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A FIRST COURSE IN **PROBABILITY**

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Probability Theory Werner Linde, 2024-06-04 This book is intended as an introduction to Probability Theory and Mathematical Statistics for students in mathematics the physical sciences engineering and related fields It is based on the author's 25 years of experience teaching probability and is squarely aimed at helping students overcome common difficulties in learning the subject The focus of the book is an explanation of the theory mainly by the use of many examples Whenever possible proofs of stated results are provided All sections conclude with a short list of problems The book also includes several optional sections on more advanced topics This textbook would be ideal for use in a first course in Probability Theory Contents Probabilities Conditional Probabilities and Independence Random Variables and Their Distribution Operations on Random Variables Expected Value Variance and Covariance Normally Distributed Random Vectors Limit Theorems Introduction to Stochastic Processes Mathematical Statistics Appendix Bibliography Index

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Mathematics for Social Scientists Shobha Bagai, Amber Habib, Geetha Venkataraman, 2024-07-24 This book helps readers bridge the gap between school level mathematical skills and the quantitative and analytical skills required at the professional level It presents basic mathematical concepts in an everyday context enabling readers to pick up skills with ease Mathematics for Social Scientists Focuses on building foundational skills in reasoning data analysis and quantitative methods that are a requisite for progressing to higher levels Helps readers express mathematical ideas in the form of sets analyse arguments and their validity mathematically interpret and handle data and understand the concept and use of probability Includes a dedicated chapter on symmetry perspective and art to encourage readers to reason model and objectively evaluate everyday situations The volume will be useful to students of various disciplines in Social Sciences and Liberal Arts It will also be an invaluable companion to practitioners of social sciences humanities and life sciences as well as schoolteachers at the middle and higher secondary level

Probability and Statistical Models Arjun K. Gupta, Wei-Bin Zeng, Yanhong Wu, 2010-08-26 With an emphasis on models and techniques this textbook introduces many of the fundamental concepts of stochastic modeling that are now a vital component of almost every scientific investigation In particular emphasis is placed on laying the foundation for solving problems in reliability insurance finance and credit risk The material has been carefully selected to cover the basic concepts and techniques on each topic making this an ideal introductory gateway to more advanced learning With exercises and solutions to selected problems accompanying each chapter this textbook is for a wide audience including advanced undergraduate and beginning level graduate students researchers and practitioners in mathematics statistics engineering and economics

An Introduction to the Theory of Reproducing Kernel Hilbert Spaces Vern I. Paulsen, Mrinal Raghupathi, 2016-04-11 A unique introduction to reproducing kernel Hilbert spaces covering the fundamental underlying theory as well as a range of applications

Stochastic Calculus and Brownian Motion Tejas Thakur, 2025-02-20 Stochastic Calculus and Brownian Motion is a comprehensive guide crafted for students and professionals in mathematical sciences focusing on stochastic processes and their real world applications in finance physics and engineering We explore key concepts and mathematical foundations of random movements and their practical implications At its core the book delves into Brownian motion the random movement of particles suspended in a fluid as described by Robert Brown in the 19th century This phenomenon forms a cornerstone of modern probability theory and serves as a model for randomness in physical systems and financial models describing stock market behaviors We also cover martingales mathematical sequences

where future values depend on present values akin to a fair game in gambling The book demonstrates how martingales are used to model stochastic processes and their calibration in real world scenarios Stochastic calculus extends these ideas into continuous time integrating calculus with random processes Our guide provides the tools to understand and apply It calculus crucial for advanced financial models like pricing derivatives and managing risks Written clearly and systematically the book includes examples and exercises to reinforce concepts and showcase their real world applications It serves as an invaluable resource for students educators and professionals globally

The Mathematics of Shuffling Cards Persi Diaconis,Jason Fulman,2023-03-20 This book gives a lively development of the mathematics needed to answer the question How many times should a deck of cards be shuffled to mix it up The shuffles studied are the usual ones that real people use riffle overhand and smooshing cards around on the table The mathematics ranges from probability Markov chains to combinatorics symmetric function theory to algebra Hopf algebras There are applications to magic tricks and gambling along with a careful comparison of the mathematics to the results of real people shuffling real cards The book explores links between shuffling and higher mathematics Lie theory algebraic topology the geometry of hyperplane arrangements stochastic calculus number theory and more It offers a useful springboard for seeing how probability theory is applied and leads to many corners of advanced mathematics The book can serve as a text for an upper division course in mathematics statistics or computer science departments and will be appreciated by graduate students and researchers in mathematics statistics and computer science as well as magicians and people with a strong background in mathematics who are interested in games that use playing cards

Bayesian Networks Marco Scutari,Jean-Baptiste Denis,2014-06-20 Understand the Foundations of Bayesian Networks Core Properties and Definitions Explained Bayesian Networks With Examples in R introduces Bayesian networks using a hands on approach Simple yet meaningful examples in R illustrate each step of the modeling process The examples start from the simplest notions and gradually increase in complexity The authors also distinguish the probabilistic models from their estimation with data sets The first three chapters explain the whole process of Bayesian network modeling from structure learning to parameter learning to inference These chapters cover discrete Bayesian Gaussian Bayesian and hybrid networks including arbitrary random variables The book then gives a concise but rigorous treatment of the fundamentals of Bayesian networks and offers an introduction to causal Bayesian networks It also presents an overview of R and other software packages appropriate for Bayesian networks The final chapter evaluates two real world examples a landmark causal protein signaling network paper and graphical modeling approaches for predicting the composition of different body parts Suitable for graduate students and non statisticians this text provides an introductory overview of Bayesian networks It gives readers a clear practical understanding of the general approach and steps involved

Virtual Reality Steven M. LaValle,2023-11-02 An interdisciplinary text for students researchers and developers that blends foundations of virtual reality with industry insights

Methods for the Economic Evaluation of Health Care Programmes Michael F.

Drummond, Mark J. Sculpher, Karl Claxton, Greg L. Stoddart, George W. Torrance, 2015-09-25 The purpose of economic evaluation is to inform decisions intended to improve healthcare The new edition of *Methods for the Economic Evaluation of Health Care Programmes* equips the reader with the necessary tools and understanding required to undertake evaluations by providing an outline of key principles and a tool kit based on the authors own experiences of undertaking economic evaluations Building on the strength of the previous edition the accessible writing style ensures the text is key reading for the non expert reader as no prior knowledge of economics is required The book employs a critical appraisal framework which is useful both to researchers conducting studies and to decision makers assessing them Practical examples are provided throughout to aid learning and understanding The book discusses the analytical and policy challenges that face health systems in seeking to allocate resources efficiently and fairly New chapters include Principles of economic evaluation and Making decisions in healthcare which introduces the reader to core issues and questions about resource allocation and provides an understanding of the fundamental principles which guide decision making A key part of evidence based decision making is the analysis of all the relevant evidence to make informed decisions and policy The new chapter Identifying synthesising and analysing evidence highlights the importance of systematic review and how and why these methods are used As methods of analysis continue to develop the chapter on Characterising reporting and interpreting uncertainty introduces the reader to recent methods of analysis and why characterizing uncertainty matters for health care decisions The fourth edition of *Methods for the Economic Evaluation of Health Care Programmes* has been thoroughly revised and updated making it essential reading for anyone commissioning undertaking or using economic evaluations in health care including health service professionals health economists and health care decision makers

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