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An accessible introduction to probability, stochastic processes, and statistics for computer science and engineering applications Second edition now also available in Paperback. This updated and revised edition of the popular classic first edition relates fundamental concepts in probability and statistics to the computer sciences and engineering. The author uses Markov chains and other statistical tools to illustrate processes in reliability of computer systems and networks, fault tolerance, and *performance. This edition features an entirely new section on stochastic Petri nets—as well as new sections on system availability modeling, wireless system modeling, numerical solution techniques for Markov chains, and software reliability modeling, among other subjects. Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date. It includes more than 200 worked examples and self-study exercises for each section. Probability and Statistics with Reliability, Queuing and Computer Science Applications, Second Edition offers a comprehensive introduction to probability, stochastic processes, and statistics for students of computer science, electrical and computer engineering, and applied mathematics. Its wealth of practical examples and up-to-date information makes it an excellent resource for practitioners as well. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department. These sparkling essays by a gifted thinker offer philosophical views on the roots of statistical interference. A pioneer in the early development of computing, Irving J. Good made fundamental contributions to the theory of Bayesian inference and was a key member of the team that broke the German Enigma code during World War II. Good maintains that a grasp of probability is essential to answering both practical and philosophical questions. This compilation of his most accessible works concentrates on philosophical rather than mathematical subjects, ranging from rational decisions, randomness, and the nature of probability to operational research, artificial intelligence, cognitive psychology, and chess. These twenty-three self-*

contained articles represent the author's work in a variety of fields but are unified by a consistently rational approach. Five closely related sections explore Bayesian rationality; probability; corroboration, hypothesis testing, and simplicity; information and surprise; and causality and explanation. A comprehensive index, abundant references, and a bibliography refer readers to classic and modern literature. Good's thought-provoking observations and memorable examples provide scientists, mathematicians, and historians of science with a coherent view of probability and its applications. This book of problems is designed to challenge students learning probability. Each chapter is divided into three parts: Problems, Hints, and Solutions. All Problems sections include expository material, making the book self-contained. Definitions and statements of important results are interlaced with relevant problems. The only prerequisite is basic algebra and calculus. 'Et moi - ... - si j'avait su comment en rcvenir. One service mathematics has rendered the je n'y serais point alle.' human race. It has put common sense back Jules Verne where it belongs, on the topmost shelf next to the dusty canistcr labelled 'discarded non sense'. The scries is divergent; therefore we may be Eric T. Bell able to do something with it. O. Heaviside Mathematics is a tool for thought. A highly necessary tool in a world where both feedback and non linearities abound. Similarly, all kinds of parts of mathematics serve as tools for other parts and for other sciences. Applying a simple rewriting rule to the quote on the right above one finds such statements as: 'One service topology has rendered mathematical physics .. .'; 'One service logic has rendered com puter science .. .'; 'One *service category theory has rendered mathematics .. .'. All arguably true. And all statements obtainable this way form part of the raison d'etre of this series. An advanced textbook; with many examples and exercises, often with hints or solutions; code is provided for computational examples and simulations. This book is based on the view that cognitive skills are best acquired by solving challenging, non-standard probability problems. Many puzzles and problems presented here are either new within a problem solving context (although as topics in fundamental research they are long known) or are variations of classical problems which follow directly from elementary concepts. A small number of particularly instructive problems is taken from previous sources which in this case are generally given. This book will be a handy resource for professors looking for problems to assign, for undergraduate math students, and for a more general audience of amateur scientists. This 4-part treatment begins with algebra and analytic geometry and proceeds to an exploration of the calculus of algebraic functions and transcendental functions and applications. 