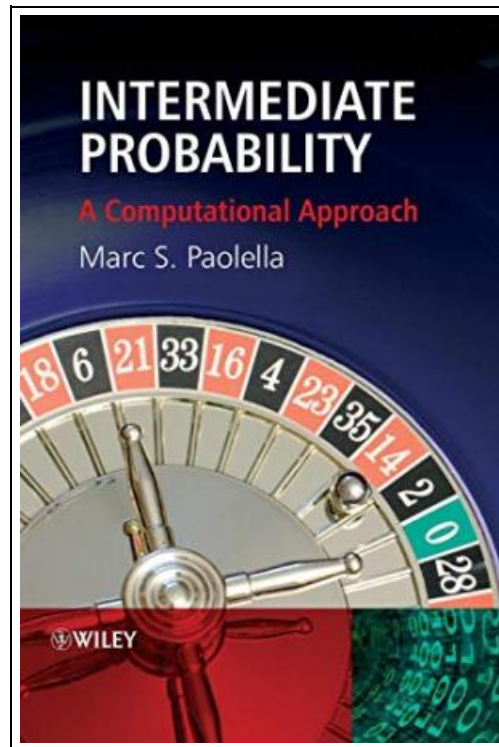# Intermediate Probability: A Computational Approach (Hardback)



Filesize: 5.64 MB

## Reviews

*This ebook is wonderful. Of course, it really is perform, nevertheless an interesting and amazing literature. Its been printed in an extremely straightforward way and it is simply after i finished reading this ebook where in fact changed me, modify the way i believe.*
*(Prof. Maxwell Stracke)*

# INTERMEDIATE PROBABILITY: A COMPUTATIONAL APPROACH (HARDBACK)



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 in empirical finance and other applications.* Provides all essential programming code in Matlab and R. The user-friendly style of writing and attention to detail means that self-study is easily possible, making the book ideal for senior undergraduate and graduate students of mathematics, statistics, econometrics, finance, insurance, and computer science, as well as researchers and professional statisticians working in these fields.

Read Intermediate Probability: A Computational Approach (Hardback) Online

Download PDF Intermediate Probability: A Computational Approach (Hardback)

# You May Also Like

### That's Not the Monster We Ordered (Hardback)

Skyhorse Publishing, United States, 2016. Hardback. Condition: New. Richard Fairgray, Terry Jones (illustrator). Language: English. Brand new Book. The day the Turner family gets their very own monster is a momentous event in the neighborhood....

Download ePub

»

### Writing with Hemingway: A Writer's Exercise Book (Paperback)

Createspace Independent Publishing Platform, United States, 2016. Paperback. Condition: New. Language: English. Brand new Book. A work of creativity such as an artist's song, a dance, a musical instrument, a paint brush, produce a vision...

Download ePub

»

### The Business Student's Handbook: Skills for Study and Employment (Paperback)

Pearson Education Limited, United Kingdom, 2016. Paperback. Condition: New. 6th New edition. Language: English. Brand new Book. 'It is very clear and easy to understand and well laid out. A good key text.' Alison Bragg,...

Download ePub

»

### Life's Healing Choices: Freedom from Your Hurts, Hang-ups, and Habits (Hardback)

SIMON & SCHUSTER, United States, 2007. Hardback. Condition: New. Language: English. Brand new Book. LIFE HAPPENS. Happiness and Healing are yours for the choosing. We've all been hurt by other people, we've hurt ourselves, and...

Download ePub

»

### The Startup Owner's Manual: The Step-By-Step Guide for Building a Great Company (Hardback)

K & S Ranch, United States, 2012. Hardback. Condition: New. Language: English. Brand new Book. Now a decade after the Four Steps to the Epiphany sparked the Lean Startup revolution, comes its sequel The Startup...

Download ePub

»