



Basic Probability Theory (Dover Books on Mathematics)

Robert B. Ash

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This introduction to more advanced courses in probability and real analysis emphasizes the probabilistic way of thinking, rather than measure-theoretic concepts. Geared toward advanced undergraduates and graduate students, its sole prerequisite is calculus.

Taking statistics as its major field of application, the text opens with a review of basic concepts, advancing to surveys of random variables, the properties of expectation, conditional probability and expectation, and characteristic functions. Subsequent topics include infinite sequences of random variables, Markov chains, and an introduction to statistics. Complete solutions to some of the problems appear at the end of the book.

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