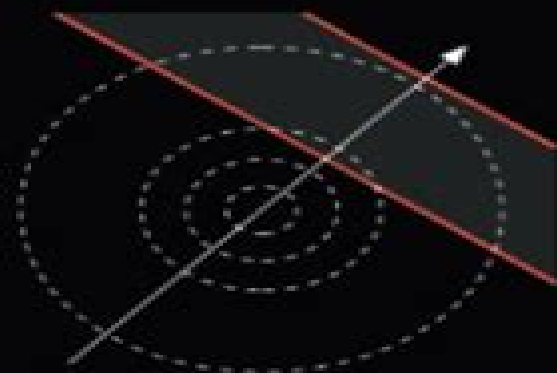


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JIM PITMAN



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Jim Pitman



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Probability Jim Pitman, 1999-05-21 Preface to the Instructor This is a text for a one quarter or one semester course in probability aimed at students who have done a year of calculus The book is organized so a student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus Later chapters develop these ideas further using calculus tools The book contains more than the usual number of examples worked out in detail It is not possible to go through all these examples in class Rather I suggest that you deal quickly with the main points of theory then spend class time on problems from the exercises or your own favorite problems The most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory The more they see this happen in class and the more they do it themselves in exercises the better The style of the text is deliberately informal My experience is that students learn more from intuitive explanations diagrams and examples than they do from theorems and proofs So the emphasis is on problem solving rather than theory

A Modern Introduction to Probability and Statistics F.M. Dekking, 2005-06-15 Suitable for self study Use real examples and real data sets that will be familiar to the audience Introduction to the bootstrap is included this is a modern method missing in many other books

Probability: A Graduate Course Allan Gut, 2006-03-16 I know it's trivial but I have forgotten why This is a slightly exaggerated characterization of the unfortunate attitude of many mathematicians toward the surrounding world The point of departure of this book is the opposite This textbook on the theory of probability is aimed at graduate students with the ideology that rather than being a purely mathematical discipline probability theory is an intimate companion of statistics The book starts with the basic tools and goes on to chapters on inequalities characteristic functions convergence followed by the three main subjects the law of large numbers the central limit theorem and the law of the iterated logarithm After a discussion of generalizations and extensions the book concludes with an extensive chapter on martingales The main feature of this book is the combination of rigor and detail Instead of being sketchy and leaving lots of technicalities to be filled in by the reader or as easy exercises a more solid foundation is obtained by providing more of those not so trivial matters and by integrating some of those not so simple exercises and problems into the body of text Some results have been given more than one proof in order to illustrate the pros and cons of different approaches On occasion we invite the reader to minor extensions for which the proofs reduce to minor modifications of existing ones with the aim of creating an atmosphere of a dialogue with the reader instead of the more typical monologue in order to put the reader in the position to approach any other text for which a solid probabilistic foundation is necessary Allan Gut is a professor of Mathematical Statistics at Uppsala University Uppsala Sweden He is the author of the Springer monograph Stopped Random Walks 1988 the Springer textbook An Intermediate Course in Probability 1995 and has published around 60 articles in probability theory His interest in attracting a more general audience to the beautiful world of probability has been manifested in his Swedish popular science book Sant eller Sannolikt

True or Probable Norstedts f rlag 2002 From the reviews This is more substantial than the usual graduate course in probability it contains many useful and interesting details that previously were scattered around the literature and gives clear evidence that the writer has a great deal of experience in the area Short Book Reviews of the International Statistical Institute December 2005 This book is a readable comprehensive and up to date introductory textbook to probability theory with emphasis on limit theorems for sums and extremes of random variables The purchase is worth its price Journal of the American Statistical Association June 2006

Probability Alan F. Karr,1993-01-01 This book offers a straightforward introduction to the mathematical theory of probability It presents the central results and techniques of the subject in a complete and self contained account As a result the emphasis is on giving results in simple forms with clear proofs and to eschew more powerful forms of theorems which require technically involved proofs Throughout there are a wide variety of exercises to illustrate and to develop ideas in the text

Probability Theory and Mathematical Statistics for Engineers Paolo L. Gatti,2004-11-10 Probability Theory and Statistical Methods for Engineers brings together probability theory with the more practical applications of statistics bridging theory and practice It gives a series of methods or recipes which can be applied to specific problems This book is essential reading for practicing engineers who need a sound background knowledge of probabilistic and statistical concepts and methods of analysis for their everyday work It is also a useful guide for graduate engineering students

A Modern Introduction to Probability and Statistics F.M. Dekking,C. Kraaikamp,H.P. Lopuhaä,L.E. Meester,2006-03-30 Many current texts in the area are just cookbooks and as a result students do not know why they perform the methods they are taught or why the methods work The strength of this book is that it readdresses these shortcomings by using examples often from real life and using real data the authors show how the fundamentals of probabilistic and statistical theories arise intuitively A Modern Introduction to Probability and Statistics has numerous quick exercises to give direct feedback to students In addition there are over 350 exercises half of which have answers of which half have full solutions A website gives access to the data files used in the text and for instructors the remaining solutions The only pre requisite is a first course in calculus the text covers standard statistics and probability material and develops beyond traditional parametric models to the Poisson process and on to modern methods such as the bootstrap

Probability Theory Yuan Shih Chow, Henry Teicher,2003-10-17 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 Marcinkiewicz Zygmund inequality its extension to martingales and applications thereof Development and applications of the second moment

analogue of Wald's 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 Cramér-Lévy theorem and factor closed families of distributions

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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 better to present the mathematical facts without proof rather than omit them altogether

Probability and Statistical Inference J.G. Kalbfleisch, 2012-09-27 A carefully written text suitable as an introductory course for second or third year students The main scope of the text guides students towards a critical understanding and handling of data sets together with the ensuing testing of hypotheses This approach distinguishes it from many other texts using statistical decision theory as their underlying philosophy This volume covers concepts from probability theory backed by numerous problems with selected answers

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