1985 edition. Includes 310 figures and 18 tables. The author, the founder of the Greek Statistical Institute, has based this book on the two volumes of his Greek edition which has been used by over ten thousand students during the past fifteen years. It can serve as a companion text for an introductory or intermediate level probability course. Those will benefit most who have a good grasp of calculus, yet, many others, with less formal mathematical background can also benefit from the large variety of solved problems ranging from classical combinatorial problems to limit theorems and the law of iterated* *logarithms. It contains 329 problems with solutions as well as an addendum of over 160 exercises and certain complements of theory and problems. Comprehensive and thorough development of both probability andstatistics for serious computer scientists; goal-oriented: "topresent the mathematical analysis underlying probabilityresults" Special emphases on simulation and discrete decision theory Mathematically-rich, but self-contained text, at a gentlepace Review of calculus and linear algebra in an appendix Mathematical interludes (in each chapter) which examinemathematical techniques in the context of probabilistic orstatistical importance Numerous section exercises, summaries, historical notes, andFurther Readings for reinforcement of content An accessible and engaging introduction to the study of probability and statistics Utilizing entertaining real-world examples, A Probability and Statistics Companion provides aunique, interesting, and accessible introduction to probability and statistics. This one-of-a-kind book delves into practical topics that are crucial in the analysis of sample surveys and experimentation. This handy book contains introductory explanations of the major topics in probability and statistics, including hypothesis testing and regression, while also delving into more advanced topics such as the analysis of sample surveys, analysis of experimental data, and statistical process control. The book recognizes that there are many sampling techniques that can actually improve on simple random sampling, and in addition, an introduction to the design of experiments is provided to reflect recent advances in conducting scientific experiments. This blend of coverage results in the development of a deeper understanding and solid* *foundation for the study of probability and statistics. Additional topical coverage includes: Probability and sample spaces Choosing the best candidate Acceptance sampling Conditional probability Random variables and discrete probability distributions Waiting time problems Continuous probability distributions Statistical inference Nonparametric methods Least squares and medians Recursions and probability Each chapter contains exercises and explorations for readers who wish to conduct independent projects or investigations. The discussion of most methods is complemented with applications to engaging, real-world scenarios such as winning speeds at the Indianapolis 500 and predicting winners of the World Series. In addition, the book enhances the visual nature of the subject with numerous multidimensional graphical representations of the presented examples. A Probability and Statistics Companion is an excellent book for introductory probability and statistics courses at the undergraduate level. It is also a valuable reference for professionals who use statistical concepts to make informed decisions in their day-to-day work. The book covers basic concepts such as random experiments, probability axioms, conditional probability, and counting methods, single and multiple random variables (discrete, continuous, and mixed), as well as moment-generating functions, characteristic functions, random vectors, and inequalities; limit theorems and convergence; introduction to Bayesian and classical statistics; random processes including processing of random signals, Poisson processes, discrete-time and continuous-time Markov chains, and Brownian motion; simulation using MATLAB and R. This compact* *volume equips the reader with all the facts and principles essential to a fundamental understanding of the theory of probability. It is an introduction, no more: throughout the book the authors discuss the theory of probability for situations having only a finite number of possibilities, and the mathematics employed is held to the elementary level. But within its purposely restricted range it is extremely thorough, well organized, and absolutely authoritative. It is the only English translation of the latest revised Russian edition; and it is the only current translation on the market that has been checked and approved by Gnedenko himself. After explaining in simple terms the meaning of the concept of probability and the means by which an event is declared to be in practice, impossible, the authors take up the processes involved in the calculation of probabilities. They survey the rules for addition and multiplication of probabilities, the concept of conditional probability, the formula for total probability, Bayes's formula, Bernoulli's scheme and theorem, the concepts of random variables, insufficiency of the mean value for the characterization of a random variable, methods of measuring the variance of a random variable, theorems on the standard deviation, the Chebyshev inequality, normal laws of distribution, distribution curves, properties of normal distribution curves, and related topics. The book is unique in that, while there are several high school and college textbooks available on this subject, there is no other popular treatment for the layman that contains quite the same material presented with the same degree of clarity and authenticity. Anyone who desires a fundamental grasp of this increasingly important subject cannot do better than to start with this* *book. New preface for Dover edition by B. V. Gnedenko. This accessible new edition explores the major topics in Monte Carlo simulation that have arisen over the past 30 years and presents a sound foundation for problem solving Simulation and the Monte Carlo Method, Third Edition reflects the latest developments in the field and presents a fully updated and comprehensive