



Applied Semi-Markov Processes

Jacques Janssen, Raimondo Manca

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Aims to give to the reader the tools necessary to apply semi-Markov processes in real-life problems. The book is self-contained and, starting from a low level of probability concepts, gradually brings the reader to a deep knowledge of semi-Markov processes. Presents homogeneous and non-homogeneous semi-Markov processes, as well as Markov and semi-Markov rewards processes. The concepts are fundamental for many applications, but they are not as thoroughly presented in other books on the subject as they are here.

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