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Introduction to Probability Models

应用随机过程

概率模型导论

（英文版·第10版）

[美] Sheldon M. Ross 著

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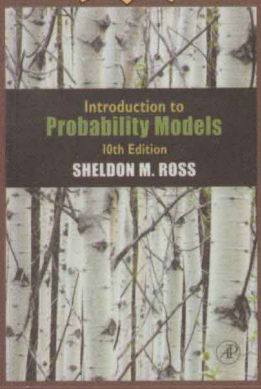

人民邮电出版社
POSTS & TELECOM PRESS

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人 民 邮 电 出 版 社
北 京

图书在版编目（CIP）数据

应用随机过程——概率模型导论=Introduction to Probability Models，Tenth Edition：第10版：英文
/（美）罗斯（Ross, S. M.）著. —北京：人民邮电出版社，2011.2
（图灵原版数学 · 统计学系列）
ISBN 978-7-115-24707-0

I. ①应… II. ①罗… III. ①随机过程－英文 IV. ①O211.6

中国版本图书馆CIP数据核字（2010）第258370号

内 容 提 要

本书叙述深入浅出，涉及面广．主要内容有随机变量、条件概率及条件期望、离散及连续马尔可夫链、指数分布、泊松过程、布朗运动及平稳过程、更新理论及排队论等；也包括了随机过程在物理、生物、运筹、网络、遗传、经济、保险、金融及可靠性中的应用．特别是有关随机模拟的内容，给随机系统运行的模拟计算提供了有力的工具．除正文外，本书有约700道习题，其中带星号的习题还提供了解答．

本书可作为概率论与统计、计算机科学、保险学、物理学、社会科学、生命科学、管理科学与工程学等专业的随机过程基础课教材．

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应用随机过程：概率模型导论（英文版 · 第10版）

◆ 著 [美] Sheldon M. Ross
责任编辑 明永玲
◆ 人民邮电出版社出版发行 北京市崇文区夕照寺街14号
邮编 100061 电子函件 315@ptpress.com.cn
网址 http://www.ptpress.com.cn
北京铭成印刷有限公司印刷
◆ 开本：700×1000 1/16
印张：50
字数：1 053千字 2011年2月第1版
印数：1-3 000册 2011年2月北京第1次印刷
著作权合同登记号 图字：01-2010-6901号

ISBN 978-7-115-24707-0

定价：99.00元

读者服务热线：（010）51095186 印装质量热线：（010）67129223
反盗版热线：（010）67171154

版 权 声 明

Introduction to Probability Models, Tenth Edition by Sheldon M. Ross, ISBN: 978-0-12-375686-2.

Authorized English language reprint edition published by the Proprietor.

ISBN: 978-981-272709-1.

Elsevier (Singapore) Pte Ltd.

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Tel: (65)6349-0200

Fax: (65)6733-1817

First Published 2011

2011年初版

Preface

This text is intended as an introduction to elementary probability theory and stochastic processes. It is particularly well suited for those wanting to see how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social sciences, and operations research.

It is generally felt that there are two approaches to the study of probability theory. One approach is heuristic and nonrigorous and attempts to develop in the student an intuitive feel for the subject that enables him or her to "think probabilistically." The other approach attempts a rigorous development of probability by using the tools of measure theory. It is the first approach that is employed in this text. However, because it is extremely important in both understanding and applying probability theory to be able to "think probabilistically," this text should also be useful to students interested primarily in the second approach.

New to This Edition

The tenth edition includes new text material, examples, and exercises chosen not only for their inherent interest and applicability but also for their usefulness in strengthening the reader's probabilistic knowledge and intuition. The new text material includes Section 2.7, which builds on the inclusion/exclusion identity to find the distribution of the number of events that occur; and Section 3.6.6 on left skip free random walks, which can be used to model the fortunes of an investor (or gambler) who always invests 1 and then receives a nonnegative integral return. Section 4.2 has additional material on Markov chains that shows how to modify a given chain when trying to determine such things as the probability that the chain ever enters a given class of states by some time, or the conditional distribution of the state at some time given that the class has never been entered. A new remark in Section 7.2 shows that results from the classical insurance ruin model also hold in other important ruin models. There is new material on exponential queueing models, including, in Section 2.2, a determination of the mean and variance of the number of lost customers in a busy period of a finite capacity queue, as well as

the new Section 8.3.3 on birth and death queueing models. Section 11.8.2 gives a new approach that can be used to simulate the exact stationary distribution of a Markov chain that satisfies a certain property.

