

Introduction to Probability



Joseph K. Blitzstein
Jessica Hwang

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Introduction to Probability with R Kenneth Baclawski, 2008-01-24 Based on a popular course taught by the late Gian Carlo Rota of MIT with many new topics covered as well Introduction to Probability with R presents R programs and animations to provide an intuitive yet rigorous understanding of how to model natural phenomena from a probabilistic point of view Although the R programs are small in length they are just as sophisticated and powerful as longer programs in other languages This brevity makes it easy for students to become proficient in R This calculus based introduction organizes the material around key themes One of the most important themes centers on viewing probability as a way to look at the world helping students think and reason probabilistically The text also shows how to combine and link stochastic processes to form more complex processes that are better models of natural phenomena In addition it presents a unified treatment of transforms such as Laplace Fourier and z the foundations of fundamental stochastic processes using entropy and information and an introduction to Markov chains from various viewpoints Each chapter includes a short biographical note about a contributor to probability theory exercises and selected answers The book has an accompanying website with more information

Introduction to Probability Joseph K. Blitzstein, Jessica Hwang, 2014-07-24 Developed from celebrated Harvard statistics lectures Introduction to Probability provides essential language and tools for understanding statistics randomness and uncertainty The book explores

a wide variety of applications and examples ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo MCMC Additional application areas explored include genetics medicine computer science and information theory The print book version includes a code that provides free access to an eBook version The authors present the material in an accessible style and motivate concepts using real world examples Throughout they use stories to uncover connections between the fundamental distributions in statistics and conditioning to reduce complicated problems to manageable pieces The book includes many intuitive explanations diagrams and practice problems Each chapter ends with a section showing how to perform relevant simulations and calculations in R a free statistical software environment

Stochastic Calculus and Brownian Motion Tejas Thakur, 2025-02-20 Stochastic Calculus and Brownian Motion is a comprehensive guide crafted for students and professionals in mathematical sciences focusing on stochastic processes and their real world applications in finance physics and engineering We explore key concepts and mathematical foundations of random movements and their practical implications At its core the book delves into Brownian motion the random movement of particles suspended in a fluid as described by Robert Brown in the 19th century This phenomenon forms a cornerstone of modern probability theory and serves as a model for randomness in physical systems and financial models describing stock market behaviors We also cover martingales mathematical sequences where future values depend on present values akin to a fair game in gambling The book demonstrates how martingales are used to model stochastic processes and their calibration in real world scenarios Stochastic calculus extends these ideas into continuous time integrating calculus with random processes Our guide provides the tools to understand and apply It calculus crucial for advanced financial models like pricing derivatives and managing risks Written clearly and systematically the book includes examples and exercises to reinforce concepts and showcase their real world applications It serves as an invaluable resource for students educators and professionals globally

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