

Durrett Probability Theory And Examples Solutions Manual

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Probability Theory - Achim Klenke 2007-12-31
Aimed primarily at graduate students and researchers, this text is a comprehensive course in modern probability theory and its measure-theoretical foundations. It covers a wide variety of topics, many of which are not usually found in

introductory textbooks. The theory is developed rigorously and in a self-contained way, with the chapters on measure theory interlaced with the probabilistic chapters in order to display the power of the abstract concepts in the world of probability theory. In addition, plenty of figures,

computer simulations, biographic details of key mathematicians, and a wealth of examples support and enliven the presentation.

Combinatorics - Pavle Mladenović 2019-03-13

This text provides a theoretical background for several topics in combinatorial mathematics, such as enumerative combinatorics (including partitions and Burnside's lemma), magic and Latin squares, graph theory, extremal combinatorics, mathematical games and elementary probability. A number of examples are given with explanations while the book also provides more than 300 exercises of different levels of difficulty that are arranged at the end of each chapter, and more than 130 additional challenging problems, including problems from mathematical olympiads. Solutions or hints to all exercises and problems are included. The book can be used by secondary school students preparing for mathematical competitions, by their

instructors, and by undergraduate students. The book may also be useful for graduate students and for researchers that apply combinatorial methods in different areas.

PROBABILITY AND MEASURE, 3RD ED - Patrick Billingsley 2008-08-04

Now in its new third edition, Probability and Measure offers advanced students, scientists, and engineers an integrated introduction to measure theory and probability. Retaining the unique approach of the previous editions, this text interweaves material on probability and measure, so that probability problems generate an interest in measure theory and measure theory is then developed and applied to probability. Probability and Measure provides thorough coverage of probability, measure, integration, random variables and expected values, convergence of distributions, derivatives and conditional probability, and stochastic processes. The Third Edition

features an improved treatment of Brownian motion and the replacement of queuing theory with ergodic theory. · Probability · Measure · Integration · Random Variables and Expected Values · Convergence of Distributions · Derivatives and Conditional Probability · Stochastic Processes

Probability - Rick Durrett
2010-08-30

This classic introduction to probability theory for beginning graduate students covers laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems, and Brownian motion. It is a comprehensive treatment concentrating on the results that are the most useful for applications. Its philosophy is that the best way to learn probability is to see it in action, so there are 200 examples and 450 problems. The fourth edition begins with a short chapter on measure theory to orient readers new to the subject.

Probability Essentials - Jean

Jacod 2012-12-06

This introduction can be used, at the beginning graduate level, for a one-semester course on probability theory or for self-direction without benefit of a formal course; the measure theory needed is developed in the text. It will also be useful for students and teachers in related areas such as finance theory, electrical engineering, and operations research. The text covers the essentials in a directed and lean way with 28 short chapters, and assumes only an undergraduate background in mathematics. Readers are taken right up to a knowledge of the basics of Martingale Theory, and the interested student will be ready to continue with the study of more advanced topics, such as Brownian Motion and Ito Calculus, or Statistical Inference.

Applied Probability and Stochastic Processes - Frank Beichelt 2018-09-03

Applied Probability and Stochastic Processes, Second Edition presents a self-

contained introduction to elementary probability theory and stochastic processes with a special emphasis on their applications in science, engineering, finance, computer science, and operations research. It covers the theoretical foundations for modeling time-dependent random phenomena in these areas and illustrates applications through the analysis of numerous practical examples. The author draws on his 50 years of experience in the field to give your students a better understanding of probability theory and stochastic processes and enable them to use stochastic modeling in their work. New to the Second Edition Completely rewritten part on probability theory—now more than double in size New sections on time series analysis, random walks, branching processes, and spectral analysis of stationary stochastic processes Comprehensive numerical discussions of examples, which replace the more theoretically challenging sections Additional

examples, exercises, and figures Presenting the material in a student-friendly, application-oriented manner, this non-measure theoretic text only assumes a mathematical maturity that applied science students acquire during their undergraduate studies in mathematics. Many exercises allow students to assess their understanding of the topics. In addition, the book occasionally describes connections between probabilistic concepts and corresponding statistical approaches to facilitate comprehension. Some important proofs and challenging examples and exercises are also included for more theoretically interested readers.

