

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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