



Probability : a Graduate Course

Springer Science+Business Media, Inc.,
2005

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Monografía

"This textbook on the theory of probability is aimed at graduate students, with the ideology 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 chapters on inequalities, characteristic functions, convergence, followed by the three main subjects, 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." "The main feature of this book is the combination of rigor and detail. Instead of being sketchy and leaving lots of technicalities to be filled in by the reader or as easy exercises, a more solid foundation is obtained by providing more of those not so trivial matters and by integrating some of those not so simple exercises and problems into the body of text."--Jacket

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Título: Probability a Graduate Course

Editorial: New York, NY Springer Science+Business Media, Inc. 2005

Descripción física: 1 online resource (volumes)

Mención de serie: Springer Texts in Statistics 1431-875X

Documento fuente: Springer e-books

Bibliografía: Includes bibliographical references and index

Contenido: Preliminaries; Contents; 1 Introductory Measure Theory; 2 Random Variables; 3 Inequalities; 4 Characteristic Functions; 5 Convergence; 6 The Law of Large Numbers; 7 The Central Limit Theorem; 8 The Law of the Iterated Logarithm; 9 Limit Theorems Extensions and Generalizations; 10 Martingales; A Some Useful Mathematics; Index

Lengua: English

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ISBN: 0387273328 9780387273327 0387228330 9780387228334 1280608412 9781280608414 9786610608416 6610608415 9780387273327 9780387228334

Materia: Distribution (Probability theory) Mathematical statistics Probabilités Distribution (Théorie des probabilités) Nombres, Théorie probabiliste des MATHEMATICS- Applied MATHEMATICS- Probability & Statistics- General Distribution (Probability theory) Mathematical statistics Waarschijnlijkheidstheorie Verdelingen (statistiek) Probabilidade

Enlace a formato físico adicional: Print version Gut, Allan. Probability : A Graduate Course. New York : Springer-Verlag New York Inc, 2006 9780387228334

Punto acceso adicional serie-Título: Springer texts in statistics. 1431-875X

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