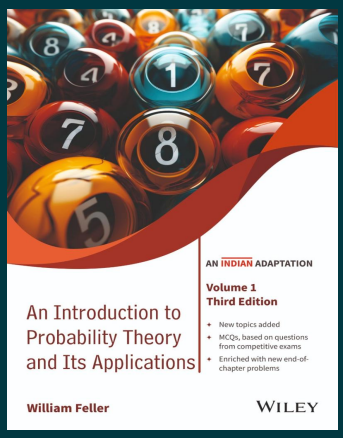
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An Introduction to Probability Theory and Its Applications, Vol. 1, 3ed , An Indian Adaptation

By William Feller

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Description

An Introduction to Probability Theory and Its Applications uniquely blends a comprehensive overview of probability theory with the real-world application of that theory. The book's comprehensive approach provides a complete view of theory along with enlightening examples along the way. This Indian edition enhances the coverage with new and updated content. It introduces new sections on modern approach to probability theory, limitations of frequentist probability definition, Lindeberg- Lévy central limit theorem, and infinite sequence of random variables and different modes of convergence. 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 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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