account of the state-of-the-art theory, methods and applications that have emerged in Monte Carlo simulation since the publication of the classic First Edition over more than a quarter of a century ago. While maintaining its accessible and intuitive approach, this revised edition features a wealth of up-to-date information that facilitates a deeper understanding of problem solving across a wide array of subject areas, such as engineering, statistics, computer science, mathematics, and the physical and life sciences. The book begins with a modernized introduction that addresses the basic concepts of probability, Markov processes, and convex optimization. Subsequent chapters discuss the dramatic changes that have occurred in the field of the Monte Carlo method, with coverage of many modern topics including: Markov Chain Monte Carlo, variance reduction techniques such as importance (re-)sampling, and the transform likelihood ratio method, the score function method for sensitivity analysis, the stochastic approximation method and the stochastic counter-part method for Monte Carlo optimization, the cross-entropy method for rare events estimation and combinatorial optimization, and application of Monte Carlo techniques for counting problems. An extensive range of exercises is provided at the end of each chapter, as well as a generous sampling of applied examples. The Third Edition features a new chapter on the* *highly versatile splitting method, with applications to rare-event estimation, counting, sampling, and optimization. A second new chapter introduces the stochastic enumeration method, which is a new fast sequential Monte Carlo method for tree search. In addition, the Third Edition features new material on: • Random number generation, including multiple-recursive generators and the Mersenne Twister • Simulation of Gaussian processes, Brownian motion, and diffusion processes • Multilevel Monte Carlo method • New enhancements of the cross-entropy (CE) method, including the "improved" CE method, which uses sampling from the zero-variance distribution to find the optimal importance sampling parameters • Over 100 algorithms in modern pseudo code with flow control • Over 25 new exercises Simulation and the Monte Carlo Method, Third Edition is an excellent text for upper-undergraduate and beginning graduate courses in stochastic simulation and Monte Carlo techniques. The book also serves as a valuable reference for professionals who would like to achieve a more formal understanding of the Monte Carlo method. Reuven Y. Rubinstein, DSc, was Professor Emeritus in the Faculty of Industrial Engineering and Management at Technion-Israel Institute of Technology. He served as a consultant at numerous large-scale organizations, such as IBM, Motorola, and NEC. The author of over 100 articles and six books, Dr. Rubinstein was also the inventor of the popular score-function method in simulation analysis and generic cross-entropy methods for combinatorial optimization and counting. Dirk P. Kroese, PhD, is a Professor of Mathematics and Statistics in the School of Mathematics and Physics of The University of Queensland, Australia. He has published over*

100 articles and four books in a wide range of areas in applied probability and statistics, including Monte Carlo methods, cross-entropy, randomized algorithms, tele-traffic c theory, reliability, computational statistics, applied probability, and stochastic modeling. Praise for the First Edition "This is a well-written and impressively presentedintroduction to probability and statistics. The text throughout ishighly readable, and the author makes liberal use of graphs anddiagrams to clarify the theory." - The Statistician Thoroughly updated, Probability: An Introduction withStatistical Applications, Second Edition features acomprehensive exploration of statistical data analysis as anapplication of probability. The new edition provides anintroduction to statistics with accessible coverage of reliability,acceptance sampling, confidence intervals, hypothesis testing, andsimple linear regression. Encouraging readers to develop a deeperintuitive understanding of probability, the author presentsillustrative geometrical presentations and arguments without theneed for rigorous mathematical proofs. The Second Edition features interesting and practicalexamples from a variety of engineering and scientific fields, aswell as: Over 880 problems at varying degrees of difficulty allowingreaders to take on more challenging problems as their skill levelsincrease Chapter-by-chapter projects that aid in the visualization ofprobability distributions New coverage of statistical quality control and qualityproduction An appendix dedicated to the use ofMathematica® and a companion website containing thereferenced data sets Featuring a practical and real-world approach, this textbook isideal for a first course in probability for students majoring *instatistics, engineering, business, psychology, operations research,and mathematics. Probability: An Introduction with StatisticalApplications, Second Edition is also an excellent reference forresearchers and professionals in any discipline who need to makedecisions based on data as well as readers interested in learninghow to accomplish effective decision making from data. This book provides an introduction to elementary probability and to Bayesian statistics using de Finetti's subjectivist approach. One of the features of this approach is that it does not require the introduction of sample space – a non-intrinsic concept that makes the treatment of elementary probability unnecessarily complicate – but introduces as fundamental the