee a valuable pedagogical approach. Each chapter concludes with an extensive set of exercises.

An accessible introduction to probability, stochastic processes, and statistics for computer science and engineering applications. This updated and revised edition of the popular classic relates fundamental concepts in probability and statistics to the computer sciences and engineering. The author uses Markov chains and other statistical tools to illustrate processes in reliability of computer systems and networks, fault tolerance, and performance. This edition features an entirely new section on stochastic Petri nets as well as new sections on system availability modeling, wireless system modeling, numerical solution techniques for Markov chains, and software reliability modeling, among other subjects. Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date. It includes more than 200 worked examples and self-study exercises for each section. Probability and Statistics with Reliability, Queueing and Computer Science Applications, Second Edition offers a comprehensive introduction to probability, stochastic processes, and statistics for students of computer science, electrical and computer engineering, and applied mathematics. Its wealth of practical examples and up-to-date information makes it an excellent resource for practitioners as well. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

Student-Friendly Coverage of Probability, Statistical Methods, Simulation, and Modeling Tools Incorporating feedback from instructors and researchers who used the previous edition, Probability and Statistics for Computer Scientists, Second Edition helps students understand general methods of stochastic modeling, simulation, and data analysis; make o

The main intended audience for this book is undergraduate students in pure and applied sciences, especially those in engineering. Chapters 2 to 4 cover the probability theory they generally need in their training. Although the treatment of the subject is surely sufficient for non-mathematicians, I intentionally avoided getting too much into detail. For instance, topics such as mixed type random variables and the Dirac delta function are only briefly mentioned. Courses on probability theory are often considered difficult. However, after having taught this subject for many years, I have come to the conclusion that one of the biggest problems that the students face when they try to learn probability theory, particularly nowadays, is their deficiencies in basic differential and integral calculus. Integration by parts, for example, is often already forgotten by the students when they take a course on probability. For this reason, I have decided to write a chapter reviewing the basic elements of differential calculus. Even though this chapter might not be covered in class, the students can refer to it when needed. In this chapter, an effort was made to give the readers a good idea of the use in probability theory of the concepts they should already know. Chapter 2 presents the main results of what is known as elementary probability, including Bayes' rule and elements of combinatorial analysis.

Delayed and Network Queues

Probabilistic Modelling

Probability and Queueing Theory

Introduction to Probability Models

Statistics and Probability for Engineering Applications

*Critically acclaimed text for computer performance analysis--now in its second edition The Second Edition of this now-classic text provides a current and thorough treatment of queueing systems, queueing networks, continuous and discrete-time Markov chains, and simulation. Thoroughly updated with new content, as well as new problems and worked examples, the text offers readers both the theory and practical guidance needed to conduct performance and reliability evaluations of computer, communication, and manufacturing systems. Starting with basic probability theory, the text sets the foundation for the more complicated topics of queueing networks and Markov chains, using applications and examples to illustrate key points. Designed to engage the reader and build practical performance analysis skills, the text features a wealth of problems that mirror actual industry challenges. New features of the Second Edition include: * Chapter examining simulation methods and applications * Performance analysis applications for wireless, Internet, J2EE, and Kanban systems * Latest material on non-Markovian and fluid stochastic Petri nets, as well as solution techniques for Markov regenerative processes * Updated discussions of new and popular performance analysis tools, including ns-2 and OPNET * New and current real-world examples, including DiffServ routers in the Internet and cellular mobile networks With the rapidly growing complexity of computer and communication systems, the need for this text, which expertly mixes theory and practice, is tremendous. Graduate and advanced undergraduate students in computer science will find the extensive use of examples and problems to be vital in mastering both the basics and the fine points of the field, while industry professionals will find the text essential for developing systems that comply with industry standards and regulations.*

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 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 individual goals. Graduate courses can cover all chapters in one semester.

Users of statistics in their professional lives and statistics students will welcome this concise, easy-to-use reference for basic statistics and probability. It contains all of the standardized statistical tables and formulas typically needed plus material on basic statistics topics, such as probability theory and distributions, regression, analysis of variance, nonparametric statistics, and statistical quality control. For each type of distribution the authors supply: ? definitions ? tables ? relationships with other distributions, including limiting forms ? statistical parameters, such as variance and generating functions ? a list of common problems involving the distribution Standard Probability and Statistics: Tables and Formulae also includes discussion of common statistical problems and supplies examples that show readers how to use the tables and formulae to get the solutions they need. With this handy reference, the focus can shift from rote learning and memorization to the concepts needed to use statistics efficiently and effectively.

