

Probability

K. Itô

Introduction to Probability, Statistics, and Random Processes Hossein Pishro-Nik,2014-08-15 The book covers basic concepts such as random experiments, probability axioms, conditional probability, and counting methods, single and multiple random variables (discrete, continuous, and mixed), as well as moment-generating functions, characteristic functions, random vectors, and inequalities; limit theorems and convergence; introduction to Bayesian and classical statistics; random processes including processing of random signals, Poisson processes, discrete-time and continuous-time Markov chains, and Brownian motion; simulation using MATLAB and R.

Introduction to Probability David F. Anderson,Timo Seppäläinen,Benedek Valkó,2017-11-02 This classroom-tested textbook is an introduction to probability theory, with the right balance between mathematical precision, probabilistic intuition, and concrete applications. Introduction to Probability covers the material precisely, while avoiding excessive technical details. After introducing the basic vocabulary of randomness, including events, probabilities, and random variables, the text offers the reader a first glimpse of the major theorems of the subject: the law of large numbers and the central limit theorem. The important probability distributions are introduced organically as they arise from applications. The discrete and continuous sides of probability are treated together to emphasize their similarities. Intended for students with a calculus background, the text teaches not only the nuts and bolts of probability theory and how to solve specific problems, but also why the methods of solution work.

An Introduction to Probability Theory K. Itô,1984-09-28 One of the most distinguished probability theorists in the world rigorously explains the basic probabilistic concepts while fostering an intuitive understanding of random phenomena.

Introduction to Probability John E. Freund,2012-05-11 Featured topics include permutations and factorials, probabilities and odds, frequency interpretation, mathematical expectation, decision making, postulates of probability, rule of elimination, much more. Exercises with some solutions. Summary. 1973 edition.

Probability and Statistics Michael J. Evans,Jeffrey S. Rosenthal,2004 Unlike traditional introductory math/stat textbooks, Probability and Statistics: The Science of Uncertainty brings a modern flavor based on incorporating the computer to the course and an integrated approach to inference. From the start the book integrates simulations into its theoretical coverage, and emphasizes the use of computer-powered computation throughout.* Math and science majors with just one year of calculus can use this text and experience a refreshing blend of applications and theory that goes beyond merely mastering the technicalities. They'll get a thorough grounding in probability theory, and go beyond that to the theory of statistical inference and its applications. An integrated approach to inference is presented that includes the frequency approach as well as Bayesian methodology. Bayesian inference is developed as a logical extension of likelihood methods. A separate chapter is devoted to the important topic of model checking and this is applied in the context of the standard applied statistical techniques. Examples of data analyses using real-world data are presented throughout the text. A final chapter introduces a number of the most important stochastic process models using elementary methods. *Note: An appendix in the book contains Minitab code for more involved computations. The code can be used by students as templates for their own calculations. If a software package like Minitab is used with the course then no programming is required by the students.

Introduction to Probability David F. Anderson,Timo Seppäläinen,Benedek Valkó,2017-11-02 This classroom-tested textbook is an introduction to probability theory, with the right balance between mathematical precision, probabilistic intuition, and concrete applications. Introduction to Probability covers the material precisely, while avoiding excessive technical details. After introducing the basic vocabulary of randomness, including events, probabilities, and random variables, the text offers the reader a first glimpse of the major theorems of the subject: the law of large numbers and the central limit theorem. The important probability distributions are introduced organically as they arise from applications. The discrete and continuous sides of probability are treated together to emphasize their similarities. Intended for students with a calculus background, the text teaches not only the nuts and bolts of probability theory and how to solve specific problems, but also why the methods of solution work.

Introduction to Probability Joseph K. Blitzstein,Jessica Hwang,2014-07-24 Developed from celebrated Harvard statistics lectures, Introduction to Probability provides essential language and tools for understanding statistics, randomness, and uncertainty. The book explores a wide variety of applications and examples, ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo (MCMC). Additional application areas explored include genetics, medicine, computer science, and information theory. The print book version includes a code that provides free access to an eBook version. The authors present the material in an accessible style and motivate concepts using real-world examples. Throughout, they use stories to uncover connections between the fundamental distributions in statistics and conditioning to reduce complicated problems to manageable pieces. The book includes many intuitive explanations, diagrams, and practice problems. Each chapter ends with a section showing how to perform relevant simulations and calculations in R, a free statistical software environment.

Elementary Probability David Stirzaker,2003-08-18 Now available in a fully revised and updated second edition, this well established textbook provides a straightforward introduction to the theory of probability. The presentation is entertaining without any sacrifice of rigour; important notions are covered with the clarity that the subject demands. Topics covered include conditional probability, independence, discrete and continuous random variables, basic combinatorics, generating functions and limit theorems, and an introduction to Markov chains. The text is accessible to undergraduate students and provides numerous worked examples and exercises to help build the important skills necessary for problem solving.

Probability Through Problems Marek Capinski,Tomasz Jerzy Zastawniak,2013-06-29 This book of problems is designed to challenge students learning probability. Each chapter is divided into three parts: Problems, Hints, and Solutions. All Problems sections include expository material, making the book self-contained. Definitions and statements of important results are interlaced with relevant problems. The only prerequisite is basic algebra and calculus.

Text Book of Probability and Theoretical Distributions A. K. Sharma,2005 This book Probability and Theoretical Distributions is an outcome of author s long teaching experience of the subject. This book present a thorough treatment of what is required for the students of B.A./B.Sc. of various Universities. It includes fundamental concepts illustrated examples and application to various problems. Contents: Probability and Expected Value, Theoretical Distributions.

