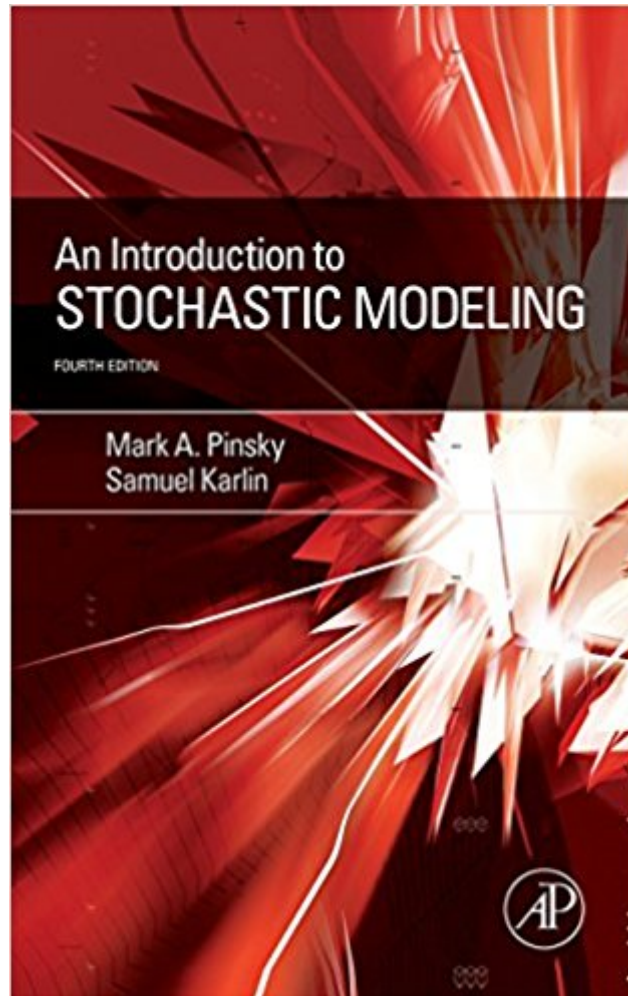




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# An Introduction To Stochastic Modeling, Fourth Edition



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## Book Information

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## Customer Reviews

Serving as the foundation for a one-semester course in stochastic processes for students familiar with elementary probability theory and calculus, the fourth edition of Introduction to Stochastic Modeling bridges the gap between basic probability and an intermediate level course in stochastic processes. The objectives of the text are to introduce students to the standard concepts and methods of stochastic modeling, to illustrate the rich diversity of applications of stochastic processes in the applied sciences, and to provide exercises in the application of simple stochastic analysis to realistic problems. About This Edition In the fourth edition, we have added two new chapters: Chapter 10 on random evolution and Chapter 11 on characteristic functions. Chapter 10, "Random Evolution," denotes a set of stochastic models, which describe continuous motion with piecewise linear sample functions. Explicit formulas are available in the simplest cases. In the general case, one has a central limit theorem, which is pursued more generally in Chapter 11, "Characteristic Functions and Their Applications." Here the necessary tools from

Fourier analysis are developed and applied when necessary. Many theorems are proved in full detail, while other proofs are sketched--in the spirit of the earlier Chapters 1-9. Complete proofs may be found by consulting the intermediate textbooks listed in the section on further reading. Instructors who have taught from the third edition may be reassured that Chapters 1-9 of the new edition are identical to the corresponding chapters of the new book. Changes This Edition Realistic applications from a variety of disciplines integrated throughout the text, including more biological applications Plentiful, completely updated problems Completely updated and reorganized end-of-chapter exercise sets, 250 exercises with answers New chapters of stochastic differential equations and Brownian motion and related processes Additional sections on Martingale and Poisson process Read a sample chapter from Introduction to Stochastic Modeling.

