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Handbook of Probability

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📖 DESCRIPTION

THE COMPLETE COLLECTION NECESSARY FOR A CONCRETE UNDERSTANDING OF PROBABILITY

Written in a clear, accessible, and comprehensive manner, the *Handbook of Probability* presents the fundamentals of probability with an emphasis on the balance of theory, application, and methodology. Utilizing basic examples throughout, the handbook expertly transitions between concepts and practice to allow readers an inclusive introduction to the field of probability.

The book provides a useful format with self-contained chapters, allowing the reader easy and quick reference. Each chapter includes an introduction, historical background, theory and applications, algorithms, and exercises. The *Handbook of Probability* offers coverage of:

• Probability Space

• Probability Measure

• Random Variables

• Random Vectors in R^n

• Characteristic Function

• Moment Generating Function

• Gaussian Random Vectors

• Convergence Types

• Limit Theorems

The *Handbook of Probability* is an ideal resource for researchers and practitioners in numerous fields, such as mathematics, statistics, operations research, engineering, medicine, and finance, as well as a useful text for graduate students.

ABOUT THE AUTHOR

IONUT FLORESCU, PhD, is Research Associate Professor of Financial Engineering and Director of the Hanlon Financial Systems Lab at Stevens Institute of Technology. He has published extensively in his areas of research interest, which include stochastic volatility, stochastic partial differential equations, Monte Carlo methods, and numerical methods for stochastic processes.

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