Probability stochastic processes and queueing theory pdf

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This tutorial provides a comprehensive introduction to probabilistic and stochastic processes, and shows how these subjects can be applied to computer performance simulations. The author's goal is to obtain the theory in a way that combines its formal, intuitive and applied aspects so that students can apply this indispensable tool in a variety of settings. Readers are supposed to be familiar with elementary linear algebra and calculus, including the concept of limit, but otherwise this book provides a standalone approach suitable for graduate students or advanced students. The first half of the book covers basic concepts of probability, including expectation, random variables, and fundamental theorems. In the second half of the book, the reader became acquainted with the stochastic processes. Topics covered include renewal processes, queue theory, Markov's processes and reversibility, as it relates to queue networks. 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