Probability Theorems

Andrei N Frolov

Limit Theorems of Probability Theory Yu.V. Prokhorov,V. Statulevicius,2013-03-14 A collection of research level surveys on certain topics in probability theory by a well-known group of researchers. The book will be of interest to graduate students and researchers.

Probability Henry McKean,2014-11-27 Probability theory has been extraordinarily successful at describing a variety of phenomena, from the behaviour of gases to the transmission of messages, and is, besides, a powerful tool with applications throughout mathematics. At its heart are a number of concepts familiar in one guise or another to many: Gauss' bell-shaped curve, the law of averages, and so on, concepts that crop up in so many settings they are in some sense universal. This universality is predicted by probability theory to a remarkable degree. This book explains that theory and investigates its ramifications. Assuming a good working knowledge of basic analysis, real and complex, the author maps out a route from basic probability, via random walks, Brownian motion, the law of large numbers and the central limit theorem, to aspects of ergodic theorems, equilibrium and nonequilibrium statistical mechanics, communication over a noisy channel, and random matrices. Numerous examples and exercises enrich the text.

Probability Theory Yuan Shih Chow,Henry Teicher,2012-11-28 Comprising the major theorems of probability theory and the measure theoretical foundations of the subject, the main topics treated here are independence, interchangeability, and martingales. Particular emphasis is placed upon stopping times, both as tools in proving theorems and as objects of interest themselves. No prior knowledge of measure theory is assumed and a unique feature of the book is the combined presentation of measure and probability. It is easily adapted for graduate students familiar with measure theory using the guidelines given. Special features include: - A comprehensive treatment of the law of the iterated logarithm - The Marcinklewicz-Zygmund inequality, its extension to martingales and applications thereof - Development and applications of the second moment analogue of Walds equation - Limit theorems for martingale arrays; the central limit theorem for the interchangeable and martingale cases; moment convergence in the central limit theorem - Complete discussion, including central limit theorem, of the random casting of r balls into n cells - Recent martingale inequalities - Cram r-L vy theorem and factor-closed families of distributions.

Heads or Tails Emmanuel Lesigne,2005 Everyone knows some of the basics of probability, perhaps enough to play cards. Beyond the introductory ideas, there are many wonderful results that are unfamiliar to the layman, but which are well within our grasp to understand and appreciate. Some of the most remarkable results in probability are those that are related to limit theorems--statements about what happens when the trial is repeated many times. The most famous of these is the Law of Large Numbers, which mathematicians,engineers, economists, and many others use every day. In this book, Lesigne has made these limit theorems accessible by stating everything in terms of a game of tossing of a coin: heads or tails. In this way, the analysis becomes much clearer, helping establish the reader's intuition aboutprobability. Moreover, very little generality is lost, as many situations can be modelled from combinations of coin tosses. This book is suitable for anyone who would like to learn more about mathematical probability and has had a one-year undergraduate course in analysis.

Limit Theorems in Probability and Statistics I. Berkes,Endre Csáki,Pál Révész,1990

Limit Theorems in Probability, Statistics and Number Theory Peter Eichelsbacher,Guido Elsner,Holger Kösters,Matthias Löwe,Franz Merkl,Silke Rolles,2013-04-23 Limit theorems and asymptotic results form a central topic in probability theory and mathematical statistics. New and non-classical limit theorems have been discovered for processes in random environments, especially in connection with random matrix theory and free probability. These questions and the techniques for answering them combine asymptotic enumerative combinatorics, particle systems and approximation theory, and are important for new approaches in geometric and metric number theory as well. Thus, the contributions in this book include a wide range of applications with surprising connections ranging from longest common subsequences for words, permutation groups, random matrices and free probability to entropy problems and metric number theory. The book is the product of a conference that took place in August 2011 in Bielefeld, Germany to celebrate the 60th birthday of Friedrich Götze, a noted expert in this field.

Universal Theory For Strong Limit Theorems Of Probability Andrei N Frolov,2019-10-10 This is the first book which the universal approach to strong laws of probability is discussed in. The universal theories are described for three important objects of probability theory: sums of independent random variables, processes with independent increments and renewal processes. Further generalizations are mentioned. Besides strong laws, large deviations are of independent interest. The case of infinite variations is considered as well. Readers can examine appropriate techniques and methods. Optimality of conditions is discussed.

