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Markov decision processes, and Chap. 13 is a presentation of phase-type distributions and the
matrix geometric approach to queueing systems adopted from the work of Neuts (Matrix-Geometric
Solutions in Stochastic Models, Johns Hopkins University Press, 1981). We are indebted to many of
our colleagues for their invaluable assistance and

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This book is a result of teaching stochastic processes to junior and senior undergraduates and
beginning graduate students over many years. In teaching such a course, we have realized a need
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