
Elements of Probability Theory and Mathematical Statistics

By

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Georgian Technical University
Tbilisi 2013

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Greg Anderson, Alec Kercheval



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Elements of Probability and Statistics Francesca Biagini, Massimo Campanino, 2016-01-22 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

Probability Theory and Elements of Measure Theory Heinz Bauer, 1972 **Introduction to the Mathematics of Finance** Steven Roman, 2012-04-24 The Mathematics of Finance has been a hot topic ever since the discovery of the Black Scholes option pricing formulas in 1973 Unfortunately there are very few undergraduate textbooks in this area This book is specifically written for advanced undergraduate or beginning graduate students in mathematics finance or economics This book concentrates on discrete derivative pricing models culminating in a careful and complete derivation of the Black Scholes option pricing formulas as a limiting case of the Cox Ross Rubinstein discrete model This second edition is a

complete rewrite of the first edition with significant changes to the topic organization thus making the book flow much more smoothly Several topics have been expanded such as the discussions of options including the history of options and pricing nonattainable alternatives In this edition the material on probability has been condensed into fewer chapters and the material on the capital asset pricing model has been removed The mathematics is not watered down but it is appropriate for the intended audience Previous knowledge of measure theory is not needed and only a small amount of linear algebra is required All necessary probability theory is developed throughout the book on a need to know basis No background in finance is required since the book contains a chapter on options

The Theory of Probability and the Elements of Statistics Boris Vladimirovich Gnedenko, 2005 This classic book is intended to be the first introduction to probability and statistics written with an emphasis on the analytic approach to the problems discussed Topics of this book include the axiomatic setup of probability theory polynomial distribution finite Markov chains distribution functions and convolution the laws of large numbers weak and strong characteristic functions the central limit theorem infinitely divisible distributions and Markov processes Written in a clear and concise style this book by Gnedenko can serve as a textbook for undergraduate and graduate courses in probability

Elements of Probability Theory L. Z. Rumshiskii, 1965 Events and probabilities Random variables and probability distributions Numerical characteristics of probability distributions The law of large numbers Limit theorems and estimates of the mean Applications of probability to the theory of observations Linear correlation Answers to exercises Appendix Index

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Mathematical Discourse Kay O'Halloran, 2005-01-01 An examination of mathematical discourse from the perspective of Michael Halliday's social semiotic theory

Mathematical Principles of the Internet, Volume 2 Nirdosh Bhatnagar, 2018-11-21 This two volume set on Mathematical Principles of the Internet provides a comprehensive overview of

the mathematical principles of Internet engineering The books do not aim to provide all of the mathematical foundations upon which the Internet is based Instead they cover a partial panorama and the key principles Volume 1 explores Internet engineering while the supporting mathematics is covered in Volume 2 The chapters on mathematics complement those on the engineering episodes and an effort has been made to make this work succinct yet self contained Elements of information theory algebraic coding theory cryptography Internet traffic dynamics and control of Internet congestion and queueing theory are discussed In addition stochastic networks graph theoretic algorithms application of game theory to the Internet Internet economics data mining and knowledge discovery and quantum computation communication and cryptography are also discussed In order to study the structure and function of the Internet only a basic knowledge of number theory abstract algebra matrices and determinants graph theory geometry analysis optimization theory probability theory and stochastic processes is required These mathematical disciplines are defined and developed in the books to the extent that is needed to develop and justify their application to Internet engineering

Mathematical Optimization Terminology Andre A. Keller, 2017-11-10 Mathematical Optimization Terminology A Comprehensive Glossary of Terms is a practical book with the essential formulations illustrative examples real world applications and main references on the topic This book helps readers gain a more practical understanding of optimization enabling them to apply it to their algorithms This book also addresses the need for a practical publication that introduces these concepts and techniques Discusses real world applications of optimization and how it can be used in algorithms Explains the essential formulations of optimization in mathematics Covers a more practical approach to optimization

Applied Mathematical Analysis: Theory, Methods, and Applications Hemen Dutta, James F. Peters, 2019-02-21 This book addresses key aspects of recent developments in applied mathematical analysis and its use It also highlights a broad range of applications from science engineering technology and social perspectives Each chapter investigates selected research problems and presents a balanced mix of theory methods and applications for the chosen topics Special emphasis is placed on presenting basic developments in applied mathematical analysis and on highlighting the latest advances in this research area The book is presented in a self contained manner as far as possible and includes sufficient references to allow the interested reader to pursue further research in this still developing field The primary audience for this book includes graduate students researchers and educators however it will also be useful for general readers with an interest in recent developments in applied mathematical analysis and applications

Elements of Probability and Mathematical Statistics Frederick Henry Steen, 1982 **Foundations of Logic and Mathematics** Yves Nievergelt, 2012-12-06 This modern introduction to the foundations of logic mathematics and computer science answers frequent questions that mysteriously remain mostly unanswered in other texts Why is the truth table for the logical implication so unintuitive Why are there no recipes to design proofs Where do these numerous mathematical rules come from What are the applications of formal logic and abstract mathematics What issues in logic mathematics and computer science

still remain unresolved Answers to such questions must necessarily present both theory and significant applications which explains the length of the book The text first shows how real life provides some guidance for the selection of axioms for the basis of a logical system for instance Boolean classical intuitionistic or minimalistic logic From such axioms the text then derives detailed explanations of the elements of modern logic and mathematics set theory arithmetic number theory combinatorics probability and graph theory with applications to computer science The motivation for such detail and for the organization of the material lies in a continuous thread from logic and mathematics to their uses in everyday life

Elements of Probability Theory Jean Bass, 1966 Lectures on Financial Mathematics Greg Anderson, Alec Kercheval, 2022-06-01 This is a short book on the fundamental concepts of the no arbitrage theory of pricing financial derivatives Its scope is limited to the general discrete setting of models for which the set of possible states is finite and so is the set of possible trading times this includes the popular binomial tree model This setting has the advantage of being fairly general while not requiring a sophisticated understanding of analysis at the graduate level Topics include understanding the several variants of arbitrage the fundamental theorems of asset pricing in terms of martingale measures and applications to forwards and futures The authors motivation is to present the material in a way that clarifies as much as possible why the often confusing basic facts are true Therefore the ideas are organized from a mathematical point of view with the emphasis on understanding exactly what is under the hood and how it works Every effort is made to include complete explanations and proofs and the reader is encouraged to work through the exercises throughout the book The intended audience is students and other readers who have an undergraduate background in mathematics including exposure to linear algebra some advanced calculus and basic probability The book has been used in earlier forms with students in the MS program in Financial Mathematics at Florida State University and is a suitable text for students at that level Students who seek a second look at these topics may also find this book useful Table of Contents Overture Single Period Models The General Discrete Model The Fundamental Theorems of Asset Pricing Forwards and Futures Incomplete Markets

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