PRAISE FOR THE SECOND EDITION "This book is a valuable resource for anyone studying combustion processes." --David L. Liscinsky, United Technologist Research Center, in AIAA JOURNAL "This is an excellent text-book ... The narrative is clear, careful and detailed but, at the same time, designed to draw (not to bore) the reader in. The main strengths, in my opinion, are the wealth of convincing applications, which are discussed at some, but not too much length after each bit of theoretical development, and the large number of exercises given at the ends of sections, not just at the ends of chapters." --Martin Crowder, University of Surrey, Guildford, in THE STATISTICIAN

First my perspective - I'm an senior undergraduate math student at a US university. This book is an assigned text for a first course in stochastic processes. First the good - the book is written by authors who are masters of the field and their coverage of topics seems to hit most of the standard bases. The primary flaw with the book is that it's absolutely riddled with major mistakes, ones big enough to get in the way of learning. Typos are inevitable in math books - these errors are too big to be called typos. For a concrete example, on pages 136-138 there are 6 'problems' listed which are not problems at all but a summary of results from the expository body. This is three FULL pages of material that would have been incredibly confusing had I not been given a heads up from my professor, especially since there is no publicly posted errata. Errors of this magnitude indicate that the book was not reviewed carefully (or maybe at all?) and this example does not stand alone. There are small mistakes littered throughout the book that impede learning. The first two chapters are a whirlwind tour of assumed background material - it goes so quickly that any gaps in knowledge could not possibly be filled in. Then the text proceeds through the actual material at a

tedious pace, over-talking through most ideas and creating redundant equations for fairly simple ideas. Hundreds of numbered equations appear in chapter 3 to express the concept of first step analysis, for instance. The solutions manual that they sell contains few details aside from the answer. It is typeset poorly and seems to be a clear money grab - praying on students that are worried about their grades. It does usually work to check a correct answer. The review for this book that says the solutions manual is good screams 'fake review' for this reason. On top of all of this the book sets a bad example for students by omitting the name of one of the co-authors listed in the first three editions (especially distastefully, right after his death). This is a minor point. The books by Norris or Ross are a better way to spend \$40.

This book may be useful with a diligent instructor. However it's not for do-it-yourselfers, or students who want a more in-depth look at the material. The majority of the time you're wondering what's happening and you haven't a clue whether you are doing exercises correctly. Not a great choice of text.

The book binding fell apart within the first couple of weeks. I'm using it a lot but it definitely should last a lot longer without falling apart.

Terrible explanations for critical concepts in Markov chains. It gives formulas with little explanation (very few or poor proofs).

Used this book for my first course in stochastic processes and was disappointed to find many typos throughout the book. No errata is available on the publisher's website and the living author (Pinsky) ignored my email request for one.

This book does not give enough description in the chapters. It is my belief that the author made the assumption that the consumers of this book know a lot more about the subject and doesn't need much explanation. You should have a good background in probability before picking this up. Also the e-book solution manual does not help, so don't bother buying it.

This book does not give much explanation and examples on each chapter. The problem is far more complex than what is discussed on the book. I end up getting other books to accompany with this book. Try to avoid this book if you can, I believe there are a lot more of this kind of book with much

better explanation out there.

The language used in the book is not easy. The layout of the pages does not help to highlight important ideas. If you expect to learn from this book, expect to read each sentence, word for word. Granted, I was less familiar with the presentation of the beginning material. The probability class I took was taught from an axiomatic standpoint. We didn't cover very much material, and we never discussed distributions. I felt like I was at a serious disadvantage when I embarked upon this class. The notation is different enough from the two probability books I have, and the whole approach was different from my previous class. I really wanted to understand this material (and I really don't want to fail this class), so I did the only thing I could. Read the book. Slowly. It took me about 3 hours to fully read, understand, and solve problems related to pages 1-16. We're halfway through Chapter 3 now, and I'm glad I spent so much time on those first pages. It really helps to clearly understand *\*exactly\** what the early notation means. My instructor told me to skim Chapter 2, but to focus my time on Chapter 3, and that was sound advice. I reviewed their explanations of Bernoulli, Binomial, Geometric, and Poisson, as they seem to come up the most. At first, I hated this book (and my probability class for failing to prepare me). The upside of having to work so hard to understand, is that you do understand at the end of it. Thanks to understanding all the previous notation, Markov Chains (Chapter 3) was waaaaaaaay easier to read and solve. Waaaaaaaay easier. The book has grown on me, and I don't absolutely hate it anymore. I hope there's an easier book out there, but maybe there isn't. If your teacher picks this one, don't panic. Just accept the fact that it's going to be a slow process. The answers for most of the Exercises are in the back. The Solutions manual contains answers to the odd Problems. As a solutions manual, it sucks. Truly. But it's not very expensive, and it might help you if you're ever stuck on an odd problem.

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