A Natural Introduction to Probability Theory - R. Meester
2008-03-16

Compactly written, but nevertheless very readable, appealing to intuition, this introduction to probability theory is an excellent textbook for a one-semester course for undergraduates in any direction that uses probabilistic

ideas. Technical machinery is only introduced when necessary. The route is rigorous but does not use measure theory. The text is illustrated with many original and surprising examples and problems taken from classical applications like gambling, geometry or graph theory, as well as from applications in biology, medicine, social sciences, sports, and coding theory. Only first-year calculus is required.

Numerical Solution of Stochastic Differential Equations - Peter E. Kloeden
2013-04-17

The numerical analysis of stochastic differential equations (SDEs) differs significantly from that of ordinary differential equations. This book provides an easily accessible introduction to SDEs, their applications and the numerical methods to solve such equations. From the reviews: "The authors draw upon their own research and experiences in obviously many disciplines... considerable time has obviously been spent

writing this in the simplest language possible." --ZAMP
Understanding Probability - Henk Tijms 2007-07-26

In this fully revised second edition of *Understanding Probability*, the reader can learn about the world of probability in an informal way. The author demystifies the law of large numbers, betting systems, random walks, the bootstrap, rare events, the central limit theorem, the Bayesian approach and more. This second edition has wider coverage, more explanations and examples and exercises, and a new chapter introducing Markov chains, making it a great choice for a first probability course. But its easy-going style makes it just as valuable if you want to learn about the subject on your own, and high school algebra is really all the mathematical background you need.

Statistical Inference - George Casella 2021-01-26

This book builds theoretical statistics from the first principles of probability theory. Starting from the basics of

probability, the authors develop the theory of statistical inference using techniques, definitions, and concepts that are statistical and are natural extensions and consequences of previous concepts. Intended for first-year graduate students, this book can be used for students majoring in statistics who have a solid mathematics background. It can also be used in a way that stresses the more practical uses of statistical theory, being more concerned with understanding basic statistical concepts and deriving reasonable statistical procedures for a variety of situations, and less concerned with formal optimality investigations. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

Elementary Probability for Applications - Rick Durrett
2009-07-31

This clear and lively introduction to probability theory concentrates on the

results that are the most useful for applications, including combinatorial probability and Markov chains. Concise and focused, it is designed for a one-semester introductory course in probability for students who have some familiarity with basic calculus. Reflecting the author's philosophy that the best way to learn probability is to see it in action, there are more than 350 problems and 200 examples. The examples contain all the old standards such as the birthday problem and Monty Hall, but also include a number of applications not found in other books, from areas as broad ranging as genetics, sports, finance, and inventory management.

Random Graph Dynamics - Rick Durrett
2006-10-23

The theory of random graphs began in the late 1950s in several papers by Erdos and Renyi. In the late twentieth century, the notion of six degrees of separation, meaning that any two people on the planet can be connected by a

short chain of people who know each other, inspired Strogatz and Watts to define the small world random graph in which each site is connected to k close neighbors, but also has long-range connections. At a similar time, it was observed in human social and sexual networks and on the Internet that the number of neighbors of an individual or computer has a power law distribution. This inspired Barabasi and Albert to define the preferential attachment model, which has these properties. These two papers have led to an explosion of research. The purpose of this book is to use a wide variety of mathematical argument to obtain insights into the properties of these graphs. A unique feature is the interest in the dynamics of process taking place on the graph in addition to their geometric properties, such as connectedness and diameter.

