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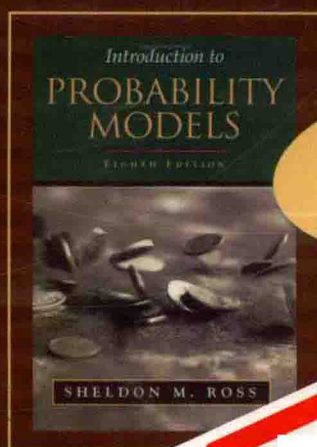


Introduction to  
Probability Models

# 应用随机过程 概率模型导论

(英文版 · 第8版)

[美] Sheldon M. Ross 著



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 人民邮电出版社  
POSTS & TELECOM PRESS

## 图书在版编目 (CIP) 数据

应用随机过程：概率模型导论：第 8 版/ (美) 罗斯著. —北京：人民邮电出版社，2006.3

(图灵原版数学·统计学系列)

ISBN 7-115-14514-8

I. 应... II. 罗... III. 随机过程—英文 IV. 0211.6

中国版本图书馆 CIP 数据核字 (2006) 第 007937 号

### 内 容 提 要

本书实例丰富，涉及多学科各种概率模型，主要内容有随机变量、条件概率及条件期望、离散及连续马尔科夫链、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，最后介绍了随机模拟。本书写得极其生动和直观，并附有大量的不同领域的习题和实用的例子。

本书可作为概率论与统计、计算机科学、保险学、物理学和社会科学、生命科学、管理科学与工程学专业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 8 版)

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- ◆ 著 [美] Sheldon M. Ross  
责任编辑 王丽萍
  - ◆ 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  
新华书店总店北京发行所经销
  - ◆ 开本：700×1000 1/16  
印张：48.25  
字数：1 235 千字 2006 年 3 月第 1 版  
印数：1—3 000 册 2006 年 3 月北京第 1 次印刷  
著作权合同登记号 图字：01-2005-5223 号

ISBN 7-115-14514-8/TP · 5238

定价：88.00 元

读者服务热线：(010)88593802 印装质量热线：(010)67129223

# 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 which 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 eighth edition contains five new sections.

- Section 3.6.4 presents an elementary approach, using only conditional expectation, for computing the expected time until a sequence of independent and identically distributed random variables produce a specified pattern.
- Section 3.6.5 derives an identity involving compound Poisson random variables and then uses it to obtain an elegant recursive formula for the probabilities of compound Poisson random variables whose incremental increases are nonnegative and integer valued.

- Section 5.4.3 is concerned with a conditional Poisson process, a type of process that is widely applicable in the risk industries.
- Section 7.10 presents a derivation of and a new characterization for the classical insurance ruin probability.
- Section 11.8 presents a simulation procedure known as coupling from the past; its use enables one to exactly generate the value of a random variable whose distribution is that of the stationary distribution of a given Markov chain, even in cases where the stationary distribution cannot itself be explicitly determined.

There are also new Examples and Exercises in almost all chapters. Among the more significant are

- Examples 3.19, 3.28, 5.4 and 5.19, relating to insurance;
- Example 2.47 on the Poisson paradigm;
- Examples 4.7 and 4.23 on the Bonus-Malus system for setting automobile insurance premiums;
- Example 4.22, which shows how to obtain the expected time until a specified pattern appears in a sequence of Markov chain generated data;
- Example 5.1, which illustrates the connection between the total expected discounted return and the total expected (undiscounted) return earned by an exponentially distributed random time;
- Examples 11.19 and 11.20, which further indicate the use of variance reduction in obtaining efficient simulation estimators.

## 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. Section 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. Section 3.6.6 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. Section 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. Section 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 Section 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 Section 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 Section 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. Section 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 (9.7.1) analyzing 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 program 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. Section 11.6.4 introduces the important simulation technique of importance sampling, and indicates the usefulness of tilted distributions when applying this method.

## Acknowledgements

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:

