Event Probability

George V Chilingar,Leonid F. Khilyuk,Herman H. Reike

Estimation of Rare Event Probabilities in Complex Aerospace and Other Systems Jerome Morio,Mathieu Balesdent,2015-11-16 Rare event probability (10-4 and less) estimation has become a large area of research in the reliability engineering and system safety domains. A significant number of methods have been proposed to reduce the computation burden for the estimation of rare events from advanced sampling approaches to extreme value theory. However, it is often difficult in practice to determine which algorithm is the most adapted to a given problem. Estimation of Rare Event Probabilities in Complex Aerospace and Other Systems: A Practical Approach provides a broad up-to-date view of the current available techniques to estimate rare event probabilities described with a unified notation, a mathematical pseudocode to ease their potential implementation and finally a large spectrum of simulation results on academic and realistic use cases. Provides a broad overview of the practical approach of rare event methods. Includes algorithms that are applied to aerospace benchmark test cases Offers insight into practical tuning issues

<u>Event Probabilities Estimated by Regression</u> David Alexander Hamilton,1974

Probability Space Nancy Kress,2004-01-05 Nancy Kress cemented her reputation in SF with the publication of her multiple-award–winning novella, "Beggars in Spain," which became the basis for her extremely successful Beggars Trilogy (comprising Beggars in Spain, Beggars and Choosers, and Beggars Ride). And now she brings us Probability Space, the conclusion of the trilogy that began with Probability Moon and then Probability Sun, which is centered on the same world as Kress's Nebula Award-winning novelette, "Flowers of Aulit Prison." The Probability Trilogy has already been widely recognized as the next great work by this important SF writer. In Probability Space, humanity's war with the alien Fallers continues, and it is a war we are losing. Our implacable foes ignore all attempts at communication, and they take no prisoners. Our only hope lies with an unlikely coalition: Major Lyle Kaufman, retired warrior; Marbet Grant, the Sensitive who's involved with Kaufman; Amanda, a very confused fourteen-year-old girl; and Magdalena, one of the biggest power brokers in all of human space. As the action moves from Earth to Mars to the farthest reaches of known space, with civil

unrest back home and alien war in deep space, four humans--armed with little more than an unproven theory--try to enter the Fallers' home star system. It's a desperate gamble, and the fate of the entire universe may hang in the balance.

What Are the Odds Jefferson Hane Weaver,2010-12 We"re barraged with statistics every day about health risks, life expectancy, and the chances of success, but to most of us all these numbers and percentages mean very little. If you"re curious about how statistics can significantly impact your life but don"t want to wrestle with the equations in a dry-as-dust textbook, this lighthearted, tongue-in-cheek, whirlwind tour of entertaining statistics has everything you need.Not only will you be amused by J. H. Weaver"s many entertaining examples, but you"ll actually learn something about how statistics work. Even the most math phobic individual won"t be able to resist delving into the many provocative topics covered, including: Dating--What are the chances of finding your perfect mate?Health--What are the odds that you will have surgery performed this year?Success--What is the likelihood that this book will be a best-seller?Weaver admirably succeeds in proving that statistics can be fun, while showing

that a knowledge of the probabilities for any given situation can help you avoid risks and increase your chances of a successful and enjoyable life

Introductory Statistics Douglas S. Shafer,2022

Introduction to Rare Event Simulation James Bucklew,2013-03-09 This book presents a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations. It allows us to view a vast assortment of simulation problems from a unified single perspective.

Basic Probability Theory for Biomedical Engineers John Enderle,David Farden,Daniel Krause,2022-05-31 This is the first in a series of short books on probability theory and random processes for biomedical engineers. This text is written as an introduction to probability theory. The goal was to prepare students, engineers and scientists at all levels of background and experience for the application of this theory to a wide variety of problems—as well as pursue these topics at a more advanced level. The approach is to present a unified treatment of the subject. There are only a few

key concepts involved in the basic theory of probability theory. These key concepts are all presented in the first chapter. The second chapter introduces the topic of random variables. Later chapters simply expand upon these key ideas and extend the range of application. A considerable effort has been made to develop the theory in a logical manner—developing special mathematical skills as needed. The mathematical background required of the reader is basic knowledge of differential calculus. Every effort has been made to be consistent with commonly used notation and terminology—both within the engineering community as well as the probability and statistics literature. Biomedical engineering examples are introduced throughout the text and a large number of self-study problems are available for the reader.