Simulation - Sheldon M. Ross
2012-10-22

"In formulating a stochastic model to describe a real phenomenon, it used to be that

one compromised between choosing a model that is a realistic replica of the actual situation and choosing one whose mathematical analysis is tractable. That is, there did not seem to be any payoff in choosing a model that faithfully conformed to the phenomenon under study if it were not possible to mathematically analyze that model. Similar considerations have led to the concentration on asymptotic or steady-state results as opposed to the more useful ones on transient time. However, the relatively recent advent of fast and inexpensive computational power has opened up another approach--namely, to try to model the phenomenon as faithfully as possible and then to rely on a simulation study to analyze it"--

Stochastic Modeling - Barry L. Nelson 2012-10-11

Coherent introduction to techniques also offers a guide to the mathematical, numerical, and simulation tools of systems analysis. Includes formulation of models, analysis, and interpretation of results.

1995 edition.

Design of Comparative Experiments - R. A. Bailey
2008-04-17

This book should be on the shelf of every practising statistician who designs experiments. Good design considers units and treatments first, and then allocates treatments to units. It does not choose from a menu of named designs. This approach requires a notation for units that does not depend on the treatments applied. Most structure on the set of observational units, or on the set of treatments, can be defined by factors. This book develops a coherent framework for thinking about factors and their relationships, including the use of Hasse diagrams. These are used to elucidate structure, calculate degrees of freedom and allocate treatment subspaces to appropriate strata. Based on a one-term course the author has taught since 1989, the book is ideal for advanced undergraduate and beginning graduate courses. Examples, exercises

and discussion questions are drawn from a wide range of real applications: from drug development, to agriculture, to manufacturing.

Introduction to Probability Models - Sheldon M. Ross
2006-12-11

Introduction to Probability Models, Tenth Edition, provides an introduction to elementary probability theory and stochastic processes. There are two approaches to the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of probability by using the tools of measure theory. The first approach is employed in this text. The book begins by introducing basic concepts of probability theory, such as the random variable, conditional probability, and conditional expectation. This is followed by discussions of stochastic processes, including Markov chains and Poisson

processes. The remaining chapters cover queuing, reliability theory, Brownian motion, and simulation. Many examples are worked out throughout the text, along with exercises to be solved by students. This book will be particularly useful to those interested in learning how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social sciences, and operations research. Ideally, this text would be used in a one-year course in probability models, or a one-semester course in introductory probability theory or a course in elementary stochastic processes. New to this Edition: 65% new chapter material including coverage of finite capacity queues, insurance risk models and Markov chains Contains compulsory material for new Exam 3 of the Society of Actuaries containing several sections in the new exams Updated data, and a list of

commonly used notations and equations, a robust ancillary package, including a ISM, SSM, and test bank Includes SPSS PASW Modeler and SAS JMP software packages which are widely used in the field Hallmark features: Superior writing style Excellent exercises and examples covering the wide breadth of coverage of probability topics Real-world applications in engineering, science, business and economics

Brownian Motion, Martingales, and Stochastic Calculus - Jean-François Le Gall 2016-04-28

This book offers a rigorous and self-contained presentation of stochastic integration and stochastic calculus within the general framework of continuous semimartingales. The main tools of stochastic calculus, including Itô's formula, the optional stopping theorem and Girsanov's theorem, are treated in detail alongside many illustrative examples. The book also contains an introduction to Markov processes, with

applications to solutions of stochastic differential equations and to connections between Brownian motion and partial differential equations. The theory of local times of semimartingales is discussed in the last chapter. Since its invention by Itô, stochastic calculus has proven to be one of the most important techniques of modern probability theory, and has been used in the most recent theoretical advances as well as in applications to other fields such as mathematical finance. Brownian Motion, Martingales, and Stochastic Calculus provides a strong theoretical background to the reader interested in such developments. Beginning graduate or advanced undergraduate students will benefit from this detailed approach to an essential area of probability theory. The emphasis is on concise and efficient presentation, without any concession to mathematical rigor. The material has been taught by the author for several years in

graduate courses at two of the most prestigious French universities. The fact that proofs are given with full details makes the book particularly suitable for self-study. The numerous exercises help the reader to get acquainted with the tools of stochastic calculus.