Modern Concepts and Theorems of Mathematical Statistics Edward B. Manoukian,2012-12-06 With the rapid progress and development of mathematical statistical methods, it is becoming more and more important for the student, the in structor, and the researcher in this field to have at their disposal a quick, comprehensive, and compact reference source on a very wide range of the field of modern mathematical statistics. This book is an attempt to fulfill this need and is encyclopedic in nature. It is a useful reference for almost every learner involved with mathematical statistics at any level, and may supple ment any textbook on the subject. As the primary audience of this book, we have in mind the beginning busy graduate student who finds it difficult to master basic modern concepts by an examination of a limited number of existing textbooks. To make the book more accessible to a wide range of readers I have kept the mathematical language at a level suitable for those who have had only an introductory undergraduate course on probability and statistics, and basic courses in calculus and linear algebra. No sacrifice, how ever, is made to dispense with rigor. In stating theorems I have not always done so under the weakest possible conditions. This allows the reader to readily verify if such conditions are indeed satisfied in most applications given in modern graduate courses without being lost in extra unnecessary mathematical intricacies. The book is not a mere dictionary of mathematical statistical terms.

Probability Theory IUriĭ Vasilʹevich Prokhorov,I͡Uriĭ Anatolʹevich Rozanov,1969

Probability Theory Jurij Vasil'evic Prohorov,Jurij Anatol'evic Rozanov,2012-05-27 The aim of this book is to serve as a reference text to provide an orientation in the enormous material which probability theory has accumulated so far. The book mainly treats such topics like the founda tions of probability theory, limit theorems and random processes. The bibliography gives a list of the main textbooks on probability theory and its applications. By way of exception some references are planted into the text to recent papers which in our opinion did not find in monographs the attention they deserved (in this connection we do not at all want to attribute any priority to one or the other author). Some references indicate the immediate use of the material taken from the paper in question. In the following we recommend some selected literature, together with indications of the corresponding sections of the present reference book. The textbook by B. V. Gnedenko, Lehrbuch der Wahrscheinlichkeits theorie , Akademie-Verlag, Berlin 1957, and the book by W. Feller, IntroductioI). to Probability Theory and its Applications, Wiley, 2. ed., New York 1960 (Chapter I, § 1 of Chapter V) may serve as a first introduction to the various problems of probability theory. A large complex of problems is treated in M. Loeve's monograph Probability Theory, Van Nostrand, 2. ed., Princeton, N. J.; Toronto, New York, London 1963 (Chapters II, III, § 2 Chapter VI). The foundations of probability theory are given in A. N. Kolmogorov's book Grund begriffe der Wahrscheinlichkeitsrechnung, Springer, Berlin 1933.

Limit Theorems for Associated Random Fields and Related Systems ,

Mathematics of Chance Jirí Andel,2009-09-25 Mathematics of Chance utilizes simple, real-world problems-some of which have only recently been solved-to explain fundamental probability theorems, methods, and statistical reasoning. Jiri Andel begins with a basic introduction to probability theory and its important points before moving on to more specific sections on vital aspects of probability, using both classic and modern problems. Each chapter begins with easy, realistic examples before covering the general formulations and mathematical treatments used. The reader will find ample use for a chapter devoted to matrix games and problem sets concerning waiting, probability calculations, expectation calculations, and statistical methods. A special chapter utilizes problems that relate to areas of mathematics outside of statistics and considers certain mathematical concepts from a probabilistic point of view. Sections and problems cover topics including: * Random walks * Principle of reflection * Probabilistic aspects of records * Geometric distribution * Optimization * The LAD method, and more Knowledge of the basic elements of calculus will be sufficient in understanding most of the material presented here, and little knowledge of pure statistics is required. Jiri Andel has produced a compact reference for applied statisticians working in industry and the social and technical sciences, and a book that suits the needs of students seeking a fundamental understanding of probability theory.

Probability Theory S. R. S. Varadhan,2001-09-10 This volume presents topics in probability theory covered during a first-year graduate course given at the Courant Institute of Mathematical Sciences. The necessary background material in measure theory is developed, including the standard topics, such as extension theorem, construction of measures, integration, product spaces, Radon-Nikodym theorem, and conditional expectation. In the first part of the book, characteristic functions are introduced, followed by the study of weak convergence of probability distributions. Then both the weak and strong limit theorems for sums of independent random variables are proved, including the weak and strong laws of large numbers, central limit theorems, laws of the iterated logarithm, and the Kolmogorov three series theorem. The first part concludes with infinitely divisible distributions and limit theorems for sums of uniformly infinitesimal independent random variables. The second part of the book mainly deals with dependent random variables, particularly martingales and Markov chains. Topics include standard results regarding discrete parameter martingales and Doob's inequalities. The standard topics in Markov chains are treated, i.e., transience, and null and positive recurrence. A varied collection of examples is given to demonstrate the connection between martingales and Markov chains. Additional topics covered in the book include stationary Gaussian processes, ergodic theorems, dynamic programming, optimal stopping, and filtering. A large number of examples and exercises is included. The book is a suitable text for a first-year graduate course in probability.