Garth Isaak, Lehigh University

Galen Shorack, University of Washington, Seattle

Amarjot Kaur, Pennsylvania State University

Marlin Thomas, Purdue University

Zhenyuan Wang, University of Binghamton

Jay Devore, California Polytechnic Institute

Osnat Stramer, University of Iowa

George Michailidis, University of Michigan

Ramesh Gupta, University of Maine

David Scollnik, University of Calgary

Mary Shepherd, Northwest Missouri State University

Jonathan Kane, University of Wisconsin Whitewater

Jean Lemaire, University of Pennsylvania

Gabor Szekeley, Bowling Green State University

Julie Zhou, University of Victoria

Tapas Das, University of South Florida

Evgeny Poletsky, Syracuse University

Melvin Lax, California State University, Long Beach

Eric Kolaczyk, Boston University

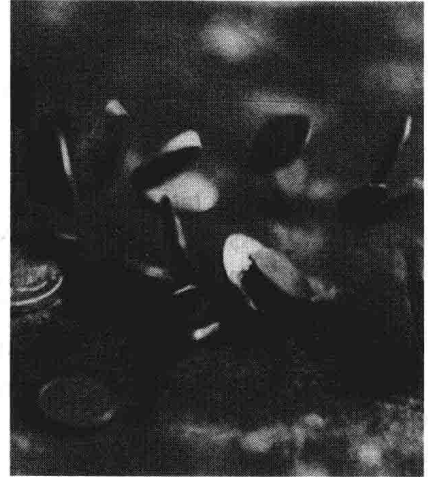
Marianne Huebner, Michigan State University

Krzysztof Osfaszewski, University of Illinois

Zohel Khalil, Concordia University



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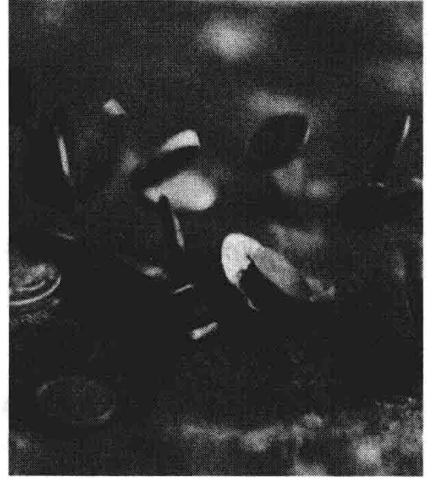
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# 1

## Introduction to Probability Theory



### 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  $S$ .

Some examples are the following.

1. If the experiment consists of the flipping of a coin, then

$$S = \{H, T\}$$

where  $H$  means that the outcome of the toss is a head and  $T$  that it is a tail.



## 2 1 Introduction to Probability Theory

2. If the experiment consists of rolling a die, then the sample space is

$$S = \{1, 2, 3, 4, 5, 6\}$$

where the outcome  $i$  means that  $i$  appeared on the die,  $i = 1, 2, 3, 4, 5, 6$ .

3. If the experiments consists of flipping two coins, then the sample space consists of the following four points:

$$S = \{(H, H), (H, T), (T, H), (T, T)\}$$

The outcome will be  $(H, H)$  if both coins come up heads; it will be  $(H, T)$  if the first coin comes up heads and the second comes up tails; it will be  $(T, H)$  if the first comes up tails and the second heads; and it will be  $(T, T)$  if both coins come up tails.

4. If the experiment consists of rolling two dice, then the sample space consists of the following 36 points:

$$S = \left\{ \begin{array}{l} (1, 1), (1, 2), (1, 3), (1, 4), (1, 5), (1, 6) \\ (2, 1), (2, 2), (2, 3), (2, 4), (2, 5), (2, 6) \\ (3, 1), (3, 2), (3, 3), (3, 4), (3, 5), (3, 6) \\ (4, 1), (4, 2), (4, 3), (4, 4), (4, 5), (4, 6) \\ (5, 1), (5, 2), (5, 3), (5, 4), (5, 5), (5, 6) \\ (6, 1), (6, 2), (6, 3), (6, 4), (6, 5), (6, 6) \end{array} \right\}$$

where the outcome  $(i, j)$  is said to occur if  $i$  appears on the first die and  $j$  on the second die.

5. If the experiment consists of measuring the lifetime of a car, then the sample space consists of all nonnegative real numbers. That is,

$$S = [0, \infty)^* \quad \blacksquare$$

Any subset  $E$  of the sample space  $S$  is known as an *event*. Some examples of events are the following.

- 1'. In Example (1), if  $E = \{H\}$ , then  $E$  is the event that a head appears on the flip of the coin. Similarly, if  $E = \{T\}$ , then  $E$  would be the event that a tail appears.
- 2'. In Example (2), if  $E = \{1\}$ , then  $E$  is the event that one appears on the roll of the die. If  $E = \{2, 4, 6\}$ , then  $E$  would be the event that an even number appears on the roll.

\*The set  $(a, b)$  is defined to consist of all points  $x$  such that  $a < x < b$ . The set  $[a, b]$  is defined to consist of all points  $x$  such that  $a \leq x \leq b$ . The sets  $(a, b]$  and  $[a, b)$  are defined, respectively, to consist of all points  $x$  such that  $a < x \leq b$  and all points  $x$  such that  $a \leq x < b$ .