concept of random numbers directly related to their interpretation in applications. Events become a particular case of random numbers and probability a particular case of expectation when it is applied to events. The subjective evaluation of expectation and of conditional expectation is based on an economic choice of an acceptable bet or penalty. The properties of expectation and conditional expectation are derived by applying a coherence criterion that the evaluation has to follow. The book is suitable for all introductory courses in probability and statistics for students in Mathematics, Informatics, Engineering, and Physics. Featured topics include permutations and factorials, probabilities and odds, frequency interpretation, mathematical expectation, decision making, postulates of probability, rule of elimination, much more. Exercises with some solutions. Summary. 1973 edition. This volume contains six early mathematical works, four papers on fiducial inference, five on transformations, and twenty-seven on a miscellany of topics in mathematical statistics.*

Several previously unpublished works are included. Provides an introduction to basic structures of probabilitywith a view towards applications in information technology A First Course in Probability and Markov Chains presentsan introduction to the basic elements in probability and focuses ontwo main areas. The first part explores notions and structures inprobability, including combinatorics, probability measures,probability distributions, conditional probability,inclusion-exclusion formulas, random variables, dispersion indexes,independent random variables as well as weak and strong laws oflarge numbers and central limit theorem. In the second part of thebook, focus is given to Discrete Time Discrete Markov Chains whichis addressed together with an introduction to Poisson processes andContinuous Time Discrete Markov Chains. This book also looks atmaking use of measure theory notations that unify all thepresentation, in particular avoiding the separate treatment ofcontinuous and discrete distributions. A First Course in Probability and Markov Chains: Presents the basic elements of probability. Explores elementary probability with combinatorics, uniformprobability, the inclusion-exclusion principle, independence andconvergence of random variables. Features applications of Law of Large Numbers. Introduces Bernoulli and Poisson processes as well as discreteand continuous time Markov Chains with discrete states. Includes illustrations and examples throughout, along withsolutions to problems featured in this book. The authors present a unified and comprehensive overview ofprobability and Markov Chains aimed at educating engineers workingwith probability and statistics as well as *advanced undergraduatestudents in sciences and engineering with a basic background inmathematical analysis and linear algebra. Discrete probability theory and the theory of algorithms have become close partners over the last ten years, though the roots of this partnership go back much longer. The papers in this volume address the latest developments in this active field. They are from the IMA Workshops "Probability and Algorithms" and "The Finite Markov Chain Renaissance." They represent the current thinking of many of the world's leading experts in the field. Researchers and graduate students in probability, computer science, combinatorics, and optimization theory will all be interested in this collection of articles. The techniques developed and surveyed in this volume are still undergoing rapid development, and many of the articles of the collection offer an expositionally pleasant entree into a research area of growing importance. This updated text provides a superior introduction to applied probability and statistics for engineering or science majors. Ross emphasizes the manner in which probability yields insight into statistical problems; ultimately resulting in an intuitive understanding of the statistical procedures most often used by practicing engineers and scientists. Real data sets are incorporated in a wide variety of exercises and examples throughout the book, and this emphasis on data motivates the probability coverage. As with the previous editions, Ross' text has remendously clear exposition, plus real-data examples and exercises throughout the text. Numerous exercises, examples, and applications apply probability theory to everyday statistical problems and situations. New to the 4th Edition: - New Chapter on*

Simulation, Bootstrap Statistical Methods, and Permutation Tests - 20% New Updated problem sets and applications, that demonstrate updated applications to engineering as well as biological, physical and computer science - New Real data examples that use significant real data from actual studies across life science, engineering, computing and business - New End of Chapter review material that emphasizes key ideas as well as the risks associated with practical application of the material For the first two editions of the book Probability (GTM 95), each chapter included a comprehensive and diverse set of relevant exercises. While the work on the third edition was still in progress, it was decided that it would be more appropriate to publish a separate book that would comprise all of the exercises from previous editions, in addition to many new exercises. Most of the material in this book consists of exercises created by Shiryaev, collected and compiled over the course of many years while working on many interesting topics. Many of the exercises resulted from discussions that took place during special seminars for graduate and undergraduate students. Many of the exercises included in the book contain helpful hints and other relevant information. Lastly, the author has included an appendix at the end of the book that contains a summary of the main results, notation and terminology from Probability Theory that are used throughout the present book. This Appendix also contains additional material from Combinatorics, Potential Theory and Markov Chains, which is not covered in the book, but is nevertheless needed for many of the exercises included here. Unlike traditional introductory math/stat textbooks, Probability and Statistics: The