Among the newly added examples are 1.11, which is concerned with a multiple player gambling problem; 3.20, which finds the variance in the matching rounds problem; 3.30, which deals with the characteristics of a random selection from a population; and 4.25, which deals with the stationary distribution of a Markov chain.

Course

Ideally, this text would be used in a one-year course in probability models. Other possible courses would be a one-semester course in introductory probability theory (involving Chapters 1–3 and parts of others) or a course in elementary stochastic processes. The textbook is designed to be flexible enough to be used in a variety of possible courses. For example, I have used Chapters 5 and 8, with smatterings from Chapters 4 and 6, as the basis of an introductory course in queueing theory.

Examples and Exercises

Many examples are worked out throughout the text, and there are also a large number of exercises to be solved by students. More than 100 of these exercises have been starred and their solutions provided at the end of the text. These starred problems can be used for independent study and test preparation. An Instructor's Manual, containing solutions to all exercises, is available free to instructors who adopt the book for class.

Organization

Chapters 1 and 2 deal with basic ideas of probability theory. In Chapter 1 an axiomatic framework is presented, while in Chapter 2 the important concept of a random variable is introduced. Subsection 2.6.1 gives a simple derivation of the joint distribution of the sample mean and sample variance of a normal data sample.

Chapter 3 is concerned with the subject matter of conditional probability and conditional expectation. "Conditioning" is one of the key tools of probability theory, and it is stressed throughout the book. When properly used, conditioning often enables us to easily solve problems that at first glance seem quite difficult. The final section of this chapter presents applications to (1) a computer list problem, (2) a random graph, and (3) the Polya urn model and its relation to the Bose-Einstein distribution. Subsection 3.6.5 presents k-record values and the surprising Ignatov's theorem.

In Chapter 4 we come into contact with our first random, or stochastic, process, known as a Markov chain, which is widely applicable to the study of many real-world phenomena. Applications to genetics and production processes are presented. The concept of time reversibility is introduced and its usefulness illustrated. Subsection 4.5.3 presents an analysis, based on random walk theory, of a probabilistic algorithm for the satisfiability problem. Section 4.6 deals with the mean times spent in transient states by a Markov chain. Section 4.9 introduces Markov chain Monte Carlo methods. In the final section we consider a model for optimally making decisions known as a Markovian decision process.

In Chapter 5 we are concerned with a type of stochastic process known as a counting process. In particular, we study a kind of counting process known as a Poisson process. The intimate relationship between this process and the exponential distribution is discussed. New derivations for the Poisson and nonhomogeneous Poisson processes are discussed. Examples relating to analyzing greedy algorithms, minimizing highway encounters, collecting coupons, and tracking the AIDS virus, as well as material on compound Poisson processes, are included in this chapter. Subsection 5.2.4 gives a simple derivation of the convolution of exponential random variables.

Chapter 6 considers Markov chains in continuous time with an emphasis on birth and death models. Time reversibility is shown to be a useful concept, as it is in the study of discrete-time Markov chains. Section 6.7 presents the computationally important technique of uniformization.

Chapter 7, the renewal theory chapter, is concerned with a type of counting process more general than the Poisson. By making use of renewal reward processes, limiting results are obtained and applied to various fields. Section 7.9 presents new results concerning the distribution of time until a certain pattern occurs when a sequence of independent and identically distributed random variables is observed. In Subsection 7.9.1, we show how renewal theory can be used to derive both the mean and the variance of the length of time until a specified pattern appears, as well as the mean time until one of a finite number of specified patterns appears. In Subsection 7.9.2, we suppose that the random variables are equally likely to take on any of m possible values, and compute an expression for the mean time until a run of m distinct values occurs. In Subsection 7.9.3, we suppose the random variables are continuous and derive an expression for the mean time until a run of m consecutive increasing values occurs.

Chapter 8 deals with queueing, or waiting line, theory. After some preliminaries dealing with basic cost identities and types of limiting probabilities, we consider exponential queueing models and show how such models can be analyzed. Included in the models we study is the important class known as a network of queues. We then study models in which some of the distributions are allowed to be arbitrary. Included are Subsection 8.6.3 dealing with an optimization problem concerning a single server, general service time queue, and Section 8.8, concerned with a single server, general service time queue in which the arrival source is a finite number of potential users.

