Probability Theory

Die Grundlehren der mathematischen Wissenschaften in Einzeldarstellungen Band 157

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Reviews

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PROBABILITY THEORY



Book Condition: New. Publisher/Verlag: Springer, Berlin | Basic Concepts Limit Theorems Random Processes | The aim of this book is to serve as a reference text to provide an orientation in the enormous material which probability theory has accumulated so far. The book mainly treats such topics like the founda tions of probability theory, limit theorems and random processes. The bibliography gives a list of the main textbooks on probability theory and its applications. By way of exception some references are planted into the text to recent papers which in our opinion did not find in monographs the attention they deserved (in this connection we do not at all want to attribute any priority to one or the other author). Some references indicate the immediate use of the material taken from the paper in question. In the following we recommend some selected literature, together with indications of the corresponding sections of the present reference book. The textbook by B. V. Gnedenko, "Lehrbuch der Wahrscheinlichkeits theorie", Akademie-Verlag, Berlin 1957, and the book by W. Feller, "Introductiol). to Probability Theory and its Applications", Wiley, 2. ed., New York 1960 (Chapter I, 1 of Chapter V) may serve as a first introduction to the various problems of probability theory. A large complex of problems is treated in M. Loeve's monograph "Probability Theory", Van Nostrand, 2. ed., Princeton, N. J.; Toronto, New York, London 1963 (Chapters II, III, 2 Chapter VI). The foundations of probability theory are given in A. N. Kolmogorov's book "Grund begriffe der Wahrscheinlichkeitsrechnung", Springer, Berlin 1933. | I Basic Concepts of Elementary Probability Theory.- 1. Experiments with Equally Probable Outcomes.- 1. Experiments with a Finite Number of Equally Probable Outcomes.- 2. Some Combinatorial Formulas.- 3. "Geometric" Probabilities.- 2. The Space of Elementary Events and the Law of Composition...



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