Rare Event Simulation using Monte Carlo Methods Gerardo Rubino,Bruno Tuffin,2009-03-18 In a probabilistic model, a rare event is an event with a very small probability of occurrence. The forecasting of rare events is a formidable task but is important in many areas. For instance a catastrophic failure in a transport system or in a nuclear power plant, the failure of an information

processing system in a bank, or in the communication network of a group of banks, leading to financial losses. Being able to evaluate the probability of rare events is therefore a critical issue. Monte Carlo Methods, the simulation of corresponding models, are used to analyze rare events. This book sets out to present the mathematical tools available for the efficient simulation of rare events. Importance sampling and splitting are presented along with an exposition of how to apply these tools to a variety of fields ranging from performance and dependability evaluation of complex systems, typically in computer science or in telecommunications, to chemical reaction analysis in biology or particle transport in physics. Graduate students, researchers and practitioners who wish to learn and apply rare event simulation techniques will find this book beneficial.

Probability and Statistics for Computer Science James L. Johnson,2003-07-22 Comprehensive and thorough development of both probability and statistics for serious computer scientists; goal-oriented: to present the mathematical analysis underlying probability results Special emphases on simulation and discrete decision theory Mathematically-rich, but self-contained text, at a gentle pace

Review of calculus and linear algebra in an appendix Mathematical interludes (in each chapter) which examine mathematical techniques in the context of probabilistic or statistical importance Numerous section exercises, summaries, historical notes, and Further Readings for reinforcement of content

Probability and Probability Distribution M. D. PETALE,

Probability, Statistics, and Reliability for Engineers and Scientists, Third Edition Bilal M. Ayyub,Richard H. McCuen,2011-06-17 In a technological society, virtually every engineer and scientist needs to be able to collect, analyze, interpret, and properly use vast arrays of data. This means acquiring a solid foundation in the methods of data analysis and synthesis. Understanding the theoretical aspects is important, but learning to properly apply the theory to real-world problems is essential. Probability, Statistics, and Reliability for Engineers and Scientists, Third Edition introduces the fundamentals of probability, statistics, reliability, and risk methods to engineers and scientists for the purposes of data and uncertainty analysis and modeling in support of decision making. The third edition of this bestselling text presents probability, statistics, reliability, and risk methods with an ideal

balance of theory and applications. Clearly written and firmly focused on the practical use of these methods, it places increased emphasis on simulation, particularly as a modeling tool, applying it progressively with projects that continue in each chapter. This provides a measure of continuity and shows the broad use of simulation as a computational tool to inform decision making processes. This edition also features expanded discussions of the analysis of variance, including single- and two-factor analyses, and a thorough treatment of Monte Carlo simulation. The authors not only clearly establish the limitations, advantages, and disadvantages of each method, but also show that data analysis is a continuum rather than the isolated application of different methods. Like its predecessors, this book continues to serve its purpose well as both a textbook and a reference. Ultimately, readers will find the content of great value in problem solving and decision making, particularly in practical applications.

Probability & Statistics Tanveer Quraishi ,2023-11-04 The book offers a comprehensive overview of techniques for summarizing data, descriptive statistics, probability theories, random variables (both discrete and continuous), generating functions, joint distributions, and conditional expectations. The

book employs graphs and practical examples to illustrate the presented methods and concepts effectively.

Exploring Probability in School Graham A. Jones,2005-03-21 Exploring Probability in School provides a new perspective into research on the teaching and learning of probability. It creates this perspective by recognizing and analysing the special challenges faced by teachers and learners in contemporary classrooms where probability has recently become a mainstream part of the curriculum from early childhood through high school. The authors of the book discuss the nature of probability, look at the meaning of probabilistic literacy, and examine student access to powerful ideas in probability during the elementary, middle, and high school years. Moreover, they assemble and analyse research-based pedagogical knowledge for teachers that can enhance the learning of probability throughout these school years. With the book's rich application of probability research to classroom practice, it will not only be essential reading for researchers and graduate students involved in probability education; it will also capture the interest of educational policy makers, curriculum

personnel, teacher educators, and teachers.

