

# *Models of* **Random Processes**

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*A Handbook for  
Mathematicians  
and  
Engineers*

I.N. Kovalenko  
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# Models Of Random Processes A Handbook For Mathematicians And Engineers

**Igor N. Kovalenko, Nickolaj Yu.  
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## **Models Of Random Processes A Handbook For Mathematicians And Engineers:**

**Models of Random Processes** Igor N. Kovalenko, Nickolaj Yu. Kuznetsov, Valentin M. Shurenkov, 1996-07-08 Devising and investigating random processes that describe mathematical models of phenomena is a major aspect of probability theory applications Stochastic methods have penetrated into an unimaginably wide scope of problems encountered by researchers who need stochastic methods to solve problems and further their studies This handbook supplies the knowledge you need on the modern theory of random processes Packed with methods Models of Random Processes A Handbook for Mathematicians and Engineers presents definitions and properties on such widespread processes as Poisson Markov semi Markov Gaussian and branching processes and on special processes such as cluster self exiting double stochastic Poisson Gauss Poisson and extremal processes occurring in a variety of different practical problems The handbook is based on an axiomatic definition of probability space with strict definitions and constructions of random processes Emphasis is placed on the constructive definition of each class of random processes so that a process is explicitly defined by a sequence of independent random variables and can easily be implemented into the modelling Models of Random Processes A Handbook for Mathematicians and Engineers will be useful to researchers engineers postgraduate students and teachers in the fields of mathematics physics engineering operations research system analysis econometrics and many others Stochastic Processes and Applications Sergei Silvestrov, Anatoliy Malyarenko, Milica Rančić, 2018-12-05 This book highlights the latest advances in stochastic processes probability theory mathematical statistics engineering mathematics and algebraic structures focusing on mathematical models structures concepts problems and computational methods and algorithms important in modern technology engineering and natural sciences applications It comprises selected high quality refereed contributions from various large research communities in modern stochastic processes algebraic structures and their interplay and applications The chapters cover both theory and applications illustrated by numerous figures schemes algorithms tables and research results to help readers understand the material and develop new mathematical methods concepts and computing applications in the future Presenting new methods and results reviews of cutting edge research and open problems and directions for future research the book serves as a source of inspiration for a broad spectrum of researchers and research students in probability theory and mathematical statistics applied algebraic structures applied mathematics and other areas of mathematics and applications of mathematics The book is based on selected contributions presented at the International Conference on Stochastic Processes and Algebraic Structures From Theory Towards Applications SPAS2017 to mark Professor Dmitrii Silvestrov's 70th birthday and his 50 years of fruitful service to mathematics education and international cooperation which was held at Mälardalen University in Västerås and Stockholm University Sweden in October 2017

**Coupling and Ergodic Theorems for Semi-Markov-Type Processes I** Dmitrii Silvestrov, 2025-10-26 Ergodic theorems are a cornerstone of the theory of stochastic processes and their applications This volume delves into ergodic

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Dmitrii Silvestrov, Sergei Silvestrov, 2017-09-06 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 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

**Journal of the American Statistical Association** American

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Silvestrov, 2025-11-29 Ergodic theorems are a cornerstone of the theory of stochastic processes and their applications This book is the second volume of a two volume monograph dedicated to ergodic theorems While the first volume centers on Markovian and regenerative models the second volume extends the scope to semi Markov processes and multi alternating regenerative processes with semi Markov modulation and delves into ergodic theorems with explicit power and exponential upper bounds for convergence rates for such processes The book offers a powerful and constructive probabilistic framework by employing coupling ergodic theorems presented in the first volume in conjunction with the method of artificial regeneration and test functions Theoretical findings are illustrated with applications to semi Markov Monte Carlo algorithms

and perturbed queuing systems featuring explicit convergence rate bounds Many results presented in the book are groundbreaking appearing in publication for the first time Designed with researchers and advanced students in mind the content is thoughtfully structured by complexity making it suitable for self study or as a resource for upper level coursework Each chapter is self contained and complemented by a comprehensive bibliography ensuring its value as a long lasting reference An essential resource for theoretical and applied research this book significantly contributes to the field of stochastic processes and will remain a key reference for years to come