Strong Limit Theorems in Non-Commutative Probability R. Jajte,2007-01-05

Stopped Random Walks Allan Gut,2013-04-17 My first encounter with renewal theory and its extensions was in 1967/68 when I took a course in probability theory and stochastic processes, where the then recent book Stochastic Processes by Professor N.D. Prabhu was one of the requirements. Later, my teacher, Professor Carl-Gustav Esseen, gave me some problems in this area for a possible thesis, the result of which was Gut (1974a). Over the years I have, on and off, continued research in this field. During this time it has become clear that many limit theorems can be obtained with the aid of limit theorems for random walks indexed by families of positive, integer valued random variables, typically by families of stopping times. During the spring semester of 1984 Professor Prabhu visited Uppsala and very soon got me started on a book focusing on this aspect. I wish to thank him for getting me into this project, for his advice and suggestions, as well as his kindness and hospitality during my stay at Cornell in the spring of 1985. Throughout the writing of this book I have had immense help and support from Svante Janson. He has not only read, but scrutinized, every word and every formula of this and earlier versions of the manuscript. My gratitude to him for all the errors he found, for his perspicacious suggestions and remarks and, above all, for what his unusual personal as well as scientific generosity has meant to me cannot be expressed in words.

A History of the Central Limit Theorem Hans Fischer,2010-10-08 This study discusses the history of the central limit theorem and related probabilistic limit theorems from about 1810 through 1950. In this context the book also describes the historical development of analytical probability theory and its tools, such as characteristic functions or moments. The central limit theorem was originally deduced by Laplace as a statement about approximations for the distributions of sums of independent random variables within the framework of classical probability, which focused upon specific problems and applications. Making this theorem an autonomous mathematical object was very important for the development of modern probability theory.

Positive Definite Kernels, Continuous Tensor Products, and Central Limit Theorems of Probability Theory K. R. Parthasarathy,K. Schmidt,2006-09-04

Strong Approximations in Probability and Statistics M. Csörgo,P. Révész,2014-07-10 Strong Approximations in Probability and Statistics presents strong invariance type results for partial sums and empirical processes of independent and identically distributed random variables (IIDRV). This seven-chapter text emphasizes the applicability of strong approximation methodology to a variety of problems of probability and statistics. Chapter 1 evaluates the theorems for Wiener and Gaussian processes that can be extended to partial sums and empirical processes of IIDRV through strong approximation methods, while Chapter 2 addresses the problem of best possible strong approximations of partial sums of IIDRV by a Wiener process. Chapters 3 and 4 contain theorems concerning the one-time parameter Wiener process and strong approximation for the empirical and quantile processes based on IIDRV. Chapter 5 demonstrate the validity of previously discussed theorems, including Brownian bridges and Kiefer process, for empirical and quantile processes. Chapter 6 illustrate the approximation of defined sequences of empirical density, regression, and characteristic functions by appropriate Gaussian processes. Chapter 7 deal with the application of strong approximation methodology to study weak and strong convergence properties of random size partial sum and empirical processes. This book will prove useful to mathematicians and advance mathematics students.

Approximation Theorems of Mathematical Statistics Robert J. Serfling,2009-09-25 Approximation Theorems of Mathematical Statistics This convenient paperback edition makes a seminal text in statistics accessible to a new generation of students and practitioners. Approximation Theorems of Mathematical Statistics covers a broad range of limit theorems useful in mathematical statistics, along with methods of proof and techniques of application. The manipulation of probability theorems to obtain statistical theorems is emphasized. Besides a knowledge of these basic statistical theorems, this lucid introduction to the subject imparts an appreciation of the instrumental role of probability theory. The book makes accessible to students and practicing professionals in statistics, general mathematics, operations research, and engineering the essentials of: * The tools and foundations that are basic to asymptotic theory in statistics * The asymptotics of statistics computed from a sample, including transformations of vectors of more basic statistics, with emphasis on asymptotic distribution theory and strong convergence * Important special classes of statistics, such as maximum likelihood estimates and other asymptotic efficient procedures; W. Hoeffding's U-statistics and R. von Mises's differentiable statistical functions * Statistics obtained as solutions of equations (M-estimates), linear functions of order statistics (L-statistics), and rank statistics (R-statistics) * Use of influence curves * Approaches toward asymptotic relative efficiency of statistical test procedures

Mathematical Statistics and Limit Theorems Marc Hallin,David M. Mason,Dietmar Pfeifer,Josef G. Steinebach,2015-04-07 This Festschrift in honour of Paul Deheuvels’ 65th birthday compiles recent research results in the area between mathematical statistics and probability theory with a special emphasis on limit theorems. The book brings together contributions from invited international experts to provide an up-to-date survey of the field. Written in textbook style, this collection of original material addresses researchers, PhD and advanced Master students with a solid grasp of mathematical statistics and probability theory.

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