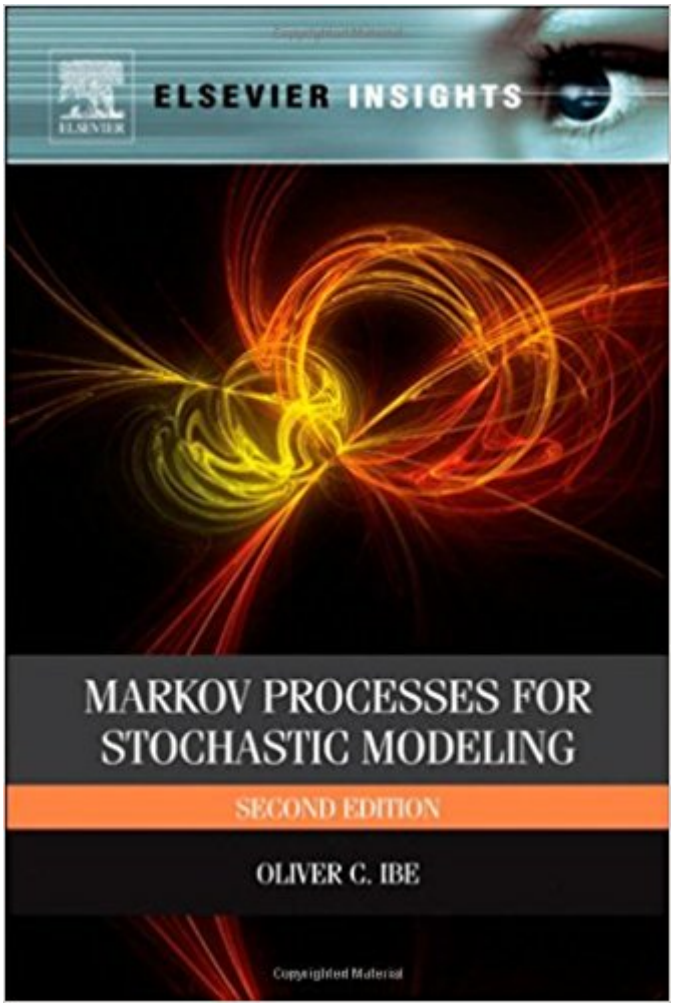
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Markov Processes For Stochastic Modeling, Second Edition (Elsevier Insights)



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Synopsis

Markov processes are processes that have limited memory. In particular, their dependence on the past is only through the previous state. They are used to model the behavior of many systems including communications systems, transportation networks, image segmentation and analysis, biological systems and DNA sequence analysis, random atomic motion and diffusion in physics, social mobility, population studies, epidemiology, animal and insect migration, queueing systems, resource management, dams, financial engineering, actuarial science, and decision systems. Covering a wide range ofÃ Â Ã Â areas of application of Markov processes, this second edition is revised to highlight the most important aspects as well as the most recent trends and applications of Markov processes. The author spent over 16 years in the industry before returning to academia, and he has applied many of the principles covered in this book in multiple research projects. Therefore, this is an applications-oriented book that also includes enough theory toÃ Â provide a solid groundÃ Â in the subject forÃ Â the reader.Presents both the theory and applications of the different aspects of Markov processesIncludes numerous solved examples as well as detailed diagrams that make it easier to understand the principle being presentedDiscusses different applications of hidden Markov models, such as DNA sequence analysis and speech analysis.

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Customer Reviews

"Markov processes are the most popular modeling tools for stochastic systems in many different

fields, and Ibe compiles in a single volume many of the Markovian models used indifferent disciplines. The information could be useful to graduate students and researchers in any field that uses Markov processes, he says, but he was thinking particularly of those in traffic engineering, image analysis, bioinformatics, biostatistics, financial engineering, and computational biology."--Reference & Research Book News, October 2013

Dr Ibe has been teaching at U Mass since 2003. He also has more than 20 years of experience in the corporate world, most recently as Chief Technology Officer at Sineria Networks and Director of Network Architecture for Spike Broadband Corp.

I recommend this book for graduate and undergraduate students that need a complete reference about Markov Process.

It is the one of the best book about stochastic processes I've ever read, it's simple and practical with many example. Actually this is a very good book for learning

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