Chapter 9 is concerned with reliability theory. This chapter will probably be of greatest interest to the engineer and operations researcher. Subsection 9.6.1 illustrates a method for determining an upper bound for the expected life of a parallel system of not necessarily independent components and Subsection 9.7.1 analyzes a series structure reliability model in which components enter a state of suspended animation when one of their cohorts fails.

Chapter 10 is concerned with Brownian motion and its applications. The theory of options pricing is discussed. Also, the arbitrage theorem is presented and its relationship to the duality theorem of linear programming is indicated. We show how the arbitrage theorem leads to the Black–Scholes option pricing formula.

Chapter 11 deals with simulation, a powerful tool for analyzing stochastic models that are analytically intractable. Methods for generating the values of arbitrarily distributed random variables are discussed, as are variance reduction methods for increasing the efficiency of the simulation. Subsection 11.6.4 introduces the valuable simulation technique of importance sampling, and indicates the usefulness of tilted distributions when applying this method.

Acknowledgments

We would like to acknowledge with thanks the helpful suggestions made by the many reviewers of the text. These comments have been essential in our attempt to continue to improve the book and we owe these reviewers, and others who wish to remain anonymous, many thanks:

Mark Brown, City University of New York

Zhiqin Ginny Chen, University of Southern California

Tapas Das, University of South Florida

Israel David, Ben-Gurion University

Jay Devore, California Polytechnic Institute

Eugene Feinberg, State University of New York, Stony Brook

Ramesh Gupta, University of Maine

Marianne Huebner, Michigan State University

Garth Isaak, Lehigh University

Jonathan Kane, University of Wisconsin Whitewater

Amarjot Kaur, Pennsylvania State University

Zohel Khalil, Concordia University

Eric Kolaczyk, Boston University

Melvin Lax, California State University, Long Beach

Jean Lemaire, University of Pennsylvania

Andrew Lim, University of California, Berkeley

George Michailidis, University of Michigan

Donald Minassian, Butler University

Joseph Mitchell, State University of New York, Stony Brook

Krzysztof Osfaszewski, University of Illinois

Erol Pekoz, Boston University

Evgeny Poletsky, Syracuse University

James Propp, University of Massachusetts, Lowell

Anthony Quas, University of Victoria

Charles H. Roumeliotis, Proofreader

David Scollnik, University of Calgary

Mary Shepherd, Northwest Missouri State University

Galen Shorack, University of Washington, Seattle

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Gabor Szekeley, Bowling Green State University

Marlin Thomas, Purdue University

Henk Tijms, Vrije University

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Ward Whitt, Columbia University

Bo Xhang, Georgia University of Technology

Julie Zhou, University of Victoria

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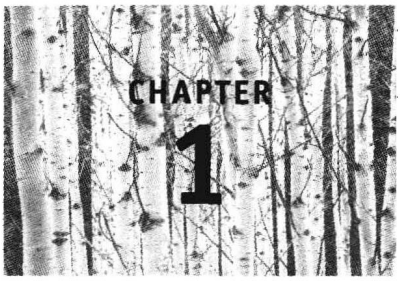

1.1 Introduction

Any realistic model of a real-world phenomenon must take into account the possibility of randomness. That is, more often than not, the quantities we are interested in will not be predictable in advance but, rather, will exhibit an inherent variation that should be taken into account by the model. This is usually accomplished by allowing the model to be probabilistic in nature. Such a model is, naturally enough, referred to as a probability model.

The majority of the chapters of this book will be concerned with different probability models of natural phenomena. Clearly, in order to master both the "model building" and the subsequent analysis of these models, we must have a certain knowledge of basic probability theory. The remainder of this chapter, as well as the next two chapters, will be concerned with a study of this subject.

1.2 Sample Space and Events

Suppose that we are about to perform an experiment whose outcome is not predictable in advance. However, while the outcome of the experiment will not be known in advance, let us suppose that the set of all possible outcomes is known. This set of all possible outcomes of an experiment is known as the *sample space* of the experiment and is denoted by S.

Introduction to Probability Models, ISBN: 9780123756862