



An Introduction to Probabilistic Modeling

By Bremaud, Pierre

Book Condition: New. Publisher/Verlag: Springer, Berlin | Introduction to the basic concepts of probability theory: independence, expectation, convergence in law and almost-sure convergence. Short expositions of more advanced topics such as Markov Chains, Stochastic Processes, Bayesian Decision Theory and Information Theory. | 1 Basic Concepts and Elementary Models.- 1. The Vocabulary of Probability Theory.- 2. Events and Probability.- 2.1. Probability Space.- 2.2. Two Elementary Probabilistic Models.- 3. Random Variables and Their Distributions.- 3.1. Random Variables.- 3.2. Cumulative Distribution Function.- 4. Conditional Probability and Independence.- 4.1. Independence of Events.- 4.2. Independence of Random Variables.- 5. Solving Elementary Problems.- 5.1. More Formulas.- 5.2. A Small Bestiary of Exercises.- 6. Counting and Probability.- 7. Concrete Probability Spaces.- Illustration 1. A Simple Model in Genetics: Mendel's Law and Hardy-Weinberg's Theorem.- Illustration 2. The Art of Counting: The Ballot Problem and the Reflection Principle.- Illustration 3. Bertrand's Paradox.- 2 Discrete Probability.- 1. Discrete Random Elements.- 1.1. Discrete Probability Distributions.- 1.2. Expectation.- 1.3. Independence.- 2. Variance and Chebyshev's Inequality.- 2.1. Mean and Variance.- 2.2. Chebyshev's Inequality.- 3. Generating Functions.- 3.1. Definition and Basic Properties.- 3.2. Independence and Product of Generating Functions.- Illustration 4. An Introduction to Population Theory: Galton-Watson's Branching Process.- Illustration 5. Shannon's Source Coding...

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