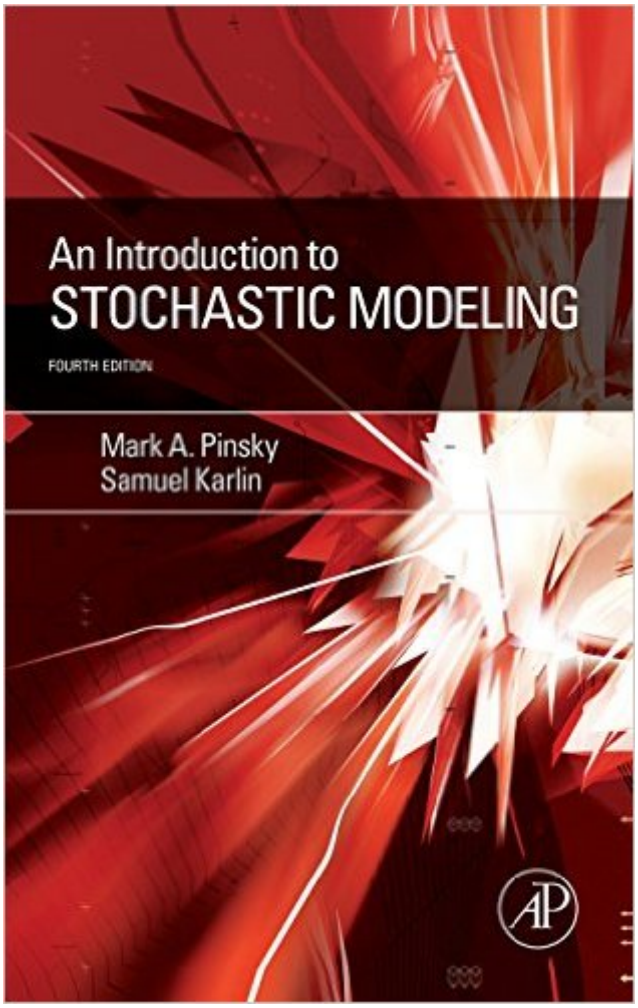
An Introduction To Stochastic Modeling, Fourth Edition



Synopsis

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Book Information

Hardcover: 584 pages

Publisher: Academic Press; 4th edition (December 24, 2010)

Language: English

ISBN-10: 0123814162

ISBN-13: 978-0123814166

Product Dimensions: 6.1 x 1.2 x 9.2 inches

Shipping Weight: 2 pounds (View shipping rates and policies)

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Customer Reviews

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 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. Waaaaaaaaay 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.

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