An Introduction To Probability Theory And Its Applications. Volume 1

William Feller - 3. ed. - ©1968

TABLE OF CONTENTS

Introduction: The Nature of Probability Theory. The Sample Space. Elements of Combinatorial Analysis. Fluctuations in Coin Tossing and Random Walks. Combination of Events. Conditional Probability. Stochastic Independence. The Binomial and Poisson Distributions. The Normal Approximation to the Binomial Distribution. Unlimited Sequences of Bernoulli Trials. Random Variables; Expectation. Laws of Large Numbers. Integral Valued Variables. Generating Functions. Compound Distributions. Branching Processes. Recurrent Events. Renewal Theory. Random Walk and Ruin Problems. Markov Chains. Algebraic Treatment of Finite Markov Chains. The Simplest Time-Dependent Stochastic Processes. Answers to Problems.