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*Mathematical Theory of Reliability of Time Dependent Systems with Practical Applications* Igor N. Kovalenko, Philip A. Pegg, 1997-07-16 One of the greatest problems in engineering is reliability The performance of all machinery degrades over time and unless counteraction is taken at some point any system will eventually fail Once a system fails there are a number of possible solutions the mathematical and statistical measurement and analysis of these solutions forms the mathematical theory of reliability The aim of the authors is to concentrate on aspects of particular importance in the mathematical theory of reliability of time dependent systems rather than give a general overview Particular emphasis is placed on fault tree analysis Monte Carlo methods and importance measures This book will be of particular interest to applied researchers and engineers working in areas where reliability is crucial Contents Introduction Markov and Semi Markov models as a basis for the mathematical analysis of system reliability methods for investigating homogeneous and non homogeneous point processes event flows fault trees the current state of research theory of redundant systems Monte Carlo methods reliability analysis using perturbation methods stiff processes in reliability analysis variance reduction methods analytical statistical methods for rapid simulation of repairable systems with structure redundancy measures of reliability importance of components index

**Fractal Teletraffic Modeling and Delay Bounds in Computer Communications** Ming Li, 2022-05-02 By deploying time series analysis Fourier transform functional analysis min plus convolution and fractional order systems and noise this book proposes fractal traffic modeling and computations of delay bounds aiming to improve the quality of service in computer communication networks As opposed to traditional studies of teletraffic delay bounds the author proposes a novel fractional noise the generalized fractional Gaussian noise gfGn approach and introduces a new fractional noise generalized Cauchy GC process for traffic modeling Researchers and graduates in computer science applied statistics and applied mathematics will find this book beneficial Ming Li PhD is a professor at Ocean College Zhejiang University and the East China Normal University He has been an active contributor for many years to the fields of computer communications applied mathematics and statistics particularly network traffic

modeling fractal time series and fractional oscillations He has authored more than 200 articles and 5 monographs on the subjects He was identified as the Most Cited Chinese Researcher by Elsevier in 2014 2020 Professor Li was recognized as a top 100 000 scholar in all fields in 2019 2020 and a top 2% scholar in the field of Numerical and Computational Mathematics in 2021 by Prof John P A Ioannidis Stanford University **Choice** ,2008 **AMSTAT News** ,1997 *U.S. Environmental Protection Agency Library System Book Catalog Holdings as of July 1973* United States. Environmental Protection Agency. Library Systems Branch,1974 [Probability and Random Processes](#) Venkatarama Krishnan,2006-06-27 A resource for probability AND random processes with hundreds of worked examples and probability and Fourier transform tables This survival guide in probability and random processes eliminates the need to pore through several resources to find a certain formula or table It offers a compendium of most distribution functions used by communication engineers queuing theory specialists signal processing engineers biomedical engineers physicists and students Key topics covered include Random variables and most of their frequently used discrete and continuous probability distribution functions Moments transformations and convergences of random variables Characteristic generating and moment generating functions Computer generation of random variates Estimation theory and the associated orthogonality principle Linear vector spaces and matrix theory with vector and matrix differentiation concepts Vector random variables Random processes and stationarity concepts Extensive classification of random processes Random processes through linear systems and the associated Wiener and Kalman filters Application of probability in single photon emission tomography SPECT More than 400 figures drawn to scale assist readers in understanding and applying theory Many of these figures accompany the more than 300 examples given to help readers visualize how to solve the problem at hand In many instances worked examples are resolved with more than one approach to illustrate how different probability methodologies can work for the same problem Several probability tables with accuracy up to nine decimal places are provided in the appendices for quick reference A special feature is the graphical presentation of the commonly occurring Fourier transforms where both time and frequency functions are drawn to scale This book is of particular value to undergraduate and graduate students in electrical computer and civil engineering as well as students in physics and applied mathematics Engineers computer scientists biostatisticians and researchers in communications will also benefit from having a single resource to address most issues in probability and random processes

**Mathematics of Uncertainty Modeling in the Analysis of Engineering and Science Problems** Chakraverty, S.,2014-01-31 This book provides the reader with basic concepts for soft computing and other methods for various means of uncertainty in handling solutions analysis and applications Provided by publisher [Subject Guide to Books in Print](#) ,1993

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