Science of Uncertainty brings a modern flavor based on incorporating the computer to the course and an integrated approach to inference. From the start the book integrates simulations into its theoretical coverage, and emphasizes the use of computer-powered computation throughout. Math and science majors with just one year of calculus can use this text and experience a refreshing blend of applications and theory that goes beyond merely mastering the technicalities. They'll get a thorough grounding in probability theory, and go beyond that to the theory of statistical inference and its applications. An integrated approach to inference is presented that includes the frequency approach as well as Bayesian methodology. Bayesian inference is developed as a logical extension of likelihood methods. A separate chapter is devoted to the important topic of model checking and this is applied in the context of the standard applied statistical techniques. Examples of data analyses using real-world data are presented throughout the text. A final chapter introduces a number of the most important stochastic process models using elementary methods. *Note: An appendix in the book contains Minitab code for more involved computations. The code can be used by students as templates for their own calculations. If a software package like Minitab is used with the course then no programming is required by the students. A comprehensive textbook for undergraduate courses in introductory probability. Offers a case study approach, with examples from engineering and the social and life sciences. Updated second edition includes advanced material on stochastic processes. Suitable for junior and senior level courses in industrial engineering,* *mathematics, business, biology, and social science departments. This accessible and easy-to-read book provides many examples to illustrate diverse topics in probability and statistics, from initial concepts up to advanced calculations. Special attention is devoted e.g. to independency of events, inequalities in probability and functions of random variables. The book is directed to students of mathematics, statistics, engineering, and other quantitative sciences, in particular to readers who need or want to learn by self-study. The author is convinced that sophisticated examples are more useful for the student than a lengthy formalism treating the greatest possible generality. Contents: Mathematics revision Introduction to probability Finite sample spaces Conditional probability and independence One-dimensional random variables Functions of random variables Bi-dimensional random variables Characteristics of random variables Discrete probability models Continuous probability models Generating functions in probability Sums of many random variables Samples and sampling distributions Estimation of parameters Hypothesis tests This clear exposition begins with basic concepts and moves on to combination of events, dependent events and random variables, Bernoulli trials and the De Moivre-Laplace theorem, and more. Includes 150 problems, many with answers. Counterexamples (in the usual mathematical sense) are powerful tools of mathematical theory. In this book the author gives more than 250 drawn from the whole field of probability theory and stochastic processes. The counterexamples are selected for their interest and for the importance of the theory they illustrate. Each section starts with a summary* *of definitions and main results, followed by counterexamples ordered by content and difficulty. Full references and additional sources are given. This well-respected text is designed for the first course in probability and statistics taken by students majoring in Engineering and the Computing Sciences. The prerequisite is one year of calculus. The text offers a balanced presentation of applications and theory. The authors take care to develop the theoretical foundations for the statistical methods presented at a level that is accessible to students with only a calculus background. They explore the practical implications of the formal results to problem-solving so students gain an understanding of the logic behind the techniques as well as practice in using them. The examples, exercises, and applications were chosen specifically for students in engineering and computer science and include opportunities for real data analysis. A First Course in Probability with an Emphasis on Stochastic Modeling Probability and Stochastic Modeling not only covers all the topics found in a traditional introductory probability course, but also emphasizes stochastic modeling, including Markov chains, birth-death processes, and reliability models. Unlike most undergraduate-level probability texts, the book also focuses on increasingly important areas, such as martingales, classification of dependency structures, and risk evaluation. Numerous examples, exercises, and models using real-world data demonstrate the practical possibilities and restrictions of different approaches and help students grasp general concepts