

Introduction To Probability Bertsekas 2nd Edition

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an intuitive yet precise introduction to probability theory stochastic processes statistical inference and probabilistic models used in science engineering economics and related fields this is the currently used textbook for an introductory probability course at the massachusetts institute of technology attended by a large number of undergraduate and graduate students and for a leading online class on the subject the book covers the fundamentals of probability theory probabilistic models discrete and continuous random variables multiple random variables and limit theorems which are typically part of a first course on the subject it also contains a number of more advanced topics including transforms sums of random variables a fairly detailed introduction to bernoulli poisson and markov processes bayesian inference and an introduction to classical statistics the book strikes a balance between simplicity in exposition and sophistication in analytical reasoning some of the more mathematically rigorous analysis is explained intuitively in the main text and then developed in detail at the level of advanced calculus in the numerous solved theoretical problems

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introduction to probability 2nd edition biographical sketch dimitri p bertsekas undergraduate studies were in engineering at the national technical university of athens greece he obtained his ms in electrical engineering at the george washington university wash dc in 1969 and his ph d in system science in 1971 at the massachusetts institute of technology dr bertsekas has held faculty positions with the engineering economic systems dept stanford university 1971 1974 and the electrical engineering dept of the university of illinois urbana 1974 1979 since 1979 he has been teaching at the electrical engineering and computer science department of the massachusetts institute of technology m i t where he is currently mcafee professor of engineering he has held editorial positions in several journals his research at m i t spans several fields including optimization control large scale computation and data communication networks and is closely tied to his teaching and book authoring activities he has written numerous research papers and sixteen books and research monographs several of which are used as textbooks in mit classes professor bertsekas was awarded the informs 1997 prize for research excellence in the interface between operations research and computer science for his book neuro dynamic programming co authored with john tsitsiklis the 2000 greek national award for operations research the 2001 acc john r ragazzini education award the 2009 informs expository writing award the 2014 acc richard e bellman control heritage award for contributions to the foundations of deterministic and stochastic optimization based methods in systems and control the 2014 khachiyan prize for life time accomplishments in optimization and the siam mos 2015 george b dantzig prize in 2001 he was elected to the united states national academy of engineering for pioneering contributions to fundamental research practice and education of optimization control theory and especially its application to data communication networks dr bertsekas recent books are introduction to probability 2nd edition 2008 convex optimization theory 2009 dynamic programming and optimal control vol i 2017 and vol ii approximate dynamic programming 2012 abstract dynamic programming 2013 and convex optimization algorithms 2015 all published by athena scientific besides his professional activities professor bertsekas is interested in travel portrait and landscape photography his pictures have been exhibited on several occasions at m i t and can also be accessed from his site

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