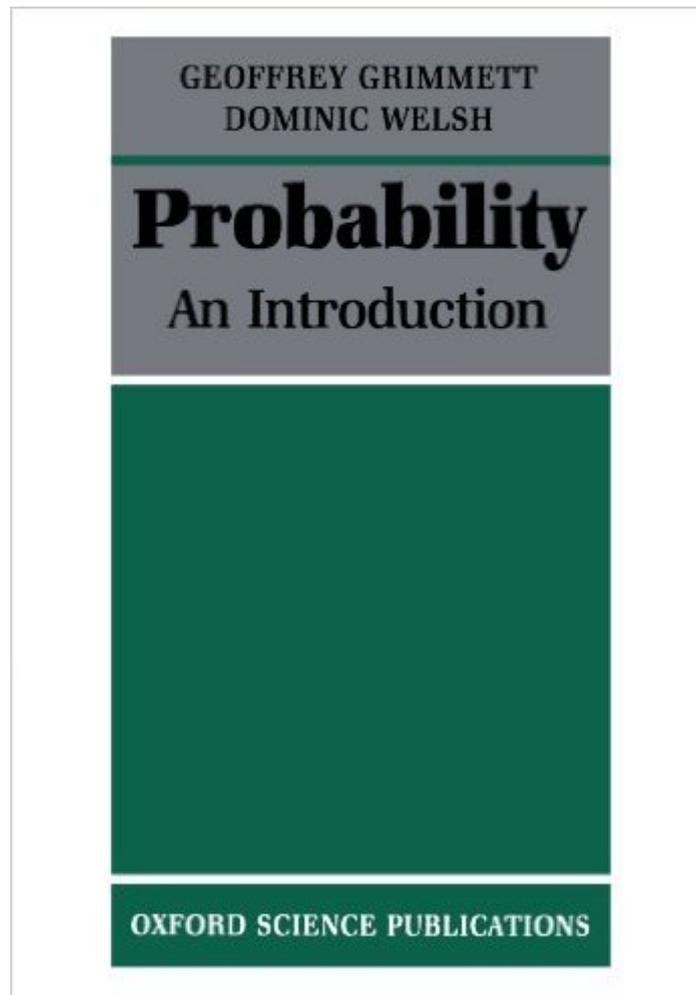


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# Probability: An Introduction (Oxford Science Publications)



## Synopsis

This new undergraduate text offers a concise introduction to probability and random processes. Exercises and problems range from simple to difficult, and the overall treatment, though elementary, includes rigorous mathematical arguments. Chapters contain core material for a beginning course in probability, a treatment of joint distributions leading to accounts of moment-generating functions, the law of large numbers and the central limit theorem, and basic random processes.

## Book Information

Series: Oxford Science Publications

Paperback: 210 pages

Publisher: Oxford University Press (November 20, 1986)

Language: English

ISBN-10: 0198532644

ISBN-13: 978-0198532644

Product Dimensions: 9.1 x 0.6 x 6.1 inches

Shipping Weight: 12 ounces (View shipping rates and policies)

Average Customer Review: 3.8 out of 5 stars [See all reviews](#) (6 customer reviews)

Best Sellers Rank: #1,349,510 in Books (See Top 100 in Books) #135 in [Books > Science & Math > Mathematics > Applied > Stochastic Modeling](#) #574 in [Books > Business & Money > Processes & Infrastructure > Operations Research](#) #3405 in [Books > Textbooks > Science & Mathematics > Mathematics > Statistics](#)

## Customer Reviews

This text provides an informal introduction to (Calculus-based) Probability Theory. The text is "introductory-level" in the sense that it doesn't develop any serious measure theory (although it does define probability spaces and probability measures). On the other hand, the reader should have a solid background in set theory, logic, calculus (including multivariable), and basic discrete math - so perhaps this book isn't the right choice for a Probability course aimed at "engineering- or physics-type" students who don't have the right background in pure math. But for a class directed at (pure) math majors (say at the junior/senior level in American universities) this book is excellent. It covers basic probability, first in terms of discrete random variables and probability generating functions before moving on to discuss further probability including general random variables, covariance, moment generating functions, as well as (somewhat simplified versions of) the weak law of large numbers and the central limit theorem. Finally, there are chapters on applications, and

important topics including branching processes, random walks, and an introduction to random processes in continuous time. Each chapter contains numerous easy Exercises so the reader can self-check understanding, and each chapter ends with a collection of Problems - some of these can be pretty challenging! The text also contains hints and answers to many of the Exercises/Problems, which makes this book well-suited for self-study. However, the text is compelling for more than the material it covers: the text is written in a relatively informal tone, and many of the "real-world" problems are quite funny (in a way that seems very "british" to me).

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