Lectures on the Coupling Method (Paperback)

By Torgny Lindvall

Dover Publications Inc., United States, 2002. Paperback. Condition: New. Language: English . Brand New Book. An important tool in probability theory and its applications, the coupling method is primarily used in estimates of total variation distances. The method also works well in establishing inequalities, and it has proven highly successful in the study of Markov and renewal process asymptotics. This text represents a detailed, comprehensive examination of the method and its broad variety of applications. Readers progress from simple to advanced topics, with end-of-discussion notes that reinforce the preceding material. Topics include renewal theory, Markov chains, Poisson approximation, ergodicity, and Strassen s theorem. A practical and easy-to-use reference, this volume will accommodate the diverse needs of professionals in the fields of statistics, mathematics, and operational research, as well as those of teachers and students.

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