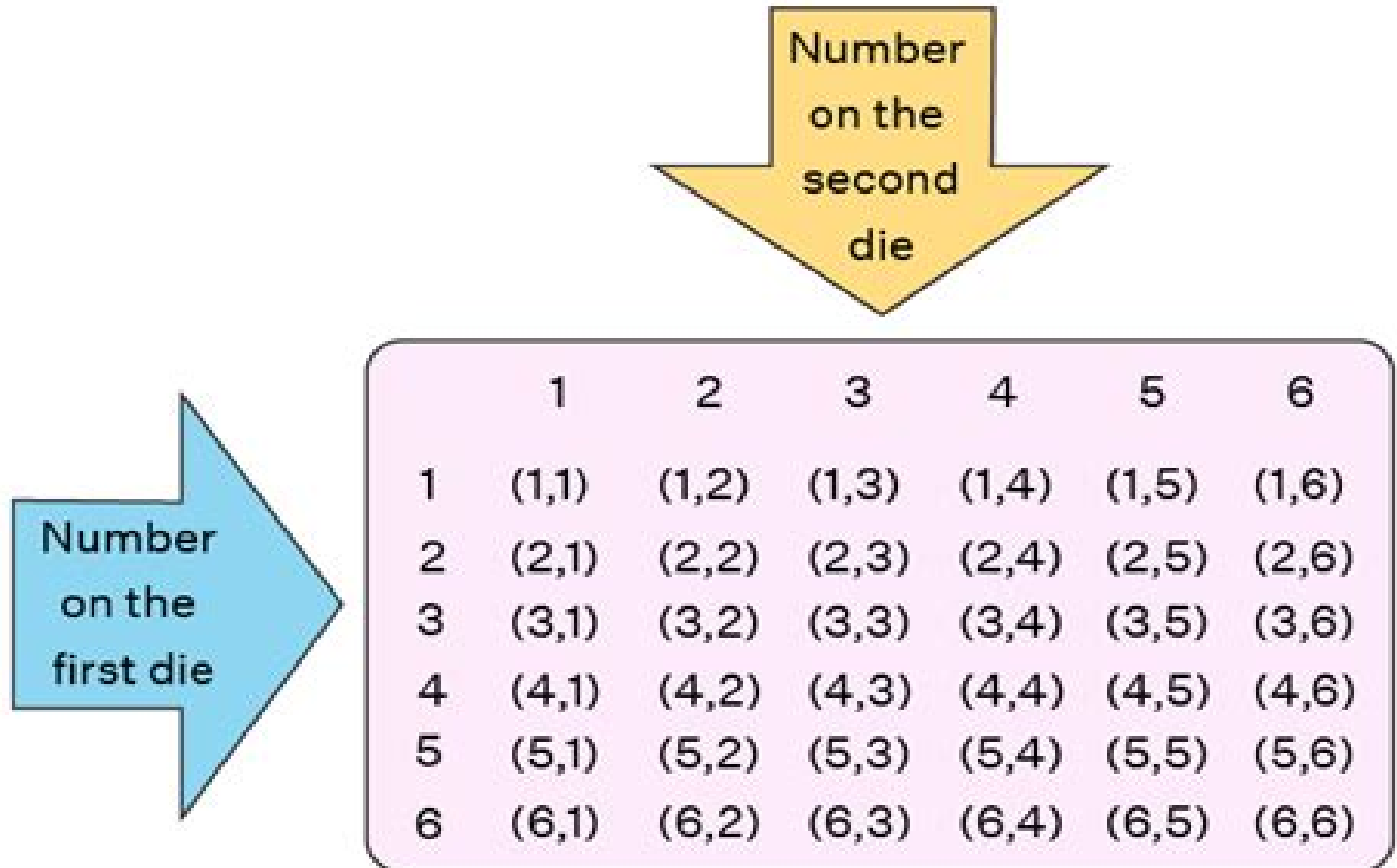


Sample Space for Rolling of Two Dice



	1	2	3	4	5	6
1	(1,1)	(1,2)	(1,3)	(1,4)	(1,5)	(1,6)
2	(2,1)	(2,2)	(2,3)	(2,4)	(2,5)	(2,6)
3	(3,1)	(3,2)	(3,3)	(3,4)	(3,5)	(3,6)
4	(4,1)	(4,2)	(4,3)	(4,4)	(4,5)	(4,6)
5	(5,1)	(5,2)	(5,3)	(5,4)	(5,5)	(5,6)
6	(6,1)	(6,2)	(6,3)	(6,4)	(6,5)	(6,6)

Probability Theory

R.G. Laha, V.K. Rohatgi



Probability Theory:

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Measure Theory and Probability Theory Krishna B. Athreya, Soumendra N. Lahiri, 2006-07-27 This is a graduate level textbook on measure theory and probability theory The book can be used as a text for a two semester sequence of courses in measure theory and probability theory with an option to include supplemental material on stochastic processes and special topics It is intended primarily for first year Ph.D. students in mathematics and statistics although mathematically advanced students from engineering and economics would also find the book useful Prerequisites are kept to the minimal level of an understanding of basic real analysis concepts such as limits continuity differentiability Riemann integration and convergence of sequences and series A review of this material is included in the appendix The book starts with an informal introduction that provides some heuristics into the abstract concepts of measure and integration theory which are then rigorously developed The first part of the book can be used for a standard real analysis course for both mathematics and statistics Ph.D. students as it provides full coverage of topics such as the construction of Lebesgue-Stieltjes measures on real line and Euclidean spaces the basic convergence theorems L_p spaces signed measures Radon-Nikodym theorem Lebesgue's decomposition theorem and the fundamental theorem of Lebesgue integration on $\mathbb{R}$ product spaces and product measures and Fubini-Tonelli theorems It also provides an elementary introduction to Banach and Hilbert spaces convolutions Fourier series and Fourier and Plancherel transforms Thus part I would be particularly useful for students in a typical Statistics Ph.D. program if a separate course on real analysis is not a standard requirement Part II chapters 6-13 provides full coverage of standard graduate level probability theory It starts with Kolmogorov's probability model and Kolmogorov's existence theorem It then treats thoroughly the laws of large numbers including renewal theory and ergodic theorems with applications and then weak convergence of probability distributions characteristic functions the Levy-Cramer continuity theorem and the central limit theorem as well as stable laws It ends with conditional expectations and

conditional probability and an introduction to the theory of discrete time martingales Part III chapters 14-18 provides a modest coverage of discrete time Markov chains with countable and general state spaces MCMC continuous time discrete space jump Markov processes Brownian motion mixing sequences bootstrap methods and branching processes It could be used for a topics seminar course or as an introduction to stochastic processes Krishna B Athreya is a professor at the departments of mathematics and statistics and a Distinguished Professor in the College of Liberal Arts and Sciences at the Iowa State University He has been a faculty member at University of Wisconsin Madison Indian Institute of Science Bangalore Cornell University and has held visiting appointments in Scandinavia and Australia He is a fellow of the Institute of Mathematical Statistics USA a fellow of the Indian Academy of Sciences Bangalore an elected member of the International Statistical Institute and serves on the editorial board of several journals in probability and statistics Soumendra N Lahiri is a professor at the department of statistics at the Iowa State University He is a fellow of the Institute of Mathematical Statistics a fellow of the American Statistical Association and an elected member of the International Statistical Institute

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