[A First Look at Rigorous Probability Theory](#) - Jeffrey Seth Rosenthal 2006

Features an introduction to probability theory using measure theory. This work provides proofs of the essential introductory results and presents the measure theory and mathematical details in terms of intuitive probabilistic concepts, rather than as separate, imposing subjects.

A Modern Approach to Probability Theory - Bert E. Fristedt 2013-11-21

Students and teachers of mathematics and related fields will find this book a comprehensive and modern approach to probability theory, providing the background and techniques to go from the beginning graduate level to the

point of specialization in research areas of current interest. The book is designed for a two- or three-semester course, assuming only courses in undergraduate real analysis or rigorous advanced calculus, and some elementary linear algebra. A variety of applications—Bayesian statistics, financial mathematics, information theory, tomography, and signal processing—appear as threads to both enhance the understanding of the relevant mathematics and motivate students whose main interests are outside of pure areas.

Statistics for

Mathematicians - Victor M. Panaretos 2016-06-01

This textbook provides a coherent introduction to the main concepts and methods of one-parameter statistical inference. Intended for students of Mathematics taking their first course in Statistics, the focus is on Statistics for Mathematicians rather than on Mathematical Statistics. The goal is not to focus on the mathematical/theoretical

aspects of the subject, but rather to provide an introduction to the subject tailored to the mindset and tastes of Mathematics students, who are sometimes turned off by the informal nature of Statistics courses. This book can be used as the basis for an elementary semester-long first course on Statistics with a firm sense of direction that does not sacrifice rigor. The deeper goal of the text is to attract the attention of promising Mathematics students.

A Probability Path - Sidney I. Resnick 2013-11-30

Introduction to Random Graphs - Alan Frieze 2016

The text covers random graphs from the basic to the advanced, including numerous exercises and recommendations for further reading.

Adventures in Stochastic Processes - Sidney I. Resnick 2013-12-11

Stochastic processes are necessary ingredients for building models of a wide variety of phenomena

exhibiting time varying randomness. This text offers easy access to this fundamental topic for many students of applied sciences at many levels. It includes examples, exercises, applications, and computational procedures. It is uniquely useful for beginners and non-beginners in the field. No knowledge of measure theory is presumed.

Real Analysis - Gerald B.

Folland 2013-06-11

An in-depth look at real analysis and its applications—now expanded and revised. This new edition of the widely used analysis book continues to cover real analysis in greater detail and at a more advanced level than most books on the subject. Encompassing several subjects that underlie much of modern analysis, the book focuses on measure and integration theory, point set topology, and the basics of functional analysis. It illustrates the use of the general theories and introduces readers to other branches of analysis such as Fourier analysis, distribution theory,

and probability theory. This edition is bolstered in content as well as in scope—extending its usefulness to students outside of pure analysis as well as those interested in dynamical systems. The numerous exercises, extensive bibliography, and review chapter on sets and metric spaces make Real Analysis: Modern Techniques and Their Applications, Second Edition invaluable for students in graduate-level analysis courses. New features include:

- * Revised material on the n -dimensional Lebesgue integral.
- * An improved proof of Tychonoff's theorem.
- * Expanded material on Fourier analysis.
- * A newly written chapter devoted to distributions and differential equations.
- * Updated material on Hausdorff dimension and fractal dimension.

A User's Guide to Measure Theoretic Probability - David Pollard 2002

This book grew from a one-semester course offered for many years to a mixed

audience of graduate and undergraduate students who have not had the luxury of taking a course in measure theory. The core of the book covers the basic topics of independence, conditioning, martingales, convergence in distribution, and Fourier transforms. In addition there are numerous sections treating topics traditionally thought of as more advanced, such as coupling and the KMT strong approximation, option pricing via the equivalent martingale measure, and the isoperimetric inequality for Gaussian processes. The book is not just a presentation of mathematical theory, but is also a discussion of why that theory takes its current form. It will be a secure starting point for anyone who needs to invoke rigorous probabilistic arguments and understand what they mean.

