Kenneth Lange

Applied Probability

Third Edition

Springer

Probability For Applications Springer Texts In Statistics

Lingsheng Yao

Probability For Applications Springer Texts In Statistics:

Probability for Applications Paul E. Pfeiffer,2012-12-06 Objecti ves As the title suggests this book provides an introduction to probability designed to prepare the reader for intelligent and resourceful applications in a variety of fields Its goal is to provide a careful exposition of those concepts interpretations and analytical techniques needed for the study of such topics as statistics introductory random processes statis tical communications and control operations research or various topics in the behavioral and social sciences Also the treatment should provide a background for more advanced study of mathematical probability or math ematical statistics The level of preparation assumed is indicated by the fact that the book grew out of a first course in probability taken at the junior or senior level by students in a variety of fields mathematical sciences engineer ing physics statistics operations research computer science economics and various other areas of the social and behavioral sciences Students are expected to have a working knowledge of single variable calculus including some acquaintance with power series Generally they are expected to have the experience and mathematical maturity to enable them to learn new concepts and to follow and to carry out sound mathematical arguments While some experience with multiple integrals is helpful the essential ideas can be introduced or reviewed rather quickly at points where needed

Basic Probability Theory with Applications Mario Lefebvre,2009-10-03 The main intended audience for this book is undergraduate students in pure and applied sciences especially those in engineering Chapters 2 to 4 cover the probability theory they generally need in their training Although the treatment of the subject is surely su cient for non mathematicians I intentionally avoided getting too much into detail For instance topics such as mixed type random variables and the Dirac delta function are only brie y mentioned Courses on probability theory are often considered di cult However after having taught this subject for many years I have come to the conclusion that one of the biggest problems that the students face when they try to learn probability theory particularly nowadays is their de ciencies in basic di erential and integral calculus Integration by parts for example is often already forgotten by the students when they take a course on probability For this reason I have decided to write a chapter reviewing the basic elements of di erential calculus Even though this chapter might not be covered in class the students can refer to it when needed In this chapter an e ort was made to give the readers a good idea of the use in probability theory of the concepts they should already know Chapter 2 presents the main results of what is known as elementary probability including Bayes rule and elements of combinatorial analysis Probability and Statistics Gunnar Blom,2012-12-06 This is a somewhat extended and modified translation of the third edition of the text first published in 1969 The Swedish edition has been used for many years at the Royal Institute of Technology in Stockholm and at the School of Engineering at Link6ping University It is also used in elementary courses for students of mathematics and science The book is not intended for students interested only in theory nor is it suited for those seeking only statistical recipes Indeed it is designed to be intermediate between these extremes I have given much thought to the question of dividing the space in

