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Modeling Uncertainty Moshe Dror, Pierre L'Ecuyer, Ferenc Szidarovszky, 2019-11-05 *Modeling Uncertainty An Examination of Stochastic Theory Methods and Applications* is a volume undertaken by the friends and colleagues of Sid Yakowitz in his honor Fifty internationally known scholars have collectively contributed 30 papers on modeling uncertainty to this volume Each of these papers was carefully reviewed and in the majority of cases the original submission was revised before being accepted for publication in the book The papers cover a great variety of topics in probability statistics economics stochastic optimization control theory regression analysis simulation stochastic programming Markov decision process application in the HIV context and others There are papers with a theoretical emphasis and others that focus on applications A number of papers survey the work in a particular area and in a few papers the authors present their personal view of a topic It is a book with a considerable number of expository articles which are accessible to a nonexpert a graduate student in mathematics statistics engineering and economics departments or just anyone with some mathematical background who is interested in a preliminary exposition of a particular topic Many of the papers present the state of the art of a specific area or represent original contributions which advance the present state of knowledge In sum it is a book of considerable interest to a broad range of academic researchers and students of stochastic systems

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Handbook of Discrete-Valued Time Series Richard A. Davis, Scott H. Holan, Robert Lund, Nalini Ravishanker, 2016-01-06 *Model a Wide Range of Count Time Series Handbook of Discrete Valued Time Series* presents state of the art methods for modeling time series of counts and incorporates frequentist and Bayesian approaches for discrete valued spatio temporal data and multivariate data While the book focuses on time series of counts some of the techniques discussed ca

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