Basic Probability: What Every Math Student Should Know (Second Edition) Henk Tijms,2021-07-07 The second edition represents an ongoing effort to make probability accessible to students in a wide range of fields such as mathematics, statistics and data science, engineering, computer science, and business analytics. The book is written for those learning about probability for the first time. Revised and updated, the book is aimed specifically at statistics and data science students who need a solid introduction to the basics of probability.While retaining its focus on basic probability, including Bayesian probability and the interface between probability and computer simulation, this edition's significant revisions are as follows:The approach followed in the book is to develop probabilistic intuition before diving into details. The best way to learn probability is by practising on a lot of problems. Many instructive problems together with problem-solving strategies are given. Answers to all problems and worked-out solutions to selected problems are also provided.Henk Tijms is the author of several textbooks in the area of applied probability. In 2008, he had received the prestigious INFORMS Expository Writing Award for his work. He is active in popularizing probability at Dutch high schools.

A Primer in Probability K. Kocherlakota,1979 A first glimpse of probability; Basic concepts of probability; Counting procedures and their applications in computing probabilities; Conditional probability;

Independence; Random variables; Describing random variables and their distributions; Describing the joint behavior of several random variables; Special discrete probability models.

A First Look at Rigorous Probability Theory Jeffrey Seth Rosenthal,2006 Features an introduction to probability theory using measure theory. This work provides proofs of the essential introductory results and presents the measure theory and mathematical details in terms of intuitive probabilistic concepts, rather than as separate, imposing subjects.

Probability Theory Alfred Renyi,2007-05-11 The founder of Hungary's Probability Theory School, A. Rényi made significant contributions to virtually every area of mathematics. This introductory text is the product of his extensive teaching experience and is geared toward readers who wish to learn the basics of probability theory, as well as those who wish to attain a thorough knowledge in the field. Based on the author's lectures at the University of Budapest, this text requires no preliminary knowledge of probability theory. Readers should, however, be familiar with other branches of mathematics, including a thorough understanding of the elements of the differential and integral calculus and the theory of real and complex functions. These well-chosen problems and exercises illustrate the algebras of events, discrete random variables, characteristic functions, and limit theorems. The text concludes with an extensive appendix that introduces information theory.

Understanding Probability Henk Tijms,2012-06-14 Understanding Probability is a unique and stimulating approach to a first course in probability. The first part of the book demystifies probability and uses many wonderful probability applications from everyday life to help the reader develop a feel for probabilities. The second part, covering a wide range of topics, teaches clearly and simply the basics of probability. This fully revised third edition has been packed with even more exercises and examples and it includes new sections on Bayesian inference, Markov chain Monte-Carlo simulation, hitting probabilities in random walks and Brownian motion, and a new chapter on continuous-time Markov chains with applications. Here you will find all the material taught in an introductory probability course. The first part of the book, with its easy-going style, can be read by anybody with a reasonable background in high school mathematics. The second part of the book requires a basic course in calculus.

Applied Probability Kenneth Lange,2008-01-17 Despite the fears of university mathematics departments, mathematics education is growing rather than declining. But the truth of the matter is that the increases are occurring outside departments of mathematics. Engineers, computer scientists, physicists, chemists, economists, statisticians, biologists, and even philosophers teach and learn a great deal of mathematics. The teaching is not always terribly rigorous, but it tends to be better motivated and better adapted to the needs of students. In my own experience teaching students of biostatistics and mathematical biology, I attempt to convey both the beauty and utility of probability. This is a tall order, partially because probability theory has its own vocabulary and habits of thought. The axiomatic presentation of advanced probability typically proceeds via measure theory. This approach has the advantage of rigor, but it inevitably misses most of the interesting applications, and many applied scientists rebel against the onslaught of technicalities. In the current book, I endeavor to achieve a balance between theory and applications in a rather short compass. While the combination of brevity and balance sacrifices many of the proofs of a rigorous course, it is still consistent with supplying students with many of the relevant theoretical tools. In my opinion, it is better to present the mathematical facts without proof rather than omit them altogether.

Concepts of Probability Theory Paul E. Pfeiffer,2013-05-13 Using the Kolmogorov model, this intermediate-level text discusses random variables, probability distributions, mathematical expectation, random processes, more. For advanced undergraduates students of science, engineering, or math. Includes problems with answers and six appendixes. 1965 edition.

Introduction to Probability with Statistical Applications Géza Schay,2016-06-17 Now in its second edition, this textbook serves as an introduction to probability and statistics for non-mathematics majors who do not need the exhaustive detail and mathematical depth provided in more comprehensive treatments of the subject. The presentation covers the mathematical laws of random phenomena, including discrete and continuous random variables, expectation and variance, and common probability distributions such as the binomial, Poisson, and normal distributions. More classical examples such as Montmort's problem, the ballot problem, and Bertrand's paradox are now included, along with applications such as the Maxwell-Boltzmann and Bose-Einstein distributions in physics. Key features in new edition: * 35 new exercises * Expanded section on the algebra of sets * Expanded chapters on probabilities to include more classical examples * New section on regression * Online instructors' manual containing solutions to all exercises /p> Advanced undergraduate and graduate students in computer science, engineering, and other natural and social sciences with only a basic background in calculus will benefit from this introductory text balancing theory with applications. Review of the first edition: This textbook is a classical and well-written introduction to probability theory and statistics. ... the book is written 'for an audience such as computer science students, whose mathematical background is not very strong and who do not need the detail and mathematical depth of similar books written for mathematics or statistics majors.' ... Each new concept is clearly explained and is followed by many detailed examples. ... numerous examples of calculations are given and proofs are well-detailed. (Sophie Lemaire, Mathematical Reviews, Issue 2008 m)

Understanding Probability and Statistics Ruma Falk,Raphael Falk,1993-04-15

State of the Art in Probability and Statistics Mathisca de Gunst,Chris Klaassen,A. W. van der Vaart,2001

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