



Classical and Spatial Stochastic Processes

Rinaldo B. Schinazi

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This book is intended as a text for a first course in stochastic processes at the upper undergraduate or graduate levels, assuming only that the reader has had a serious calculus course-advanced calculus would even be better-as well as a first course in probability (without measure theory). In guiding the student from the simplest classical models to some of the spatial models, currently the object of considerable research, the text is aimed at a broad audience of students in biology, engineering, mathematics, and physics. The first two chapters deal with discrete Markov chains-recurrence and transience, random walks, birth and death chains, ruin problem and branching processes-and their stationary distributions. These classical topics are treated with a modern twist: in particular, the coupling technique is introduced in the first chapter and is used throughout. The third chapter deals with continuous time Markov chains-Poisson process, queues, birth and death chains, stationary distributions. The second half of the book treats spatial processes. This is the main difference between this work and the many others on stochastic processes. Spatial stochastic processes are (rightly) known as being difficult to analyze. The few existing books on the subject are technically challenging and intended for a mathematically sophisticated reader. We picked several interesting models-percolation, cellular automata, branching random walks, contact process on a tree-and concentrated on those properties that can be analyzed using elementary methods.

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