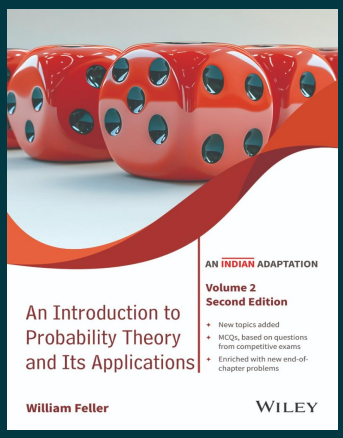
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An Introduction to Probability Theory and Its Applications, Vol 2, 2ed, An Indian Adaptation

By William Feller

Paperback 9789363867369 ₹1,199.00

Pages: 648

Description

An Introduction to Probability Theory and Its Applications offers comprehensive explanations to complex statistical problems. Delving deep into densities and distributions while relating critical formulas, processes, and approaches, this rigorous text provides a solid grounding in probability with practice problems throughout. Emphasizing application without neglecting theory, the text carefully explains complex topics and their practical use.

This Indian edition enhances the coverage with new and updated content. It introduces new sections discussing nonnormal densities in higher dimensions, statement of Hájek−Rényi inequality, and Kolmogorov's strong law of large numbers. Additionally, a new appendix , featuring simplified real-world examples using R software, has been added. Many end-of-chapter problems throughout the book are new or revised. It also includes multiple-choice questions derived from various competitive examinations.

About the Author

William Feller

William "Vilim" Feller was a Croatian-American mathematician specializing in probability theory. His Ph.D. was awarded by the University of Göttingen when he was only twenty years old. Feller worked on mathematical probability using Kolmogorov's measure theoretic formulation. His approach was pure mathematical, but he did study applications of probability, particularly to genetics. He transformed the relation between Markov processes and partial differential equations. Later he put his results in a functional analysis framework. Feller made notable contributions to the mathematical theory of Brownian motion and diffusion processes during the years 1930-1960.

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