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Probability: An Introduction (2nd Revised edition)

By Geoffrey Grimmett, Dominic Welsh

Oxford University Press. Paperback. Book Condition: new. BRAND NEW, Probability: An Introduction (2nd Revised edition), Geoffrey Grimmett, Dominic Welsh, Probability is an area of mathematics of tremendous contemporary importance across all aspects of human endeavour. This book is a compact account of the basic features of probability and random processes at the level of first and second year mathematics undergraduates and Masters' students in cognate fields. It is suitable for a first course in probability, plus a follow-up course in random processes including Markov chains. A special feature is the authors' attention to rigorous mathematics: not everything is rigorous, but the need for rigour is explained at difficult junctures. The text is enriched by simple exercises, together with problems (with very brief hints) many of which are taken from final examinations at Cambridge and Oxford. The first eight chapters form a course in basic probability, being an account of events, random variables, and distributions - discrete and continuous random variables are treated separately - together with simple versions of the law of large numbers and the central limit theorem. There is an account of moment generating functions and their applications. The following three chapters are about branching processes, random walks,...



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