

Probability Jim Pitman

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preface to the instructor this is a text for a one quarter or one semester course in probability aimed at students who have done a year of calculus the book is organized so a student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus later chapters develop these ideas further using calculus tools the book contains more than the usual number of examples worked out in detail it is not possible to go through all these examples in class rather i suggest that you deal quickly with the main points of theory then spend class time on problems from the exercises or your own favorite problems the most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory the more they see this happen in class and the more they do it themselves in exercises the better the style of the text is deliberately informal my experience is that students learn more from intuitive explanations diagrams and examples than they do from theorems and proofs so the emphasis is on problem solving rather than theory

this book contains eleven articles surveying emerging topics in discrete probability the papers are based on talks given by experts at the dimacs microsurveys in discrete probability workshop held at the institute for advanced study princeton nj in 1997 this compilation of current research in discrete probability provides a unique overview that is not available elsewhere in book or survey form topics covered in the volume include markov chains perfect sampling coupling from the past mixing times random trees spanning trees on infinite graphs enumeration of trees and forests tree valued markov chains distributional estimates method of bounded differences stein chen method for normal approximation dynamical percolation

poisson processes and reconstructing random walk from scenery

random trees and tree valued stochastic processes are of particular importance in many fields using the framework of abstract tree like metric spaces and ideas from metric geometry evans and his collaborators have recently pioneered an approach to studying the asymptotic behavior of such objects when the number of vertices goes to infinity this publication surveys the relevant mathematical background and present some selected applications of the theory

resonance examines some building blocks of epistemology as a prelude to the careful analysis of the foundations of probability the concept of resonance is introduced to shed light on the philosophical problems of induction consciousness intelligence and free will the same concept is later applied to provide support for a new philosophical theory of probability although based on existing ideas and theories the epistemological concept of resonance is investigated for the first time in this book the best known philosophical theories of probability frequency and subjective are shown to be unrealistic and dissociated from the two main branches of statistics frequency statistics and bayesian statistics written in an accessible style this book can be enjoyed by philosophers statisticians and mathematicians and also by anyone looking to expand their understanding of the disciplines of epistemology and probability

the definitive introduction to bayesian cognitive science written by pioneers of the field how does human intelligence work in engineering terms how do our minds get so much from so little bayesian models of cognition provide a powerful framework for answering these questions by reverse engineering the mind this textbook offers an authoritative introduction to bayesian cognitive science and a unifying theoretical perspective on how the mind works part i provides an introduction to the key mathematical ideas and illustrations with examples from the psychological literature including detailed derivations of specific models and references that can be used to learn more about the underlying principles part ii details more advanced topics and their applications before engaging with critiques of the reverse engineering approach written by experts at the forefront of new research this comprehensive text brings the fields of cognitive science and artificial intelligence back together and establishes a firmly grounded mathematical and computational foundation for the understanding of human intelligence the only textbook comprehensively introducing the bayesian approach to cognition written by pioneers in the field offers cutting edge coverage of bayesian cognitive science s research frontiers suitable for advanced undergraduate and graduate students and researchers across the sciences with an interest in the mind brain and intelligence features short tutorials and case studies of specific bayesian models

this volume reviews cutting edge technologies and insights related to xml based and multimedia information access and data retrieval and by applying new techniques to real world scenarios it details how organizations can gain competitive advantages

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as well as combining a general account of applied probability and stochastic processes with a more specialized treatment of queueing theory this book provides thorough coverage of the general tools of applied probability such as markov chains renewal theory and regenerative processes

the purpose of this text is to bring graduate students specializing in probability theory to current research topics at the interface of combinatorics and stochastic processes there is particular focus on the theory of random combinatorial structures such as partitions permutations trees forests and mappings and connections between the asymptotic theory of enumeration of such structures and the theory of stochastic processes like brownian motion and poisson processes

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and related fields

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