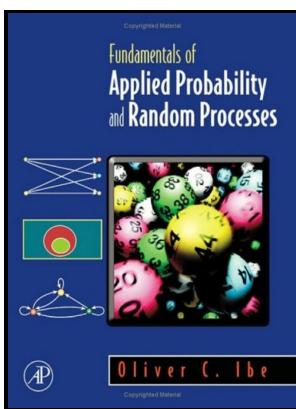


Fundamentals of probability

Prentice Hall - Fundamentals of Probability



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There is also a number of additional topics such as: language, terminology, and key results from measure theory; interchange of limits and expectations; multivariate Gaussian distributions; and deeper understanding of conditional distributions and expectations. In addition, the book gives a complete and accessible treatment of finite Markov chains, and a treatment of modern urn models and statistical genetics. The text will prepare students extremely well for courses in more advanced probability and in statistical theory and for the actuary exam.

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Anirban DasGupta is Professor of Statistics at Purdue University, USA. He has been an associate editor of the Annals of Statistics, Journal of the American Statistical Association, Journal of Statistical Planning and Inference, International Statistical Review, Sankhya, and Metrika.

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He is the author of Asymptotic Theory of Statistics and Probability, 2008, and of 70 refereed articles on probability and statistics. It includes 303 worked out examples and 810 exercises, including a large compendium of supplementary exercises for exam preparation and additional homework.

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Summary This is a text encompassing all of the standard topics in introductory probability theory, together with a significant amount of optional material of emerging importance.

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