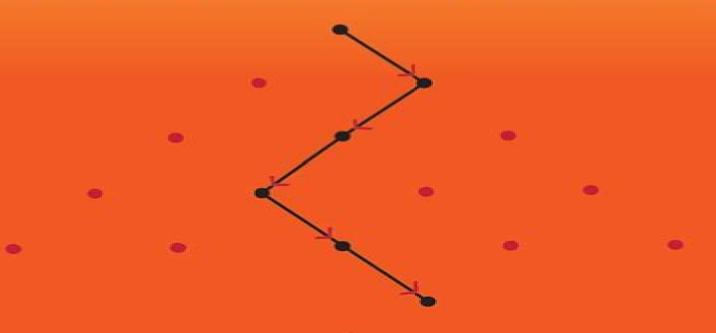
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Problems amd Smapshots from the World of Probability





Problems And Snapshots From The World Of Probability

Prakash Gorroochurn

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Problems and Snapshots from the World of Probability Gunnar Blom, Lars Holst, Dennis Sandell, 1993-12-02 Problems and Snapshots from the World of Probability Gunnar Blom, Lars Holst, Dennis Sandell, 2012-12-06 We the authors of this book are three ardent devotees of chance or some what more precisely of discrete probability When we were collecting the material we felt that one special pleasure of the field lay in its evocation of an earlier age many of our probabilistic forefathers were dexterous solvers of discrete problems. We hope that this pleasure will be transmitted to the readers The first problem book of a similar kind as ours is perhaps Mosteller's well known Fifty Challenging Problems in Probability 1965 Possibly our book is the second The book contains 125 problems and snapshots from the world of prob ability A problem generally leads to a question with a definite answer A snapshot is either a picture or a bird s eye view of some probabilistic field. The selection is of course highly subjective and we have not even tried to cover all parts of the subject systematically Limit theorems appear only seldom for otherwise the book would have become unduly large We want to state emphatically that we have not written a textbook in probability but rather a book for browsing through when occupying an easy chair Therefore ideas and results are often put forth without a machinery of formulas and derivations the conscientious readers who want to penetrate the whole clockwork will soon have to move to their desks and utilize Classic Problems of Probability Prakash Gorroochurn, 2012-04-30 Winner of the 2012 PROSE Award appropriate tools for Mathematics from The American Publishers Awards for Professional and Scholarly Excellence A great book one that I will certainly add to my personal library Paul J Nahin Professor Emeritus of Electrical Engineering University of New Hampshire Classic Problems of Probability presents a lively account of the most intriguing aspects of statistics The book features a large collection of more than thirty classic probability problems which have been carefully selected for their interesting history the way they have shaped the field and their counterintuitive nature From Cardano's 1564 Games of Chance to Jacob Bernoulli's 1713 Golden Theorem to Parrondo s 1996 Perplexing Paradox the book clearly outlines the puzzles and problems of probability interweaving the discussion with rich historical detail and the story of how the mathematicians involved arrived at their solutions Each problem is given an in depth treatment including detailed and rigorous mathematical proofs as needed Some of the fascinating topics discussed by the author include Buffon's Needle problem and its ingenious treatment by Joseph Barbier culminating into a discussion of invariance Various paradoxes raised by Joseph Bertrand Classic problems in decision theory including Pascal's Wager Kraitchik's Neckties and Newcomb's problem The Bayesian paradigm and various philosophies of probability Coverage of both elementary and more complex problems including the Chevalier de Mr problems Fisher and the lady testing tea the birthday problem and its various extensions and the Borel Kolmogorov paradox Classic Problems of Probability is an eye opening one of a kind reference for researchers and professionals interested in the history of probability and the varied problem solving strategies employed throughout the ages The book also serves as an

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Hida, 2004-10-28 Quantum information is a developing multi disciplinary field with many exciting links to white noise theory This connection is explored and presented in this work which effectively bridges the gap between quantum information theory and complex systems Arising from the Meijo Winter School and International Conference the lecture notes and research papers published in this timely volume will have a significant impact on the future development of the theories of quantum information and complexity This book will be of interest to mathematicians physicists computer scientists as well as electrical engineers working in this field Numerical Analysis for Statisticians Kenneth Lange, 2010-05-17 Every advance in computer architecture and software tempts statisticians to tackle numerically harder problems To do so intelligently requires a good working knowledge of numerical analysis This book equips students to craft their own software and to understand the advantages and disadvantages of different numerical methods Issues of numerical stability accurate approximation computational complexity and mathematical modeling share the limelight in a broad yet rigorous overview of those parts of numerical analysis most relevant to statisticians In this second edition the material on optimization has been completely rewritten There is now an entire chapter on the MM algorithm in addition to more comprehensive treatments of constrained optimization penalty and barrier methods and model selection via the lasso There is also new material on the Cholesky decomposition Gram Schmidt orthogonalization the QR decomposition the singular value decomposition and reproducing kernel Hilbert spaces The discussions of the bootstrap permutation testing independent Monte Carlo and hidden Markov chains are updated and a new chapter on advanced MCMC topics introduces students to Markov random fields reversible jump MCMC and convergence analysis in Gibbs sampling Numerical Analysis for Statisticians can serve as a graduate text for a course surveying computational statistics With a careful selection of topics and appropriate supplementation it can be used at the undergraduate level It contains enough material for a graduate course on optimization theory Because many chapters are nearly self contained professional statisticians will also find the book useful as a reference

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