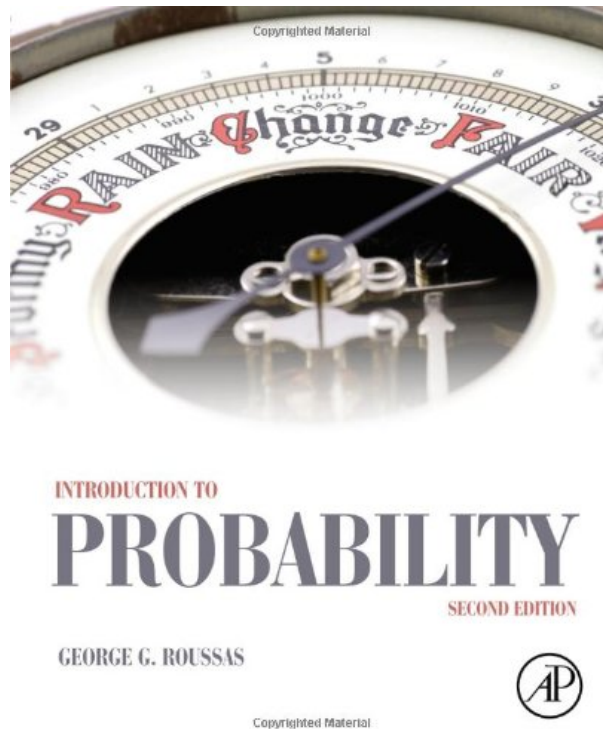


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Review

"...a very traditional mathematics text on the topic of probability. Readers should be comfortable with multiple integrals and, in spots, a little linear algebra. The writing is clear and concise." --MAA.org, August 18 2014

From the Back Cover

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Key Features

- Includes text, examples, and graphical illustrations-where appropriate-to motivate the reader, and also demonstrate the applicability of probability in a great variety of human activities
- Provides a mathematically relatively rigorous, yet accessible and always within the prescribed prerequisites, discussion of probability theory, important to students of all disciplines cited above
- Each section provides relevant proofs and is followed by exercises and hints, providing useful clues to the solutions
- Answers to even-numbered exercises are provided and detailed answers to all exercises are available to instructors on the book companion site

About the Author

George G. Roussas is a Distinguished Professor Emeritus (as of July 01, 2012) of Statistics at the University of California, Davis (UC-Davis), and a well-known author of books, research monographs, editor/co-editor of special volumes, and author/co-author of dozens of research articles published in leading journals of the

profession. He is a Fellow of the American Statistical Association (ASA), the Institute of Mathematical Statistics (IMS), and the Royal Statistical Society (RSS), an Elected Member of the International Statistical Institute (ISI), and a Corresponding Member of the Academy of Athens. Roussas was an associate editor of four journals since their inception, and is now a member of the Editorial Board of the journal *Statistical Inference for Stochastic Processes*. He served as an Associate Dean, Dean, Vice President, and Chancellor at three universities, and he has been instrumental in rendering statistics at UC-Davis nationally and internationally renowned. Roussas has been honored with a *Festschrift*, and he has given featured interviews for the *Statistical Science* and the *Statistical Periscope*. He has contributed an obituary to the *Bulletin of IMS* for Professor -Academician David Blackwell of the UC-Berkeley, and he has been the co-ordinating editor of an article of contributions for same, which appeared in the *Notices of the American Mathematical Society*; it will be republished in *Celebratio Mathematica*.

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- Each section provides relevant proofs, and is followed by exercises and useful hints
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Top notch!!

By L. Ball

This book is meant for an introductory course in probability based on a year-long course in calculus, and perhaps some linear algebra.

The book deals, at the prescribed level, with all basics of probability in a truly systematic way. It starts out with a plethora of concrete examples to motivate the reader, and also demonstrate the applicability of probability in a great variety of human activities. It proceeds with the introduction of the necessary notation and concepts, including those of a random experiment, random variable, probability, conditional probability, and numerical characteristics of a random variable. Then the necessity of considering more than one random variable is explained, and related concepts are introduced and basic results are derived. The concept of independence is also introduced and discussed, as well as the necessity of considering transformed random variables. The book is essentially concluded with the most important and classical results in probability, the so-called laws of large numbers and the central limit theorem.

The book is a specimen of true systematic and logical reasoning, even at a level of rather modest mathematical background. An abundance of examples illustrate various aspects of the results discussed, and a significant number of exercises at the end of each section provide many additional practical applications of the theory developed.

The book is a great contribution to the literature for a course in probability at the post calculus level. However, it is not meant for the reader whose interest is restricted to code names and framed formulas.

Congratulations to the author!

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