an appropriate way between mathematical arguments and practical applications Mathematical niceties have been left aside entirely and many results are obtained by analogy The students I have in mind should have three ingredients in their course elementary probability theory with applications statistical theory with applications and something about the planning of practical investiga tions When pouring these three ingredients into the soup I have tried to draw upon my experience as a university teacher and on my earlier years as an industrial statistician The programme may sound bold and the reader should not expect too much from this book Today probability statistics and the planning of investigations cover vast areas and in 356 pages only the most basic problems can be discussed If the reader gains a good understanding of probabilistic and statistical reasoning the main purpose of the book has been fulfilled **Financial Mathematics** Giuseppe Campolieti,Roman N. Makarov,2022-12-21 The book has been tested and refined through years of classroom teaching experience With an abundance of examples problems and fully worked out solutions the text introduces the financial theory and relevant mathematical methods in a mathematically rigorous yet engaging way This textbook provides complete coverage of continuous time financial models that form the cornerstones of financial derivative pricing theory Unlike similar texts in the field this one presents multiple problem solving approaches linking related comprehensive techniques for pricing different types of financial derivatives Key features In depth coverage of continuous time theory and methodology Numerous fully worked out examples and exercises in every chapter Mathematically rigorous and consistent yet bridging various basic and more advanced concepts Judicious balance of financial theory and mathematical methods Guide to Material This revision contains Almost 150 pages worth of new material in all chapters A appendix on probability theory An expanded set of solved problems and additional exercises Answers to all exercises This book is a comprehensive self contained and unified treatment of the main theory and application of mathematical methods behind modern day financial mathematics The text complements Financial Mathematics A Comprehensive Treatment in Discrete Time by the same authors also published by CRC Press **Probability Theory and Applications** Enders Robinson,2011-10-05 Probability theory and its applications represent a discipline of fun damental importance to nearly all people working in the high tech nology world that surrounds us There is increasing awareness that we should ask not Is it so but rather What is the probability that it is so As a result most colleges and universities require a course in mathematical probability to be given as part of the undergraduate training of all scientists engineers and mathematicians This book is a text for a first course in the mathematical theory of probability for undergraduate students who have the prerequisite of at least two and better three semesters of calculus In particular the student must have a good working knowledge of power series expan sions and integration Moreover it would be helpful if the student has had some previous exposure to elementary probability theory either in an elementary statistics course or a finite mathematics course in high school or college If these prerequisites are met then a good part of the material in this book can be covered in a semester IS week course that meets three hours a week 現代数理統計学 ,1990 Long-Range Dependence and

Self-Similarity Vladas Pipiras,Murad S. Taqqu,2017-04-18 This modern and comprehensive guide to long range dependence and self similarity starts with rigorous coverage of the basics then moves on to cover more specialized up to date topics central to current research These topics concern but are not limited to physical models that give rise to long range dependence and self similarity central and non central limit theorems for long range dependent series and the limiting Hermite processes fractional Brownian motion and its stochastic calculus several celebrated decompositions of fractional Brownian motion multidimensional models for long range dependence and self similarity and maximum likelihood estimation methods for long range dependent time series Designed for graduate students and researchers each chapter of the book is supplemented by numerous exercises some designed to test the reader s understanding while others invite the reader to consider some of the open research problems in the field today *Applied Probability* Kenneth Lange,2010-11-01 This textbook on applied probability is intended for graduate students in applied mathematics biostatistics computational biology computer science physics and statistics It presupposes knowledge of multivariate calculus linear algebra ordinary differential equations and elementary probability theory Given these prerequisites Applied Probability presents a unique blend of theory and applications with special emphasis on mathematical modeling computational techniques and examples from the biological sciences Chapter 1 reviews elementary probability and provides a brief survey of relevant results from measure theory Chapter 2 is an extended essay on calculating expectations Chapter 3 deals with probabilistic applications of convexity inequalities and optimization theory Chapters 4 and 5 touch on combinatorics and combinatorial optimization Chapters 6 through 11 present core material on stochastic processes If supplemented with appropriate sections from Chapters 1 and 2 there is sufficient material here for a traditional semester long course in stochastic processes covering the basics of Poisson processes Markov chains branching processes martingales and diffusion processes Finally Chapters 12 and 13 develop the Chen Stein method of Poisson approximation and connections between probability and number theory Kenneth Lange is Professor of Biomathematics and Human Genetics and Chair of the Department of Human Genetics at the UCLA School of Medicine He has held appointments at the University of New Hampshire MIT Harvard and the University of Michigan While at the University of Michigan he was the Pharmacia Upjohn Foundation Professor of Biostatistics His research interests include human genetics population modeling biomedical imaging computational statistics and applied stochastic processes Springer Verlag published his books Numerical Analysis for Statisticians and Mathematical and Statistical Methods for Genetic Analysis Second Edition in 1999 and 2002 respectively Probability with Applications in Engineering, Science, and Technology Matthew A. Carlton,Jay L. Devore,2017-03-30 This updated and revised first course textbook in applied probability provides a contemporary and lively post calculus introduction to the subject of probability The exposition reflects a desirable balance between fundamental theory and many applications involving a broad range of real problem scenarios It is intended to appeal to a wide audience including mathematics and statistics majors prospective engineers and scientists

