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Introduction to Probability Models
11th Edition

应用随机过程

概率模型导论

[美] Sheldon M.Ross◎著

（英文版 · 第11版）

应用随机过程经典教材，
学习**精算学**、**人工智能**、**机器学习**的必备参考书！

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“书中的例子和习题非常出色，作者不仅提供了非常基本的例子，以阐述基础概念和公式，还从尽可能多的学科中提炼出许多较高级的实例，极具参考价值。”

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本书是国际知名统计学家Sheldon M. Ross所著的关于基础概率理论和随机过程的经典教材，被加州大学伯克利分校、哥伦比亚大学、普度大学、密歇根大学、俄勒冈州立大学、华盛顿大学等众多国外知名大学所采用。

与其他随机过程教材相比，本书非常强调实践性，内含极其丰富的例子和习题，涵盖了众多学科的各种应用。作者富于启发而又不失严密性的叙述方式，有助于使读者建立概率思维方式，培养对概率理论、随机过程的直观感觉。对那些需要将概率理论应用于精算学、计算机科学、管理学和社会科学的读者而言，本书是一本极好的教材或参考书。

第11版新增大量例子和习题，还对连续时间的马尔可夫链、漂移布朗运动等内容做了修订，更加注重强化读者的概率直观。

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ELSEVIER

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热线：(010) 51095186 转 600

分类建议 数学 / 概率

人民邮电出版社网址：www.ptpress.com.cn

ISBN 978-7-115-38474-4

ISBN 978-7-115-38474-4
定价：99.00元

TURING
图灵教育

ELSEVIER
爱思唯尔

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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：第11版：英文 /（美）罗斯（Ross, S. M.）著. -- 北京：人民邮电出版社，2015.3
（图灵原版数学. 统计学系列）
ISBN 978-7-115-38474-4

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(2015)第018575号

内 容 提 要

本书是一部经典的随机过程著作，叙述深入浅出、涉及面广。主要内容有随机变量、条件期望、马尔可夫链、指数分布、泊松过程、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。最新版还增加了不带左跳的随机徘徊和生灭排队模型等内容。本书约有700道习题，其中带星号的习题还提供了解答。

本书可作为计算机科学、保险学、社会科学、生命科学、管理科学与工程等专业随机过程基础课教材。

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责任编辑　朱 巍
责任印制　杨林杰

◆ 人民邮电出版社出版发行　北京市丰台区成寿寺路11号
邮编　100164　电子邮件　315@ptpress.com.cn
网址　http://www.ptpress.com.cn
北京隆昌伟业印刷有限公司印刷

◆ 开本：700×1000　1/16
印张：49
字数：782千字　2015年3月第1版
印数：1－3 000册　2015年3月北京第1次印刷

著作权合同登记号　图字：01-2014-5095号

定价：99.00元

读者服务热线：(010)51095186转600　印装质量热线：(010)81055316

反盗版热线：(010)81055315

广告经营许可证：京崇工商广字第 0021 号

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 eleventh edition includes new text material, examples, and exercises. Some of the key new examples are the following.

- Example 3.6, which derives the density function of the t-random variable.
- Example 3.32, which analyzes a serve and rally competition where the winner of a rally is the server for the next point.
- Example 5.19, which considers a one lane road with no overtaking.
- Example 6.22, which uses the reverse chain to analyze a sequential queuing system.
- Example 7.20, which analyzes a system where both people and buses randomly arrive at a bus stop.

New sections include

- Section 4.4, on the long-run proportions and limiting probabilities of a Markov chain.
- Section 5.5, on random intensity functions and Hawkes processes.
- Section 6.7, on the reverse chain of continuous-time Markov chains
- Section 10.5, which analyzes the maximum variable of a Brownian motion with drift process.

We have also tried to simplify and clarify existing material wherever possible. Examples include a new proof of the result that the number of events of a nonhomogeneous Poisson process that occur in an interval is Poisson distributed, as well as the introduction of Wald's Equation (Theorem 7.2) and its subsequent use in proving the elementary renewal theorem.

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 3.6.5 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. 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 Section 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 Section 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. Section 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

Marcus Sommereder, Vienna University of Technology

Osnat Stramer, University of Iowa

Gabor Szekeley, Bowling Green State University

Marlin Thomas, Purdue University

Henk Tijms, Vrije University

Zhenyuan Wang, University of Binghamton

Ward Whitt, Columbia University

Bo Xhang, Georgia University of Technology

Julie Zhou, University of Victoria

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