Introduction to Probability and Random Variables Orhan Gazi,2023-05-27 This textbook provides a straightforward, clear explanation of probability and random variables for communications engineering students. The author focuses on the most essential subjects of probability and random variables, eliminating unnecessary details of this difficult subject. After an introduction to the topic, the author covers the essentials of experiments, sample spaces, events, and probability laws, while investigating how they relate to communications engineering work. He goes on to discuss total probability theorems, after which he covers discrete random variables and continuous random variables. The author uses his years of teaching probability and random variable concepts to engineering students to form the text in a very understandable manner. The book features exercises, examples, case studies, and other key classroom materials

Probability and Statistics for Computer Scientists Michael Baron,2019-06-25 Praise for the Second Edition: The author has done his homework on the statistical tools needed for the particular challenges

computer scientists encounter... [He] has taken great care to select examples that are interesting and practical for computer scientists. ... The content is illustrated with numerous figures, and concludes with appendices and an index. The book is erudite and ... could work well as a required text for an advanced undergraduate or graduate course. ---Computing Reviews Probability and Statistics for Computer Scientists, Third Edition helps students understand fundamental concepts of Probability and Statistics, general methods of stochastic modeling, simulation, queuing, and statistical data analysis; make optimal decisions under uncertainty; model and evaluate computer systems; and prepare for advanced probability-based courses. Written in a lively style with simple language and now including R as well as MATLAB, this classroom-tested book can be used for one- or two-semester courses. Features: Axiomatic introduction of probability Expanded coverage of statistical inference and data analysis, including estimation and testing, Bayesian approach, multivariate regression, chi-square tests for independence and goodness of fit, nonparametric statistics, and bootstrap Numerous motivating examples and exercises including computer projects Fully annotated R codes in parallel to MATLAB

Applications in computer science, software engineering, telecommunications, and related areas In-Depth yet Accessible Treatment of Computer Science-Related Topics Starting with the fundamentals of probability, the text takes students through topics heavily featured in modern computer science, computer engineering, software engineering, and associated fields, such as computer simulations, Monte Carlo methods, stochastic processes, Markov chains, queuing theory, statistical inference, and regression. It also meets the requirements of the Accreditation Board for Engineering and Technology (ABET). About the Author Michael Baron is David Carroll Professor of Mathematics and Statistics at American University in Washington D. C. He conducts research in sequential analysis and optimal stopping, change-point detection, Bayesian inference, and applications of statistics in epidemiology, clinical trials, semiconductor manufacturing, and other fields. M. Baron is a Fellow of the American Statistical Association and a recipient of the Abraham Wald Prize for the best paper in Sequential Analysis and the Regents Outstanding Teaching Award. M. Baron holds a Ph.D. in statistics from the University of Maryland. In his turn, he supervised twelve doctoral students, mostly employed on

academic and research positions.

Probability with STEM Applications Matthew A. Carlton,Jay L. Devore,2020-12-22 Probability with STEM Applications, Third Edition, is an accessible and well-balanced introduction to post-calculus applied probability. Integrating foundational mathematical theory and the application of probability in the real world, this leading textbook engages students with unique problem scenarios and more than 1100 exercises of varying levels of difficulty. The text uses a hands-on, software-oriented approach to the subject of probability. MATLAB and R examples and exercises − complemented by computer code that enables students to create their own simulations − demonstrate the importance of software to solve problems that cannot be obtained analytically. Revised and updated throughout, the textbook covers basic properties of probability, random variables and their probability distributions, a brief introduction to statistical inference, Markov chains, stochastic processes, and signal processing. This new edition is the perfect text for a one-semester course and contains enough additional material for an entire academic year. The blending of theory and application will appeal not only to mathematics

and statistics majors but also to engineering students, and quantitative business and social science majors. New to this Edition: Offered as a traditional textbook and in enhanced ePub format, containing problems with show/hide solutions and interactive applets and illustrations Revised and expanded chapters on conditional probability and independence, families of continuous distributions, and Markov chains New problems and updated problem sets throughout Features: Introduces basic theoretical knowledge in the first seven chapters, serving as a self-contained textbook of roughly 650 problems Provides numerous up-to-date examples and problems in R and MATLAB Discusses examples from recent journal articles, classic problems, and various practical applications Includes a chapter specifically designed for electrical and computer engineers, suitable for a one-term class on random signals and noise Contains appendices of statistical tables, background mathematics, and important probability distributions

