



A Probability Path

By Sidney I. Resnick

BIRKHAUSER BOSTON INC, United States, 2013. Paperback. Book Condition: New. 2014 ed.. 234 x 155 mm. Language: English . Brand New Book. Many probability books are written by mathematicians and have the built-in bias that the reader is assumed to be a mathematician coming to the material for its beauty. This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake. Instead, A Probability Path is designed for those requiring a deep understanding of advanced probability for their research in statistics, applied probability, biology, operations research, mathematical finance and engineering. A one-semester course is laid out in an efficient and readable manner covering the core material. The first three chapters provide a functioning knowledge of measure theory. Chapter 4 discusses independence, with expectation and integration covered in Chapter 5, followed by topics on different modes of convergence, laws of large numbers with applications to statistics (quantile and distribution function estimation) and applied probability. Two subsequent chapters offer a careful treatment of convergence in distribution and the central limit theorem. The final chapter treats conditional expectation and martingales, closing with a discussion of two fundamental theorems of mathematical...



READ ONLINE
[5.13 MB]

Reviews

An extremely amazing book with lucid and perfect reasons. It is actually written in easy words and phrases and never confusing. Your life period will likely be transformed the instant you fully look over this ebook.

-- **Tracy Keeling**

This publication can be worth a read through, and far better than other. It normally will not charge too much. Your life period will likely be enhanced as soon as you comprehensively read this article pdf.

-- **Joyce Boyle**