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**Concepts In Probability And Stochastic**

He is the co-author of the Duxbury textbook CONCEPTS IN PROBABILITY AND STOCHASTIC MODELING with Sallie Keller-McNulty and he is author of INTRODUCTION TO MODERN NONPARAMETRIC STATISTICS as well as having over 80 scientific publications to his credit. In addition, he is a statistical consultant for Kansas State Research and Extension.

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This section introduces the basic concepts and definitions used in analyses involving probability and statistics. These concepts are used throughout this chapter and later chapters in the book. 2.1 Random variables and distributions. The basic concept in probability theory is that of the random variable.

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Almost sure convergence implies convergence in probability (by Fatou's lemma), and hence implies convergence in distribution. It is the notion of convergence used in the strong law of large numbers. The concept of almost sure convergence does not come from a topology on the space of random variables.

### **Convergence of random variables - Wikipedia**

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Markov processes and chains. Markov processes are stochastic processes, traditionally in discrete or continuous time, that have the Markov property, which means the next value of the Markov process depends on the current value, but it is conditionally independent of the previous values of the stochastic process.

### **Stochastic process - Wikipedia**

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