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background can assimilate a fairly broad spectrum of the theorems and results from mathematical statistics. The coverage is extensive, and consists of probability and distribution theory, and statistical inference. * Contains 25% new material * Includes the most complete coverage of sufficiency * Transformation of Random Vectors * Sufficiency / Completeness / Exponential Families * Order Statistics * Elements of Nonparametric Density Estimation * Analysis of Variance (ANOVA) * Regression Analysis * Linear Models

Roussas introduces readers with no prior knowledge in probability or statistics, to a thinking process to guide them toward the best solution to a posed question or situation. An Introduction to Probability and Statistical Inference provides a plethora of examples for each topic discussed, giving the reader more experience in applying statistical methods to different situations. "The text is wonderfully written and has the most comprehensive range of exercise problems that I have ever seen." — Tapas K. Das, University of South Florida "The exposition is great; a mixture between conversational tones and formal mathematics; the appropriate combination for a math text at [this] level. In my examination I could find no instance where I could improve the book." — H. Pat Goeters, Auburn, University, Alabama * Contains more than 200 illustrative examples discussed in detail, plus scores of numerical examples and applications * Chapters 1-8 can be used independently for an introductory course in probability * Provides a substantial number of proofs

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Introduction to Probability, Second Edition, discusses probability theory in a mathematically rigorous, yet accessible way. This one-semester basic probability textbook explains important concepts of probability while providing useful exercises and examples of real world applications for students to consider. This edition demonstrates the applicability of probability to many human activities with examples and illustrations. After introducing fundamental probability concepts, the book proceeds to topics including conditional probability and independence; numerical characteristics of a random variable; special distributions; joint probability density function of two random variables and related quantities; joint moment generating function, covariance and correlation coefficient of two random variables; transformation of random variables; the Weak Law of Large Numbers; the Central Limit Theorem; and statistical inference. Each section provides relevant proofs, followed by exercises and useful hints. Answers to even-numbered exercises are given and detailed answers to all exercises are available to instructors on the book companion site. This book will be of interest to upper level undergraduate students and graduate level students in statistics, mathematics, engineering, computer science, operations research, actuarial science, biological sciences, economics, physics, and some of the social sciences. Demonstrates the applicability of probability to many human activities with examples and illustrations Discusses probability theory in a mathematically rigorous, yet accessible way Each section provides relevant proofs, and is followed by exercises and useful hints Answers to even-numbered exercises are provided and detailed answers to all exercises are available to instructors on the book companion site

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Roussas's Introduction to Probability features exceptionally clear explanations of the mathematics of probability theory and explores its diverse applications through numerous interesting and motivational examples. It provides a thorough introduction to the subject for professionals and advanced students taking their first course in probability. The content is based on the introductory chapters of Roussas's book, An Introduction to Probability and Statistical Inference, with additional chapters and revisions. • Written by a well-respected author known for great exposition and readability • Boasts many real world examples • Pedagogy includes chapter summaries, tables of distributions and formulas, and answers to even-numbered exercises

This graduate textbook covers topics in statistical theory essential for graduate students preparing for work on a Ph.D. degree in statistics. This new edition has been revised and updated and in this fourth printing, errors have been ironed out. The first chapter provides a quick overview of concepts and results in measure-theoretic probability theory that are useful in statistics. The second chapter introduces some fundamental concepts in statistical decision theory and inference. Subsequent chapters contain detailed studies on some important topics: unbiased estimation, parametric estimation, nonparametric estimation, hypothesis testing, and confidence sets. A large number of exercises in each chapter provide not only practice problems for students, but also many additional results.

This book provides in a concise, yet detailed way, the bulk of the probabilistic tools that a student working toward an advanced degree in statistics, probability and other related areas, should be equipped with. The approach is classical, avoiding the use of mathematical tools not necessary for carrying out the discussions. All proofs are presented in full detail. * Excellent exposition marked by a clear, coherent and logical development of the subject * Easy to understand, detailed discussion of material * Complete proofs

In their bestselling MATHEMATICAL STATISTICS WITH APPLICATIONS, premiere authors Dennis Wackerly, William Mendenhall, and Richard L. Scheaffer present a solid foundation in statistical theory while conveying the relevance and importance of the theory in solving practical problems in the real world. The authors' use of practical applications and excellent exercises helps students discover the nature of statistics and understand its essential role in scientific research. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

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