

# Contents

List of Figures	xxi
List of Tables	xxix
List of Publications	xxxiii
Published papers . . . . .	xxxiii
Submitted papers . . . . .	xxxiv
Glossary	xxxv
1 Introduction	1
2 Preliminaries	7
2.1 Probability, random variables and stochastic processes . . . . .	8
2.2 Random Variable Transformation method . . . . .	21
3 Random homogeneous Riccati differential equation	27
3.1 Introduction . . . . .	27

3.2 Probabilistic solution . . . . .	28
3.3 Conclusions. . . . .	52
<b>4 Random SIS-type epidemiological models</b>	<b>53</b>
4.1 Introduction . . . . .	54
4.2 Probabilistic solution . . . . .	57
4.3 An illustrative example . . . . .	65
4.4 Conclusions. . . . .	71
<b>5 Random Bernoulli differential equation</b>	<b>73</b>
5.1 Introduction . . . . .	74
5.2 Probabilistic solution . . . . .	74
5.3 An application of Bernoulli random differential equation to modelling. . . . .	81
5.4 Conclusions. . . . .	91
<b>6 Random first-order linear systems of ordinary differential and difference equations</b>	<b>93</b>
6.1 Introduction . . . . .	94
6.2 Random autonomous first-order linear systems of ordinary differential equations . . . . .	94
6.3 Random autonomous first-order linear systems of difference equations. . . . .	101
6.4 Conclusions. . . . .	109
<b>7 Randomized binary Markov chains</b>	<b>111</b>
7.1 Introduction . . . . .	111
7.2 Probabilistic solution . . . . .	113
7.3 Relevant probability distributions associated to randomized Markov chains . .	117
7.4 An application to model the spread of a technology . . . . .	123
7.5 Conclusions. . . . .	130
<b>8 Probabilistic solution of a Markov chain to model stroke disease</b>	<b>133</b>
8.1 Introduction . . . . .	134

8.2 Probabilistic solution . . . . .	138
8.3 Probabilistic cost-effectiveness analysis . . . . .	145
8.4 Simulating stroke disease using real data . . . . .	147
8.5 Conclusions. . . . .	155
9 Random second-order linear differential equations	159
9.1 Introduction . . . . .	159
9.2 Auxiliary results . . . . .	161
9.3 Computing the approximation of the first probability density function . . . . .	164
9.4 Numerical examples . . . . .	173
9.5 Conclusions. . . . .	178
10 Random non-autonomous first-order linear homogeneous differential equations	179
10.1 Introduction . . . . .	180
10.2 Notation and auxiliary results. . . . .	181
10.3 Computing the 1-PDF of truncated solution stochastic process. . . . .	184
10.4 Numerical examples . . . . .	204
10.5 Conclusions . . . . .	214
11 Conclusions	215
Bibliography	219