High-Dimensional Probability - Roman Vershynin
2018-09-30

High-dimensional probability offers insight into the behavior of random vectors, random

matrices, random subspaces, and objects used to quantify uncertainty in high dimensions. Drawing on ideas from probability, analysis, and geometry, it lends itself to applications in mathematics, statistics, theoretical computer science, signal processing, optimization, and more. It is the first to integrate theory, key tools, and modern applications of high-dimensional probability. Concentration inequalities form the core, and it covers both classical results such as Hoeffding's and Chernoff's inequalities and modern developments such as the matrix Bernstein's inequality. It then introduces the powerful methods based on stochastic processes, including such tools as Slepian's, Sudakov's, and Dudley's inequalities, as well as generic chaining and bounds based on VC dimension. A broad range of illustrations is embedded throughout, including classical and modern results for covariance estimation, clustering, networks, semidefinite

programming, coding, dimension reduction, matrix completion, machine learning, compressed sensing, and sparse regression.

Information, Physics, and Computation - Marc Mézard
2009-01-22

A very active field of research is emerging at the frontier of statistical physics, theoretical computer science/discrete mathematics, and coding/information theory. This book sets up a common language and pool of concepts, accessible to students and researchers from each of these fields.

Theoretical Statistics - Robert W. Keener 2010-09-08

Intended as the text for a sequence of advanced courses, this book covers major topics in theoretical statistics in a concise and rigorous fashion.

The discussion assumes a background in advanced calculus, linear algebra, probability, and some analysis and topology. Measure theory is used, but the notation and basic results needed are presented in an initial chapter

on probability, so prior knowledge of these topics is not essential. The presentation is designed to expose students to as many of the central ideas and topics in the discipline as possible, balancing various approaches to inference as well as exact, numerical, and large sample methods. Moving beyond more standard material, the book includes chapters introducing bootstrap methods, nonparametric regression, equivariant estimation, empirical Bayes, and sequential design and analysis. The book has a rich collection of exercises. Several of them illustrate how the theory developed in the book may be used in various applications. Solutions to many of the exercises are included in an appendix.

Probability and Stochastics - Erhan Çinlar 2011-02-21

This text is an introduction to the modern theory and applications of probability and stochastics. The style and coverage is geared towards the theory of stochastic processes, but with some attention to the

applications. In many instances the gist of the problem is introduced in practical, everyday language and then is made precise in mathematical form. The first four chapters are on probability theory: measure and integration, probability spaces, conditional expectations, and the classical limit theorems. There follows chapters on martingales, Poisson random measures, Levy Processes, Brownian motion, and Markov Processes. Special attention is paid to Poisson random measures and their roles in regulating the excursions of Brownian motion and the jumps of Levy and Markov processes. Each chapter has a large number of varied examples and exercises. The book is based on the author's lecture notes in courses offered over the years at Princeton University. These courses attracted graduate students from engineering, economics, physics, computer sciences, and mathematics. Erhan Cinlar has received many awards for excellence in teaching, including the

President's Award for Distinguished Teaching at Princeton University. His research interests include theories of Markov processes, point processes, stochastic calculus, and stochastic flows. The book is full of insights and observations that only a lifetime researcher in probability can have, all told in a lucid yet precise style.

Probability: A Graduate

Course - Allan Gut 2006-03-16

This textbook on the theory of probability starts from the premise that rather than being a purely mathematical discipline, probability theory is an intimate companion of statistics. The book starts with the basic tools, and goes on to cover a number of subjects in detail, including chapters on inequalities, characteristic functions and convergence. This is followed by explanations of the three main subjects in probability: the law of large numbers, the central limit theorem, and the law of the iterated logarithm. After a discussion of generalizations and extensions, the book

concludes with an extensive chapter on martingales.

