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Probability is a way of quantifying uncertainty. We are interested in the probability of an event — the likelihood of the

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event occurring. The probability of an event ranges from 0 to 1. The closer the probability is to 0, the less likely the event is to occur.

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Anderson, Seppal "

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ainen, and Valk " o,
Cambridge University
Press. We thank

Daniel Conus for
considerably
expanding the list of
exercises and Ryan
Viertel for catching a
large number of typos
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Students should
contact instructor for
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A Short Introduction
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Dirk P. Kroese School
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University of

Queensland c 2018

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This video provides an introduction to probability. It explains how to calculate the probability of an event occurring. It also discusses how to

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Course description.
Probability and
statistics help to
bring logic to a world
replete with
randomness and
uncertainty. This
course will give you

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the tools needed to understand data, science, philosophy, engineering, economics, and finance. You will learn not only how to solve challenging technical problems, but also how you can apply those solutions in everyday life.

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This course will provide you with a basic, intuitive and practical introduction into Probability Theory. You will be able to learn how to apply Probability Theory in different scenarios and you will earn a "toolbox" of methods to deal with

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University: This
project contains the
weekly solutions of
the online course

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probability is covered, students should have taken as a prerequisite two terms of calculus, including an introduction to multiple integrals. In order to cover Chapter 11, which contains material on Markov chains, some knowledge of matrix theory is necessary.

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The text can also be
used in a discrete
probability course.

The material has been

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Anderson, Timo

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textbook is an
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mathematical
probability; includes
the calculus of
probability,

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combinatorial
analysis, random
variables, expectation,
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functions, and central
limit theorem.

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This course
introduces you to

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Probability and
exploring data, as
well as basic
probability theory
and Bayes' rule. You
will examine various
types of sampling
methods, and discuss
how such methods
can impact the scope
of inference. A variety
of exploratory data
analysis techniques
will be covered,

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and basic data
visualization.

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Chapter 1 introduces
the probability model
and provides
motivation for the
study of probability.
The basic properties

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of a probability measure are developed. Chapter 2 deals with discrete, continuous, joint distributions, and the effects of a change of variable. It also introduces the topic of simulating from a probability distribution.

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famous text An
Introduction to
Probability Theory
and Its Applications
(New York: Wiley,
1950). In the preface,
Feller wrote about his
treatment of
fluctuation in coin
tossing: /The results
are so amazing and so
at variance with
common intuition

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language and set of
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risk, and randomness.
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methods are useful in
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economics, finance,
and everyday life.

Topics include the
following. Basics:
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events, conditioning,
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technical problems,
but also how you can
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in everyday life.

This text is designed
for an introductory

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also recommended
for use in discrete
probability courses.

The material is
organized so that the
discrete and
continuous
probability
discussions are
presented in a
separate, but parallel,
manner. This
organization does not
emphasize an overly

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rigorous or formal
view of probability
and therefore offers
some strong
pedagogical value.
Hence, the discrete
discussions can
sometimes serve to
motivate the more
abstract continuous
probability
discussions. Features:
Key ideas are
developed in a

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somewhat leisurely style, providing a variety of interesting applications to probability and showing some nonintuitive ideas. Over 600 exercises provide the opportunity for practicing skills and developing a sound understanding of ideas. Numerous

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historical comments
deal with the
development of
discrete probability.

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methods of
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probability theory
at the beginning level.
The book contains a
lot of examples and
an easy development
of theory without any
sacrifice of rigor,
keeping the
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minimal level. It is
indeed a valuable
addition to the study
of probability theory.

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The book covers basic concepts such as random experiments, probability axioms, conditional probability, and counting methods, single and multiple random variables (discrete, continuous, and mixed), as well as moment-generating functions,

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probabilities, and random variables, the text offers the reader a first glimpse of the major theorems of the subject: the law of large numbers and the central limit theorem. The important probability distributions are introduced organically as they arise from

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the study of probability theory. One is heuristic and nonrigorous, and attempts to develop in students an intuitive feel for the subject that enables him or her to think probabilistically. The other approach attempts a rigorous development of probability by using

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the tools of measure theory. The first approach is employed in this text. The book begins by introducing basic concepts of probability theory, such as the random variable, conditional probability, and conditional expectation. This is followed by discussions of

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a way to look at the
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students think and
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text also shows how
to combine and link
stochastic processes
to form more
complex processes
that are better models

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