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processes. It was difficult to decide on the proper location for these two chapters. There is some Chapters 12 and 13 are only included for advanced students. Chapter 12 covers Markov decision processes, and Chap. 13 is a presentation of phase-type distribu-

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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)

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representing numerical values of some system randomly changing over time, such ...

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