Essentials of Stochastic Processes - Richard Durrett
2016-11-07

Building upon the previous editions, this textbook is a first course in stochastic processes taken by undergraduate and graduate students (MS and PhD students from math, statistics, economics, computer science, engineering, and finance departments) who have had a course in probability theory. It covers Markov chains in discrete and continuous time, Poisson processes, renewal processes, martingales, and option pricing. One can only learn a subject by seeing it in action, so there are a large number of examples and more than 300 carefully chosen exercises to deepen the reader's understanding. Drawing from teaching experience and student feedback, there are many new examples and problems with solutions that use TI-83 to eliminate the tedious details of solving linear equations by hand, and the

collection of exercises is much improved, with many more biological examples. Originally included in previous editions, material too advanced for this first course in stochastic processes has been eliminated while treatment of other topics useful for applications has been expanded. In addition, the ordering of topics has been improved; for example, the difficult subject of martingales is delayed until its usefulness can be applied in the treatment of mathematical finance.

Stochastic Processes - Richard F. Bass 2011-10-06
This comprehensive guide to stochastic processes gives a complete overview of the theory and addresses the most important applications. Pitched at a level accessible to beginning graduate students and researchers from applied disciplines, it is both a course book and a rich resource for individual readers. Subjects covered include Brownian motion, stochastic calculus, stochastic differential equations, Markov processes, weak convergence of processes

and semigroup theory. Applications include the Black-Scholes formula for the pricing of derivatives in financial mathematics, the Kalman-Bucy filter used in the US space program and also theoretical applications to partial differential equations and analysis. Short, readable chapters aim for clarity rather than full generality. More than 350 exercises are included to help readers put their new-found knowledge to the test and to prepare them for tackling the research literature.

Probability Models - John Haigh 2013-07-04

The purpose of this book is to provide a sound introduction to the study of real-world phenomena that possess random variation. It describes how to set up and analyse models of real-life phenomena that involve elements of chance. Motivation comes from everyday experiences of probability, such as that of a dice or cards, the idea of fairness in games of chance, and the random ways in which,

say, birthdays are shared or particular events arise. Applications include branching processes, random walks, Markov chains, queues, renewal theory, and Brownian motion. This textbook contains many worked examples and several chapters have been updated and expanded for the second edition. Some mathematical knowledge is assumed. The reader should have the ability to work with unions, intersections and complements of sets; a good facility with calculus, including integration, sequences and series; and appreciation of the logical development of an argument. *Probability Models* is designed to aid students studying probability as part of an undergraduate course on mathematics or mathematics and statistics.

Real Analysis - J Yeh
2006-06-29

This book presents a unified treatise of the theory of measure and integration. In the setting of a general measure space, every concept is defined precisely and every theorem is

presented with a clear and complete proof with all the relevant details. Counter-examples are provided to show that certain conditions in the hypothesis of a theorem cannot be simply dropped. The dependence of a theorem on earlier theorems is explicitly indicated in the proof, not only to facilitate reading but also to delineate the structure of the theory. The precision and clarity of presentation make the book an ideal textbook for a graduate course in real analysis while the wealth of topics treated also make the book a valuable reference work for mathematicians.

Probability and Stochastic Processes - Roy D. Yates
2014-01-28

This text introduces engineering students to probability theory and stochastic processes. Along with thorough mathematical development of the subject, the book presents intuitive explanations of key points in order to give students the insights they need to apply math to practical engineering

problems. The first seven chapters contain the core material that is essential to any introductory course. In one-semester undergraduate courses, instructors can select material from the remaining chapters to meet their individual goals. Graduate courses can cover all chapters in one semester.

Principles of Thermodynamics - Jean-Philippe Ansermet
2019-01-03

An introductory textbook presenting the key concepts and applications of thermodynamics, including numerous worked examples and exercises.