and those business and social science majors interested in the quantitative aspects of their disciplines The textbook contains enough material for a year long course though many instructors will use it for a single term one semester or one quarter As such three course syllabi with expanded course outlines are now available for download on the book s page on the Springer website A one term course would cover material in the core chapters 1 4 supplemented by selections from one or more of the remaining chapters on statistical inference Ch 5 Markov chains Ch 6 stochastic processes Ch 7 and signal processing Ch 8 available exclusively online and specifically designed for electrical and computer engineers making the book suitable for a one term class on random signals and noise For a year long course core chapters 1 4 are accessible to those who have taken a year of univariate differential and integral calculus matrix algebra multivariate calculus and engineering mathematics are needed for the latter more advanced chapters At the heart of the textbook s pedagogy are 1 100 applied exercises ranging from straightforward to reasonably challenging roughly 700 exercises in the first four core chapters alone a self contained textbook of problems introducing basic theoretical knowledge necessary for solving problems and illustrating how to solve the problems at hand in R and MATLAB including code so that students can create simulations New to this edition Updated and re worked Recommended Coverage for instructors detailing which courses should use the textbook and how to utilize different sections for various objectives and time constraints Extended and revised instructions and solutions to problem sets Overhaul of Section 7 7 on continuous time Markov chains Supplementary materials include three sample syllabi and updated solutions manuals for both instructors and students **Forthcoming Books** Rose Arny,2004 **International Books in Print, 1995** Barbara Hopkinson,[Anonymus AC01401231],1995 *Acta Scientiarum Mathematicarum* ,1988 Probability via Expectation Peter Whittle,1992-05-14 This book is a complete revision of the earlier work Probability which ap peared in 1970 While revised so radically and incorporating so much new material as to amount to a new text it preserves both the aim and the approach of the original That aim was stated as the provision of a first text in probability de manding a reasonable but not extensive knowledge of mathematics and taking the reader to what one might describe as a good intermediate level In doing so it attempted to break away from stereotyped applications and consider applications of a more novel and significant character The particular novelty of the approach was that expectation was taken as the prime concept and the concept of expectation axiomatized rather than that of a probability measure In the preface to the original text of 1970 reproduced below together with that to the Russian edition of 1982 I listed what I saw as the advantages of the approach in as unlaboured a fashion as I could I also took the view that the text rather than the author should persuade and left the text to speak for itself It has indeed stimulated a steady interest to the point that Springer Verlag has now commissioned this complete reworking *Whitaker's Books in Print* ,1998 The Cumulative Book Index ,1990 A world list of books in the English language Applied Stochastic Analysis Weinan E,Tiejun Li,Eric Vanden-Eijnden,2021-09-22 This is a textbook for advanced undergraduate students and beginning graduate students in applied mathematics It presents the

basic mathematical foundations of stochastic analysis probability theory and stochastic processes as well as some important practical tools and applications e g the connection with differential equations numerical methods path integrals random fields statistical physics chemical kinetics and rare events The book strikes a nice balance between mathematical formalism and intuitive arguments a style that is most suited for applied mathematicians Readers can learn both the rigorous treatment of stochastic analysis as well as practical applications in modeling and simulation Numerous exercises nicely supplement the main exposition **Subject Guide to Books in Print** ,1993 **Mathematical Reviews** ,2004 Scientific and Technical Books and Serials in Print ,1989 L'Enseignement mathématique ,1989 Vols for 1965 include a separately paged section Bulletin bibliographique

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In a digital era where connections and knowledge reign supreme, the enchanting power of language has are more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Probability For Applications Springer Texts In Statistics**," compiled by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound impact on our existence. Throughout this critique, we shall delve in to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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