
Elements of Probability Theory and Mathematical Statistics

By

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Georgian Technical University
Tbilisi 2013

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Encyclopaedia of Mathematics Michiel Hazewinkel, 2012-12-06 This ENCYCLOPAEDIA OF MATHEMATICS aims to be a reference work for all parts of mathematics It is a translation with updates and editorial comments of the Soviet Mathematical Encyclopaedia published by Soviet Encyclopaedia Publishing House in five volumes in 1977 1985 The annotated translation consists of ten volumes including a special index volume There are three kinds of articles in this ENCYCLOPAEDIA First of all there are survey type articles dealing with the various main directions in mathematics where a rather fine subdivision has been used The main requirement for these articles has been that they should give a reasonably complete up to date account of the current state of affairs in these areas and that they should be maximally accessible On the whole these articles should be understandable to mathematics students in their first specialization years to graduates from other mathematical areas and depending on the specific subject to specialists in other domains of science engineers and teachers of mathematics These articles treat their material at a fairly general level and aim to give an idea of the kind of problems techniques and concepts involved in the area in question They also contain background and motivation rather than precise statements of precise theorems with detailed definitions and technical details on how to carry out proofs and constructions The second kind of article of medium length contains more detailed concrete problems results and techniques

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The Annals of Mathematical Statistics, 1971 **Elements of Probability Theory** L. Z. Rumshiskii, 1965 Events and probabilities Random variables and probability distributions Numerical characteristics of probability distributions The law of large numbers Limit theorems and estimates of the mean Applications of probability to the theory of observations Linear correlation Answers to exercises Appendix Index The Theory of Probability and the Elements of Statistics Boris Vladimirovich Gnedenko, 2005 This classic book is intended to be the first introduction to probability and statistics written with an emphasis on the analytic approach to the problems discussed Topics of this book include the axiomatic setup of probability theory polynomial distribution finite Markov chains distribution functions and convolution the laws of large numbers weak and strong characteristic functions the central limit theorem infinitely divisible distributions and Markov processes Written in a clear and concise style this book by Gnedenko can serve as a textbook for undergraduate and graduate courses in probability

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