

Introduction to
Probability Models

9th edition

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David Kirk



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knowledge of partial differential equations PDE and probability The approach taken is semiformal using elementary methods to introduce ideas and motivate results as much as possible then outlining how to pursue rigorous theorems with details to be found in the references section Since the topic concerns both differential equations and probability and probability is traditionally a quite technical subject with a heavy measure theoretic component the book strives to develop a simplistic approach so that students can grasp the essentials of fronts and random media and their applications in a self contained tutorial The book introduces three fundamental PDEs the Burgers equation Hamilton Jacobi equations and reaction diffusion equations analysis of their formulas and front solutions and related stochastic processes It builds up tools gradually so that students are brought to the frontiers of research at a steady pace A moderate number of exercises are provided to consolidate the concepts and ideas The main methods are representation formulas of solutions Laplace methods homogenization ergodic theory central limit theorems large deviation principles variational principles maximum principles and Harnack inequalities among others These methods are normally covered in separate books on either differential equations or probability It is my hope that this tutorial will help to illustrate how to combine these tools in solving concrete problems

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