

<<概率论>>

图书基本信息

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## 内容概要

This is a text for a one-quarter or one-semester course in probability, aimed at students who have done a year of calculus. The book is organized so a student can learn the fundamental ideas of probability from the first three chapters without reliance on calculus. Later chapters develop these ideas further using calculus tools.

The book contains more than the usual number of examples worked out in detail. It is not possible to go through all these examples in class. Rather, I suggest that you deal quickly with the main points of theory, then spend class time on problems from the exercises, or your own favorite problems. The most valuable thing for students to learn from a course like this is how to pick up a probability problem in a new setting and relate it to the standard body of theory. The more they see this happen in class, and the more they do it themselves in exercises, the better.

The style of the text is deliberately informal. My experience is that students learn more from intuitive explanations, diagrams, and examples than they do from theorems and proofs. So the emphasis is on problem solving rather than theory. Order of Topics. The basic roles of probability all appear in Chapter 1. Intuition for probabilities is developed using Venn and tree diagrams. Only finite additivity of probability is treated in this chapter. Discussion of countable additivity is postponed to Section 3.4. Emphasis in Chapter 1 is on the concept of a probability distribution and elementary applications of the addition and multiplication rules. Combinatorics appear via study of the binomial and hypergeometric distributions in Chapter 2.

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## 书籍目录

Preface1 Introduction 1.1 Equally Likely Outcomes 1.2 Interpretations 1.3 Distributions 1.4 Conditional Probability and Independence 1.5 Bayes' Rule 1.6 Sequences of Events Summary Review Exercises2 Repeated Trials and Sampling 2.1 The Binomial Distribution 2.2 Normal Approximation: Method 2.3 Normal Approximation: Derivation (Optional) 2.4 Poisson Approximation 2.5 Random Sampling Summary Review Exercises3 Random Variables 3.1 Introduction 3.2 Expectation 3.3 Standard Deviation and Normal Approximation 3.4 Discrete Distributions 3.5 The Poisson Distribution 3.6 Symmetry (Optional) Summary Review Exercises4 Continuous Distributions 4.1 Probability Densities 4.2 Exponential and Gamma Distributions 4.3 Hazard Rates (Optional) 4.4 Change of Variable 4.5 Cumulative Distribution Functions 4.6 Order Statistics (Optional) Summary Review Exercises5 Continuous Joint Distributions 5.1 Uniform Distributions 5.2 Densities 5.3 Independent Normal Variables 5.4 Operations (Optional) Summary Review Exercises6 DependenceIndex

<<概率论>>

章节摘录

插图：

<<概率论>>

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