Introduction to tools and applications of probabilistic modelling for computing or operations research students.

Probability with R

Modeling, Analysis, and Applications

Performance and Reliability Analysis of Computer Systems

Concepts in Probability and Stochastic Modeling

Probability Distributions Used in Reliability Engineering

We will occasionally footnote a portion of text with a "", to indicate Notes on the that this portion can be initially bypassed. The reasons for bypassing a Text portion of the text include: the subject is a special topic that will not be referenced later, the material can be skipped on first reading, or the level of mathematics is higher than the rest of the text. In cases where a topic is self-contained, we opt to collect the material into an appendix that can be read by students at their leisure. The material in the text cannot be fully assimilated until one makes it Notes on "their own" by applying the material to specific problems. Self-discovery Problems is the best teacher and although they are no substitute for an inquiring mind, problems that explore the subject from different viewpoints can often help the student to think about the material in a uniquely personal way. With this in mind, we have made problems an integral part of this work and have attempted to make them interesting as well as informative. Provides a comprehensive introduction to probability with an emphasis on computing-related applications This self-contained new and extended edition outlines a first course in probability applied to computer-related disciplines. As in the first edition, experimentation and simulation are favoured over mathematical proofs. The freely downloadable statistical programming language R is used throughout the text, not only as a tool for calculation and data analysis, but also to illustrate concepts of probability and to simulate distributions. The examples in Probability with R: An Introduction with Computer Science Applications, Second Edition cover a wide range of computer science applications, including: testing program performance; measuring response time and CPU time; estimating the reliability of components and systems; evaluating algorithms and queueing systems. Chapters cover: The R language; summarizing statistical data; graphical displays; the fundamentals of probability; reliability; discrete and continuous distributions; and more. This second edition includes: improved R code throughout the text, as well as new procedures, packages and interfaces; updated and additional examples, exercises and projects covering recent developments of computing; an introduction to bivariate discrete distributions together with the R functions used to handle large matrices of conditional probabilities, which are often needed in machine translation; an introduction to linear regression with particular emphasis on its application to machine learning using testing and training data; a new section on spam filtering using Bayes theorem to develop the filters; an extended range of Poisson applications such as network failures, website hits, virus attacks and accessing the cloud; use of new allocation functions in R to deal with hash table collision, server overload and the general allocation problem. The book is supplemented with a Wiley Book Companion Site featuring data and solutions to exercises within the book. Primarily addressed to students of computer science and related areas, Probability with R: An Introduction with Computer Science Applications, Second Edition is also an excellent text for students of engineering and the general sciences. Computing professionals who need to understand the relevance of probability in their areas of practice will find it useful.**

An easily accessible, real-world approach to probability and stochastic processes Introduction to Probability and Stochastic Processes with Applications presents a clear, easy-to-understand treatment of probability and stochastic processes, providing readers with a solid foundation they can build upon throughout their careers. With an emphasis on applications in engineering, applied sciences, business and finance, statistics, mathematics, and operations research, the book features numerous real-world examples that illustrate how random phenomena occur in nature and how to use probabilistic techniques to accurately model these phenomena. The authors discuss a broad range of topics, from the basic concepts of probability to advanced topics for further study, including Itô integrals, martingales, and sigma algebras. Additional topical coverage includes: Distributions of discrete and continuous random variables frequently used in applications Random vectors, conditional probability, expectation, and multivariate normal distributions The laws of large numbers, limit theorems, and convergence of sequences of random variables Stochastic processes and related applications, particularly in queueing systems Financial mathematics, including pricing methods such as risk-neutral valuation and the Black-Scholes formula Extensive appendices containing a review of the requisite mathematics and tables of standard distributions for use in applications are provided, and plentiful exercises, problems, and solutions are found throughout. Also, a related website features additional exercises with solutions and supplementary material for classroom use. Introduction to Probability and Stochastic Processes with Applications is an ideal book for probability courses at the upper-undergraduate level. The book is also a valuable reference for researchers and practitioners in the fields of engineering, operations research, and computer science who conduct data analysis to make decisions in their everyday work.

Probability & Statistics With Reliability, Queueing And Computer Science Applications, 2Nd Ed John Wiley & Sons

The Mathematical Basis of Performance Modeling

Probability, Stochastic Processes, and Queueing Theory

Stochastic Processes

Modeling and Analysis in Applications