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Preface to the Second Edition The second edition was motivated by comments from several users and readers that the chapters on statistical inference and stochastic processes would benefit from substantial extensions. To accomplish such extensions, I decided to bring in Mikael

Andersson, an old friend and colleague from graduate school.

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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 professional support. For

this second edition, we especially thank Guy L. Curry and Don T. Phillips for their contributions and encouragement. We are also grateful to

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Processes to Rutgers undergraduates in 1991, we never dreamed we would write a textbook on the subject. Our bookshelves contain more than a dozen probability texts, many of them directed at electrical engineering students. We respect most of them. However, we have yet to

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