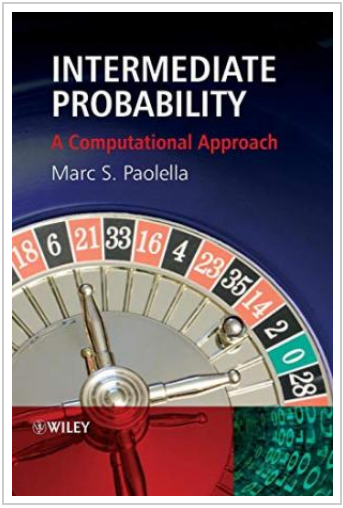

Intermediate Probability: A Computational Approach (Hardback)

By Marc Paolella

John Wiley & Sons Inc, United States, 2007. Hardback. Condition: New. Language: English. Brand new Book. Intermediate Probability is the natural extension of the author's Fundamental Probability. It details several highly important topics, from standard ones such as order statistics, multivariate normal, and convergence concepts, to more advanced ones which are usually not addressed at this mathematical level, or have never previously appeared in textbook form. The author adopts a computational approach throughout, allowing the reader to directly implement the methods, thus greatly enhancing the learning experience and clearly illustrating the applicability, strengths, and weaknesses of the theory. The book:* Places great emphasis on the numeric computation of convolutions of random variables, via numeric integration, inversion theorems, fast Fourier transforms, saddlepoint approximations, and simulation.* Provides introductory material to required mathematical topics such as complex numbers, Laplace and Fourier transforms, matrix algebra, confluent hypergeometric functions, digamma functions, and Bessel functions.* Presents full derivation and numerous computational methods of the stable Paretian and the singly and doubly non-central distributions.*A whole chapter is dedicated to mean-variance mixtures, NIG, GIG, generalized hyperbolic and numerous related distributions.* A whole chapter is dedicated to nesting, generalizing, and asymmetric extensions of popular distributions, as have become popular...

Reviews

Very helpful to all type of individuals. It really is rally interesting throgh looking at time. Its been designed in an extremely basic way which is just soon after i finished reading this pdf through which basically modified me, change the way i believe.

-- ***Tyshawn Brekke***

The publication is easy in read through preferable to fully grasp. It is writter in simple phrases instead of hard to understand. You will not sense monotony at at any moment of your respective time (that's what catalogs are for concerning if you request me).

-- ***Kevin Bergstrom Sr.***