

Elementary Probability For Applications 1st Edition

Rick Durrett

Elementary Probability for Applications Rick Durrett,2009-07-31 This clear and lively introduction to probability theory concentrates on the results that are the most useful for applications, including combinatorial probability and Markov chains. Concise and focused, it is designed for a one-semester introductory course in probability for students who have some familiarity with basic calculus. Reflecting the author's philosophy that the best way to learn probability is to see it in action, there are more than 350 problems and 200 examples. The examples contain all the old standards such as the birthday problem and Monty Hall, but also include a number of applications not found in other books, from areas as broad ranging as genetics, sports, finance, and inventory management.

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.

Elementary Applications of Probability Theory, Second Edition Henry C. Tuckwell,1995-05-15 This book provides a clear and straightforward introduction to applications of probability theory with examples given in the biological sciences and engineering. The first chapter contains a summary of basic probability theory. Chapters two to five deal with random variables and their applications. Topics covered include geometric probability, estimation of animal and plant populations, reliability theory and computer simulation. Chapter six contains a lucid account of the convergence of sequences of random variables, with emphasis on the central limit theorem and the weak law of numbers. The next four chapters introduce random processes, including random walks and Markov chains illustrated by examples in population genetics and population growth. This edition also includes two chapters which introduce, in a manifestly readable fashion, the topic of stochastic differential equations and their applications.

Probability Rick Durrett,2010-08-30 This classic introduction to probability theory for beginning graduate students

covers laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems, and Brownian motion. It is a comprehensive treatment concentrating on the results that are the most useful for applications. Its philosophy is that the best way to learn probability is to see it in action, so there are 200 examples and 450 problems. The fourth edition begins with a short chapter on measure theory to orient readers new to the subject.

From Elementary Probability to Stochastic Differential Equations with MAPLE® Sasha Cyganowski, Peter Kloeden, Jerzy Ombach, 2012-12-06 This is an introduction to probabilistic and statistical concepts necessary to understand the basic ideas and methods of stochastic differential equations. Based on measure theory, which is introduced as smoothly as possible, it provides practical skills in the use of MAPLE in the context of probability and its applications. It offers to graduates and advanced undergraduates an overview and intuitive background for more advanced studies.

High-Dimensional Probability Roman Vershynin, 2018-09-27 An integrated package of powerful probabilistic tools and key applications in modern mathematical data science.

Theoretical Probability for Applications Sidney C. Port, 1994-01-11 Throughout *Theoretical Probability for Applications* the focus is on the practical uses of this increasingly important tool. It develops topics of discrete time probability theory for use in a multitude of applications, including stochastic processes, theoretical statistics, and other disciplines that require a sound foundation in modern probability theory. Principles of measure theory related to the study of probability theory are developed as they are required throughout the book. The book examines most of the basic probability models that involve only a finite or countably infinite number of random variables. Topics in the Discrete Models section include Bernoulli trials, random walks, matching, sums of indicators, multinomial trials. Poisson approximations and processes, sampling. Markov chains, and discrete renewal theory. Nondiscrete models discussed include univariate, Beta, sampling, and Dirichlet distributions as well as order statistics.

Elementary Probability Theory Kai Lai Chung, Farid AitSahlia, 2012-11-12 This book provides an introduction to probability theory and its applications. The emphasis is on essential probabilistic reasoning, which is illustrated with a large number of samples. The fourth edition adds material related to mathematical finance as well as expansions on stable laws and martingales. From the reviews: Almost thirty years after its first edition, this charming book continues to be an excellent text for teaching and for self study. -- STATISTICAL PAPERS

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Elementary Probability Theory with Stochastic Processes K. L. Chung, 2013-03-09 This book provides an elementary introduction to probability theory and its applications. The emphasis is on essential probabilistic reasoning, amply motivated, explained and illustrated with a large number of carefully selected samples. The fourth edition adds material related to mathematical finance, as well as expansions on stable laws and martingales.

An Elementary Introduction to the Theory of Probability Boris Vladimirovich Gnedenko, Aleksandr I?Akovlevich Khinchin, 1962-01-01 This compact volume equips the reader with all the facts and principles essential to a fundamental understanding of the theory of probability. It is an introduction, no more: throughout the book the authors discuss the theory of probability for situations having only a finite number of possibilities, and the mathematics employed is held to the elementary level. But within its purposely restricted range it is extremely thorough, well organized, and absolutely authoritative. It is the only English translation of the latest revised Russian edition; and it is the only current translation on the market that has been checked and approved by Gnedenko himself. After explaining in simple terms the meaning of the concept of probability and the means by which an event is declared to be in practice, impossible, the authors take up the processes involved in the calculation of probabilities. They survey the rules for addition and multiplication of probabilities, the concept of conditional probability, the formula for total probability, Bayes's formula, Bernoulli's scheme and theorem, the concepts of random variables, insufficiency of the mean value for the characterization of a random variable, methods of measuring the variance of a random variable, theorems on the standard deviation, the Chebyshev inequality, normal laws of distribution, distribution curves, properties of normal distribution curves, and related topics. The book is unique in that, while there are several high school and college textbooks available on this subject, there is no other popular treatment for the layman that contains quite the same material presented with the same degree of clarity and authenticity. Anyone who desires a fundamental grasp of this increasingly important subject cannot do better than to start with this book. New preface for Dover edition by B. V. Gnedenko.

