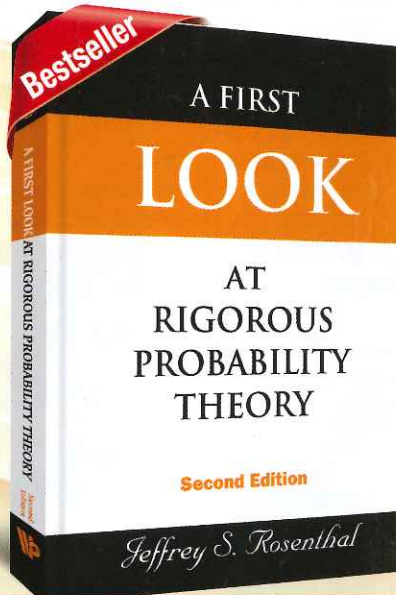


Textbook Highlights in Probability & Statistics



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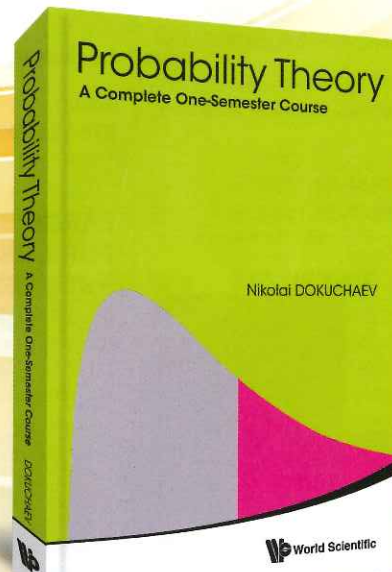
A FIRST LOOK AT RIGOROUS PROBABILITY THEORY (2nd Edition)

by Jeffrey S Rosenthal
(University of Toronto, Canada)

This textbook is designed for graduate students in a variety of fields (mathematics, statistics, economics, management, finance, computer science, and engineering) who require a working knowledge of probability theory that is mathematically precise, but without excessive technicalities. It is an introduction to probability theory using measure theory. The text strikes an appropriate balance, rigorously developing probability theory while avoiding unnecessary detail.

Recommended text at Northwestern University, University of Alberta, University of Toronto, and more.

Contents: The Need for Measure Theory; Probability Triples; Further Probabilistic Foundations; Expected Values; Inequalities and Convergence; Distributions of Random Variables; Stochastic Processes and Gambling Games; Discrete Markov Chains; More Probability Theorems; Weak Convergence; Characteristic Functions; Decomposition of Probability Laws; Conditional Probability and Expectation; Martingales; General Stochastic Processes.



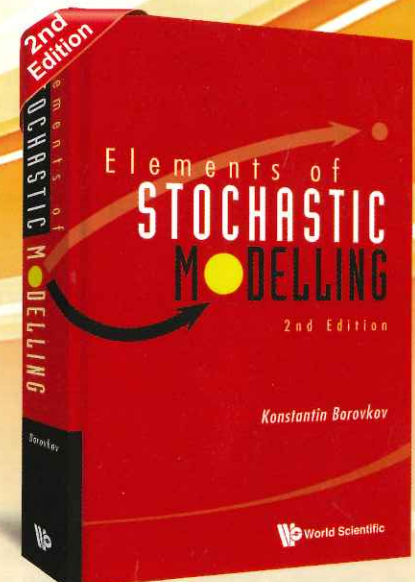
- Problems and solutions to cover weekly tutorials.
- Supplementary PDF files of presentation slides for lecturers who adopt.

PROBABILITY THEORY

A Complete One-Semester Course
by Nikolai Dokuchaev
(Curtin University, Australia)

This book provides a systematic, self-sufficient and yet short presentation of the mainstream topics on introductory Probability Theory with some selected topics from Mathematical Statistics. It is suitable for a 10- to 14-week course for second- or third-year undergraduate students in Science, Mathematics, Statistics, Finance, or Economics, who have completed some introductory course in Calculus.

Contents: Probability; Random Variables; Joint Distributions; Transformations of the Distributions; Expectation of Random Variables; Variance and Covariance; Conditional Expectations; Moment Generating Functions; Analysis of Some Important Distributions; Limit Theorems; Statistical Inference: Point Estimation; Statistical Inference: Interval Estimation; **Appendices:** Solutions for the Problems for Weeks 1 – 12; Sample Problems for Final Exams; Some Bonus Challenging Problems; Statistical Tables.



Broad introduction to important areas of stochastic modelling

ELEMENTS OF STOCHASTIC MODELLING (2nd Edition)

by Konstantin Borovkov
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The American Statistician

The book reviewed the basics of probability theory and then covered the following topics: Markov chains, Markov decision processes, jump Markov processes, elements of queueing theory, basic renewal theory, elements of time series and simulation.

Readership: Advanced undergraduates, graduate students, lecturers and researchers in mathematics, statistics, actuarial sciences and economics.