and theoretical results. The text is suitable for majors in mathematics and statistics as well as majors in computer science, economics, finance, and physics. The* *author offers two explicit options to teaching the material, which is reflected in "routes" designated by special "roadside" markers. The first route contains basic, self-contained material for a one-semester course. The second provides a more complete exposition for a two-semester course or self-study. Traditions of the 150-year-old St. Petersburg School of Probability and Statis tics had been developed by many prominent scientists including P. L. Cheby chev, A. M. Lyapunov, A. A. Markov, S. N. Bernstein, and Yu. V. Linnik. In 1948, the Chair of Probability and Statistics was established at the Department of Mathematics and Mechanics of the St. Petersburg State University with Yu. V. Linik being its founder and also the first Chair. Nowadays, alumni of this Chair are spread around Russia, Lithuania, France, Germany, Sweden, China, the United States, and Canada. The fiftieth anniversary of this Chair was celebrated by an International Conference, which was held in St. Petersburg from June 24-28, 1998. More than 125 probabilists and statisticians from 18 countries (Azerbaijan, Canada, Finland, France, Germany, Hungary, Israel, Italy, Lithuania, The Netherlands, Norway, Poland, Russia, Taiwan, Turkey, Ukraine, Uzbekistan, and the United States) participated in this International Conference in order to discuss the current state and perspectives of Probability and Mathematical Statistics. The conference was organized jointly by St. Petersburg State University, St. Petersburg branch of Mathematical Institute, and the Euler Institute, and was partially sponsored by the Russian Foundation of Basic Researches. The main theme of the Conference was chosen in the tradition of the St. Probability and Measure Theory, Second Edition, is a text for a graduate-level* *course in probability that includes essential background topics in analysis. It provides extensive coverage of conditional probability and expectation, strong laws of large numbers, martingale theory, the central limit theorem, ergodic theory, and Brownian motion. Clear, readable style Solutions to many problems presented in text Solutions manual for instructors Material new to the second edition on ergodic theory, Brownian motion, and convergence theorems used in statistics No knowledge of general topology required, just basic analysis and metric spaces Efficient organization On the occasion of the 65th birthday of Professor Madan L. Puri, the authors of this Festschrift pay their tribute to his scientific achievements in statistics. This volume reflects a selective survey of leading contemprary scientific trends and developments that are significantly related to ideas expressed and pursued in Madan L. Puri's work in statistics and related fields. The wide spectrum of scientific interest which characterizes Professor Puri's scientific activity is thus illuminated. The choice of papers offered combines fundamental principles with interesting applications, selected for their originality and insight, and for their influence on the modern approach to statistics, probability and related fields. This textbook differs from others in the field in that it has been prepared very much with students and their needs in mind, having been classroom tested over many years. It is a true “learner’s book” made for students who require a deeper understanding of probability and statistics. It presents the fundamentals of the subject along with concepts of probabilistic modelling, and the process of model selection, verification and analysis. Furthermore, the inclusion of more than 100* *examples and 200 exercises (carefully selected from a wide range of topics), along with a solutions manual for instructors, means that this text is of real value to students and lecturers across a range of engineering disciplines. Key features: Presents the fundamentals in probability and statistics along with relevant applications. Explains the concept of probabilistic modelling and the process of model selection, verification and analysis. Definitions and theorems are carefully stated and topics rigorously treated. Includes a chapter on regression analysis. Covers design of experiments. Demonstrates practical problem solving throughout the book with numerous examples and exercises purposely selected from a variety of engineering fields. Includes an accompanying online Solutions Manual for instructors containing complete step-by-step solutions to all problems. This collection of thirty-nine original papers covers a variety of important topics, including multivariate analysis, testing procedures, multiresponse experiments, categorical data analysis, statistical inference, decision theory, stochastic processes, experimental design, and coding theory. Originally published in 1969. A UNC Press Enduring Edition -- UNC Press Enduring Editions use the latest in digital technology to make available again books from our distinguished backlist that were previously out of print. These editions are published unaltered from the original, and are presented in affordable paperback formats, bringing readers both historical and cultural value. "While most mathematical examples illustrate the truth of a statement, counterexamples demonstrate a statement's falsity. Enjoyable topics of study, counterexamples are valuable tools for teaching and* *learning. The definitive book on the subject in regards to probability, this third edition features the author's revisions and corrections plus a substantial new appendix. 2013 edition"--*