Elements of Probability and Statistics Francesca Biagini, Massimo Campanino, 2016-01-22 This book provides an introduction to elementary probability and to Bayesian statistics using de Finetti's subjectivist approach. One of the features of this approach is that it does not require the introduction of sample space - a non-intrinsic concept that makes the treatment of elementary probability unnecessarily complicated - but introduces as fundamental the concept of random numbers directly related to their interpretation in applications. Events become a particular case of random numbers and probability a particular case of expectation when it is applied to events. The subjective evaluation of expectation and of conditional expectation is based on an economic choice of an acceptable bet or penalty. The properties of expectation and conditional expectation are derived by applying a coherence criterion that the evaluation has to follow. The book is suitable for all introductory courses in probability and statistics for students in Mathematics, Informatics, Engineering, and Physics.

[A Modern Approach to Probability Theory](#) Bert E. Fristedt, Lawrence F. Gray, 2013-11-21 Students and teachers of mathematics and related fields will find this book a comprehensive and modern approach to probability theory, providing the background and techniques to go from the beginning graduate level to the point of specialization in research areas of current interest. The book is designed for a two- or three-semester course, assuming only courses in undergraduate real analysis or

rigorous advanced calculus, and some elementary linear algebra. A variety of applications—Bayesian statistics, financial mathematics, information theory, tomography, and signal processing—appear as threads to both enhance the understanding of the relevant mathematics and motivate students whose main interests are outside of pure areas.

Understanding Markov Chains Nicolas Privault, 2018-08-03 This book provides an undergraduate-level introduction to discrete and continuous-time Markov chains and their applications, with a particular focus on the first step analysis technique and its applications to average hitting times and ruin probabilities. It also discusses classical topics such as recurrence and transience, stationary and limiting distributions, as well as branching processes. It first examines in detail two important examples (gambling processes and random walks) before presenting the general theory itself in the subsequent chapters. It also provides an introduction to discrete-time martingales and their relation to ruin probabilities and mean exit times, together with a chapter on spatial Poisson processes. The concepts presented are illustrated by examples, 138 exercises and 9 problems with their solutions.

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

Elements of Concave Analysis and Applications Prem K. Kythe, 2018-05-15 Concave analysis deals mainly with concave and quasi-concave functions, although convex and quasi-convex functions are considered because of their mutual inherent relationship. The aim of *Elements of Concave Analysis and Applications* is to provide a basic and self-contained introduction to concepts and detailed study of concave and convex functions. It is written in the style of a textbook, designed for courses in mathematical economics, finance, and manufacturing design. The suggested prerequisites are multivariate calculus, ordinary and elementary PDEs, and elementary probability theory.

An Introduction to the Theory of Point Processes D.J. Daley, D. Vere-Jones, 2006-04-10 Point processes and random measures find wide applicability in telecommunications, earthquakes, image analysis, spatial point patterns, and stereology, to name but a few areas. The authors have made a major reshaping of their work in their first edition of 1988 and now present their *Introduction to the Theory of Point Processes* in two volumes with sub-titles *Elementary Theory and Models* and *General Theory and Structure*. Volume One contains the introductory chapters from the first edition, together with an informal treatment of some of the later material intended to make it more accessible to readers primarily interested in models and applications. The main new material in this volume relates to marked point processes and to processes evolving in time, where the conditional intensity methodology provides a basis for model building, inference, and prediction. There are abundant examples whose purpose is both didactic and to illustrate further applications of the ideas and models that are the

main substance of the text.

The Cambridge Dictionary of Probability and its Applications David Stirzaker, 2015-09-10 Probability comes of age with this, the first dictionary of probability and its applications in English, which supplies a guide to the concepts and vocabulary of this rapidly expanding field. Besides the basic theory of probability and random processes, applications covered here include financial and insurance mathematics, operations research (including queueing, reliability, and inventories), decision and game theory, optimization, time series, networks, and communication theory, as well as classic problems and paradoxes. The dictionary is reliable, stable, concise, and cohesive. Each entry provides a rigorous definition, a sketch of the context, and a reference pointing the reader to the wider literature. Judicious use of figures makes complex concepts easier to follow without oversimplifying. As the only dictionary on the market, this will be a guiding reference for all those working in, or learning, probability together with its applications.

Probability Theory, 2013 Probability theory

An Introduction to Stochastic Modeling Howard M. Taylor, Samuel Karlin, 2014-05-10 An Introduction to Stochastic Modeling provides information pertinent to the standard concepts and methods of stochastic modeling. This book presents the rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed by their likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov branching processes that arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management science. Engineers will also find this book useful.

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