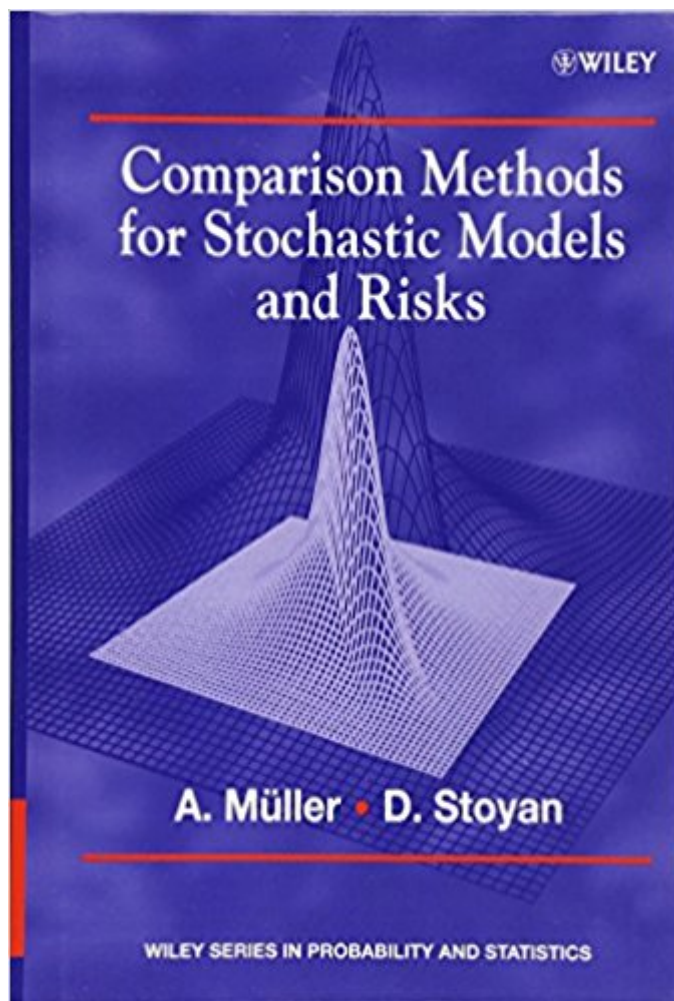The book was found

Comparison Methods For Stochastic Models And Risks

Synopsis

Stochastic order relations prprovide a valuable insight into the behaviour of complex stochastic (random) systems and enable the user to collect meaningful comparative data. Application areas include queueing systems, actuarial and financial risk, decision making and stochastic simulation. * Applicable to a broad range of scientific disciplines, including economics, finance, insurance and operations research * Provides coverage of the latest research and applications An essential resource for researchers and postgraduate students appliying stochastic order relations, and scientisits from applied statistics, operations research, economics and finance.

Book Information

Hardcover: 350 pages

Publisher: Wiley; 1 edition (March 12, 2002)

Language: English

ISBN-10: 0471494461

ISBN-13: 978-0471494461

Product Dimensions: 6.3 x 1 x 9.8 inches

Shipping Weight: 1.5 pounds (View shipping rates and policies)

Average Customer Review: 5.0 out of 5 stars   2 customer reviews

Best Sellers Rank: #1,352,459 in Books (See Top 100 in Books)   #120 inÃ Â Books > Science & Math > Mathematics > Applied > Stochastic Modeling   #1058 inÃ Â Books > Science & Math > Experiments, Instruments & Measurement > Methodology & Statistics   #3545 inÃ Â Books > Textbooks > Science & Mathematics > Mathematics > Statistics

Customer Reviews

"Ã¢â ¬Â¦a noteworthy contribution to applied probability, and I would recommend it to anyone interested in applied stochastic modeling." (Journal of the American Statistical Association, June 2005) Ã¢â ¬Å"Ã¢â ¬Â¦will replace the excellent but now slightly dated text by Shaked and Shathikumar (1994) as the standard reference on stochastic orders.Ã¢â ¬Â• (Statistical Papers, Vol.46, No.1, January 2005) "...provides an up-to-date survey of a notable area..." (Mathematical Reviews, 2003d) "...discusses the major concepts related to stochastic orders..." (SciTech Book News, Vol. 26, No. 2, June 2002) "...a very timely and methodically orientated book..." (Zentralblatt Math, Vol.999, No.24, 2002)

Stochastic orders are important approximation tools that provide valuable insight into the behaviour

of complex stochastic models. Research into stochastic orders is blossoming, with many open problems being studied and a wide range of applications explored. In this book the authors explore the most important concepts of the field, from the basic univariate theory through to the most current applications. * Comprehensive coverage of the theory and applications of stochastic orders. * Employs a systematic approach with detailed explanation of each concept. * Features coverage of univariate and multivariate stochastic orders. * Covers a range of applications, from queueing theory, reliability theory, statistical physics, actuarial and financial risk, and economics. * Written by authors with many years experience in researching stochastic orders. Researchers and graduate students studying stochastic orders will find the comprehensive coverage of the subject ideal for their needs. The range of applications will benefit those working in applied probability and statistics, reliability, actuarial science, economics and finance.

This wonderful book is posed to become THE reference on the subject of stochastic orders. It replaces a good but a bit outdated book by Shaked and Shanthikumar and even more outdated book by Stoyan. A great improvement over these two books is a large section devoted to applications of stochastic orders to a variety of practical models. I also liked concise diagrams showing relations among various orders as well as examples of distributions that can be ordered. This is definitely the most comprehensive reference that exists today.

The book is in great condition..and as specified by the seller. I received it within a week

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