Probability in Petroleum and Environmental Engineering George V Chilingar,Leonid F. Khilyuk,Herman H. Reike,2012-11-25 Written by three of the world's most renowned petroleum and

environmental engineers, Probability in Petroleum and Environmental Engineering is the first book to offer the practicing engineer and engineering student new cutting-edge techniques for prediction and forecasting in petroleum engineering and environmental management. The authors combine a rigorous, yet easy-to-understand, approach to probability and how it is applied to petroleum and environmental engineering to solve multiple problems that engineers or geologists face every day.

A Single-sample Multiple-decision Procedure for Selecting the Multinomial Event which Has the Highest Probability Robert Eric Bechhofer,S. Elmaghraby,N. Morse,1957 The problem of selecting the multinomial event which has the highest probability is formulated as a multiple-decision selection problem. Before experimentation starts the experimenter must specify two constants ([theta]*, P*) which are incorporated into the requirement: The probability of a correct selection is to be equal to or greater than P* whenever the true (but unknown) ratio of the largest to the second largest of the poplation probabilities is equal to or greater than [theta]*. A single-sample procedure which meets the requirement is proposed. The heart of the procedure is the proper choice of N, the number of trials.

Two methods of determining N are described: the first is exact and is to be used when N is small; the second is approximate and is to be used when N is large. Tables and sample calculations are provided.

Fault and Event Tree Analyses for Process Systems Risk Analysis: Uncertainty Handling Formulations Refaul Ferdous,Faisal Khan,Rehan Sadiq,Paul Amyotte, Brian Veitch, Quantitative risk analysis (QRA) is a systematic approach for evaluating likelihood, consequences, and risk of adverse events. QRA based on event (ETA) and fault tree analyses (FTA) employs two basic assumptions. The first assumption is related to likelihood values of input events, and the second assumption is regarding interdependence among the events (for ETA) or basic events (for FTA).

Probability and Bayesian Modeling Jim Albert,Jingchen Hu,2019-12-06 Probability and Bayesian Modeling is an introduction to probability and Bayesian thinking for undergraduate students with a calculus background. The first part of the book provides a broad view of probability including foundations, conditional probability, discrete and continuous distributions, and joint distributions.

Statistical inference is presented completely from a Bayesian perspective. The text introduces inference and prediction for a single proportion and a single mean from Normal sampling. After fundamentals of Markov Chain Monte Carlo algorithms are introduced, Bayesian inference is described for hierarchical and regression models including logistic regression. The book presents several case studies motivated by some historical Bayesian studies and the authors' research. This text reflects modern Bayesian statistical practice. Simulation is introduced in all the probability chapters and extensively used in the Bayesian material to simulate from the posterior and predictive distributions. One chapter describes the basic tenets of Metropolis and Gibbs sampling algorithms; however several chapters introduce the fundamentals of Bayesian inference for conjugate priors to deepen understanding. Strategies for constructing prior distributions are described in situations when one has substantial prior information and for cases where one has weak prior knowledge. One chapter introduces hierarchical Bayesian modeling as a practical way of combining data from different groups. There is an extensive discussion of Bayesian regression models including the construction of

informative priors, inference about functions of the parameters of interest, prediction, and model selection. The text uses JAGS (Just Another Gibbs Sampler) as a general-purpose computational method for simulating from posterior distributions for a variety of Bayesian models. An R package ProbBayes is available containing all of the book datasets and special functions for illustrating concepts from the book. A complete solutions manual is available for instructors who adopt the book in the Additional Resources section.

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