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Stone,

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## INTRODUCTION TO PROBABILITY

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Categoria: Exercícios.

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A Markov process is a probabilistic process for which the future (the next Hoel, Port, Stone, Introduction to stochastic processes, Houghton Mifflin, in print.

Probability spaces;  
Combinatorial  
analysis; Discrete

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Introduction;  
Expectation of  
discrete random  
variables; Continuous  
random variables;  
Jointly distributed  
random variables;  
Expectations and the  
central limit theorem;  
Moment generating  
functions and  
characteristic  
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walks and poisson

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Introduction

Probability

An excellent  
introduction for  
computer scientists  
and electrical and  
electronics engineers  
who would like to  
have a good, basic  
understanding of  
stochastic processes!  
This clearly written  
book responds to the  
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the study of systems that vary in time in a random manner. It presents an introductory account of some of the important topics in the theory of the mathematical models of such systems. The selected topics are conceptually interesting and have fruitful application in

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various branches of  
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technology.

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This clear exposition begins with basic concepts and moves on to combination of events, dependent events and random variables, Bernoulli trials and the De

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problems, many with  
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provides quick access  
to important  
foundations of  
probability theory  
applicable to  
problems in many  
fields. Assuming that  
you have a  
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computer literacy, the  
ability to write simple

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programs, and the access to software for linear algebra computations, the author approaches the problems and theorems with a focus on stochastic processes evolving with time, rather than a particular emphasis on measure theory. For those lacking in exposure to linear



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differential and difference equations, the author begins with a brief introduction to these concepts. He proceeds to discuss Markov chains, optimal stopping, martingales, and Brownian motion. The book concludes with a chapter on stochastic integration.

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The author supplies many basic, general examples and provides exercises at the end of each chapter. New to the Second Edition: Expanded chapter on stochastic integration that introduces modern mathematical finance Introduction of Girsanov transformation and

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the Feynman-Kac  
formula Expanded  
discussion of Itô's  
formula and the Black-  
Scholes formula for  
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topics such as Doob's  
maximal inequality  
and a discussion on  
self similarity in the  
chapter on Brownian  
motion Applicable to  
the fields of  
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statistics, and  
engineering as well as  
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Probability  
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psychology, and  
engineering, this  
concise introduction  
is an excellent  
resource both for  
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Brownian Motion and  
Classical Potential

Theory is a six-  
chapter text that  
discusses the  
connection between  
Brownian motion and  
classical potential  
theory. The first three  
chapters of this book  
highlight the

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developing properties of Brownian motion with results from potential theory. The subsequent chapters are devoted to the harmonic and superharmonic functions, as well as the Dirichlet problem. These topics are followed by a discussion on the transient potential

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theory of Green potentials, with an emphasis on the Newtonian potentials, as well as the recurrent potential theory of logarithmic potentials. The last chapters deal with the application of Brownian motion to obtain the main theorems of classical potential theory. This

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book will be of value  
to physicists,  
chemists, and  
biologists.

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