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 Alan Krueger, Princeton University' Cameron and Trivedi have written a remarkably thorough and up-to-date treatment of microeconomic methods. This is not a superficial cookbook; the early chapters ...

Methods and Applications

Palm 7. Time series versus structural models: a case study of Canadian manufacturing inventory behavior P. K. Trivedi 8. Time series analysis of the German hyperinflation P. Evans 9. A time series ...

The Structural Econometric Time Series Analysis Approach

Markets are now implying an 89% probability of a hike to 0.5% when the RBNZ next meets on Oct. 6, and an 80% chance of a further move to 0.75% in November. (Reporting by Anushka Trivedi in ...

Australia dlr finds relief in positive GDP, kiwi weathers coronavirus jump

By Anushka Trivedi LONDON, Sept 10 (Reuters ... adding that a rate hike in the first-half of 2022 could not be ruled out. The probability of a 15 basis point hike to 0.35% in February had ...

Sterling at 4-week high as BoE rate hike bets rise

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Understanding the Technology behind Traffic Sign Recognition (TSR) Systems

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Afghanistan: US decision to withdraw lays bare a not-so-special relationship

The probability of a 15 basis point hike to 0.35% in February had risen to 53%, while the Federal Reserve is forecast not to raise rates until at least 2023. However, for the pound to break above ...

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.

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 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

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 queuing 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 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.

Advances in Computers

This subject is critical in many modern applications such as mathematical finance, quantitative management, telecommunications, signal processing, bioinformatics, as well as traditional ones such as insurance, social science and engineering. The authors have rectified deficiencies in traditional lecture-based methods by collecting together a wealth of exercises for which they have supplied complete solutions. These solutions are adapted to needs and skills of students. Experience shows that users of this book will find the subject more interesting and they will be better equipped to solve problems in practice and under examination conditions.

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.

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

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.

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