An Introduction to Mathematical Finance with Applications - Arlie O. Petters
2016-06-17

This textbook aims to fill the gap between those that offer a theoretical treatment without many applications and those that present and apply formulas without appropriately deriving them. The balance achieved will give readers a fundamental understanding of key financial ideas and tools

that form the basis for building realistic models, including those that may become proprietary. Numerous carefully chosen examples and exercises reinforce the student's conceptual understanding and facility with applications. The exercises are divided into conceptual, application-based, and theoretical problems, which probe the material deeper. The book is aimed toward advanced undergraduates and first-year graduate students who are new to finance or want a more rigorous treatment of the mathematical models used within. While no background in finance is assumed, prerequisite math courses include multivariable calculus, probability, and linear algebra. The authors introduce additional mathematical tools as needed. The entire textbook is appropriate for a single year-long course on introductory mathematical finance. The self-contained design of the text allows for instructor flexibility in topics courses and those focusing on financial

derivatives. Moreover, the text is useful for mathematicians, physicists, and engineers who want to learn finance via an approach that builds their financial intuition and is explicit about model building, as well as business school students who want a treatment of finance that is deeper but not overly theoretical.

Knowing the Odds - John B. Walsh 2012-09-06

John Walsh, one of the great masters of the subject, has written a superb book on probability. It covers at a leisurely pace all the important topics that students need to know, and provides excellent examples. I regret his book was not available when I taught such a course myself, a few years ago. --Ioannis Karatzas, Columbia University In this wonderful book, John Walsh presents a panoramic view of Probability Theory, starting from basic facts on mean, median and mode, continuing with an excellent account of Markov chains and martingales, and culminating with Brownian motion.

Throughout, the author's personal style is apparent; he manages to combine rigor with an emphasis on the key ideas so the reader never loses sight of the forest by being surrounded by too many trees. As noted in the preface, "To teach a course with pleasure, one should learn at the same time." Indeed, almost all instructors will learn something new from the book (e.g. the potential-theoretic proof of Skorokhod embedding) and at the same time, it is attractive and approachable for students. --Yuval Peres, Microsoft

With many examples in each section that enhance the presentation, this book is a welcome addition to the collection of books that serve the needs of advanced undergraduate as well as first year graduate students. The pace is leisurely which makes it more attractive as a text. --Srinivasa Varadhan, Courant Institute, New York

This book covers in a leisurely manner all the standard material that one would want in a full year probability course with a slant

towards applications in financial analysis at the graduate or senior undergraduate honors level. It contains a fair amount of measure theory and real analysis built in but it introduces sigma-fields, measure theory, and expectation in an especially elementary and intuitive way. A large variety of examples and exercises in each chapter enrich the presentation in the text.

The Design of Approximation Algorithms - David P.

Williamson 2011-04-26

Discrete optimization problems are everywhere, from traditional operations research planning (scheduling, facility location and network design); to computer science databases; to advertising issues in viral marketing. Yet most such problems are NP-hard; unless $P = NP$, there are no efficient algorithms to find optimal solutions. This book shows how to design approximation algorithms: efficient algorithms that find provably near-optimal solutions. The book is

organized around central algorithmic techniques for designing approximation algorithms, including greedy and local search algorithms, dynamic programming, linear and semidefinite programming, and randomization. Each chapter in the first section is devoted to a single algorithmic technique applied to several different problems, with more sophisticated treatment in the second section. The book also covers methods for proving that optimization problems are hard to approximate. Designed as a textbook for graduate-level algorithm courses, it will also serve as a reference for researchers interested in the

heuristic solution of discrete optimization problems.

An Introduction to Theoretical Fluid Mechanics

- Stephen Childress 2009-10-09

This book gives an overview of classical topics in fluid dynamics, focusing on the kinematics and dynamics of incompressible inviscid and Newtonian viscous fluids, but also including some material on compressible flow. The topics are chosen to illustrate the mathematical methods of classical fluid dynamics. The book is intended to prepare the reader for more advanced topics of current research interest.