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Applied Probability and Stochastic Processes 2nd ed. 2010 ...

Preface to the Second Edition The second edition was motivated by comments from several users and readers that the chapters on statistical inference and stochastic processes would benefit from sub-stantial extensions. To accomplish such extensions, I decided to bring in Mikael Andersson, an old friendand colleague fromgraduateschool.

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Page 9/13

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Mathematics Edition Applied Probability
1 Stochastic Processes 1.1 Probability Spaces and Random Variables In this section we recall the basic vocabulary and results of probability theory. A probability space associated with a random experiment is a triple (;F;P) where: (i) is the set of all possible outcomes of the random experiment, and it is called the sample space.

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