

# Introductory Literature on Stochastic Processes

## References

- [1] L. Breiman. *Probability*. Philadelphia, PA: SIAM, 1992.
- [2] L. Breuer and D. Baum. *An introduction to queueing theory and matrix-analytic methods*. Springer, Heidelberg etc., 2005.
- [3] E. Çinlar. *Introduction to stochastic processes*. Englewood Cliffs, N. J.: Prentice-Hall, 1975.
- [4] S. Karlin and H. M. Taylor. *A first course in stochastic processes. 2nd ed.* New York etc.: Academic Press, 1975.
- [5] T. Rolski, H. Schmidli, V. Schmidt, and J. Teugels. *Stochastic Processes for Insurance and Finance*. Wiley, Chichester etc., 1999.
- [6] S. Ross. *Applied Probability Models with Optimization Applications*. Dover, New York, 1970.
- [7] S. Ross. *Stochastic Processes*. John Wiley & Sons, New York etc., 1983.