

Index

A

arcsine distribution
[5.19: The Arcsine Distribution](#)

B

Bayesian estimation
[7.4: Bayesian Estimation](#)
Benford's law
[5.39: Benford's Law](#)
Bernoulli Trials
[11.1: Introduction to Bernoulli Trials](#)
Bertrand's paradox
[10.2: Bertrand's Paradox](#)
Bertrand's problem
[10.2: Bertrand's Paradox](#)
beta distribution
[5.17: The Beta Distribution](#)
beta function
[5.17: The Beta Distribution](#)
beta prime distribution
[5.18: The Beta Prime Distribution](#)
binomial distribution
[2.5: Independence](#)
bold play
[13.10: Bold Play](#)
bonus number
[13.7: Lotteries](#)
Brownian motion
[18: Brownian Motion](#)
[18.1: Standard Brownian Motion](#)

C

Chebyshev's Inequality
[4.3: Variance](#)
chi distribution
[5.9: Chi-Square and Related Distribution](#)
conditional expected value
[4.7: Conditional Expected Value](#)
conditional probability
[2.4: Conditional Probability](#)
continuous distributions
[3.2: Continuous Distributions](#)
correlation
[2.4: Conditional Probability](#)
craps
[13.4: Craps](#)

D

disjointness
[2.5: Independence](#)
distribution function
[3.6: Distribution and Quantile Functions](#)
[3.9: General Distribution Functions](#)

E

Ehrenfest chains
[16.8: The Ehrenfest Chains](#)
equivalence class
[1.5: Equivalence Relations](#)
extremal elements
[1.4: Partial Orders](#)

F

Feller Markov processes
[16.2: Potentials and Generators for General Markov Processes](#)

G

gamma distribution
[5.8: The Gamma Distribution](#)
[14.3: The Gamma Distribution](#)
gamma function
[5.8: The Gamma Distribution](#)
geometric distribution
[11.3: The Geometric Distribution](#)

H

Hasse graph
[1.4: Partial Orders](#)

I

incomplete beta function
[5.17: The Beta Distribution](#)
independence
[2.5: Independence](#)
infinitely divisible distributions
[5.4: Infinitely Divisible Distributions](#)
isomorphism
[1.4: Partial Orders](#)

J

joint distributions
[3.4: Joint Distributions](#)

K

keno
[13.7: Lotteries](#)
kernels
[4.13: Kernels and Operators](#)
Kolmogorov axioms
[2.3: Probability Measures](#)
kurtosis
[4.4: Skewness and Kurtosis](#)

L

Lévy distribution
[5.16: The Lévy Distribution](#)
law of the iterated logarithm
[18.1: Standard Brownian Motion](#)
likelihood ratio
[9.5: Likelihood Ratio Tests](#)
lottery
[13.7: Lotteries](#)

M

Martingales
[17: Martingales](#)
matching problem
[12.5: The Matching Problem](#)
metric spaces
[1.10: Metric Spaces](#)
moments
[7.2: The Method of Moments](#)

Monty Hall problem

[13.6: The Monty Hall Problem](#)
multivariate normal distribution
[5.7: The Multivariate Normal Distribution](#)

N

normal distribution
[5.6: The Normal Distribution](#)
normal model
[9.2: Tests in the Normal Model](#)

O

operators
[4.13: Kernels and Operators](#)

P

Pólya's urn process
[12.8: Pólya's Urn Process](#)
[17.1: Introduction to Martingales](#)
Pareto distribution
[3.2: Continuous Distributions](#)
[5.36: The Pareto Distribution](#)
partial orders
[1.4: Partial Orders](#)
poker dice
[13.3: Simple Dice Games](#)
power series distributions
[5.5: Power Series Distributions](#)

Q

queuing theory
[16.22: Continuous-Time Queuing Chains](#)

R

random experiment
[2.1: Random Experiments](#)
Rayleigh distribution
[5.14: The Rayleigh Distribution](#)
Red and Black game
[13.8: The Red and Black Game](#)
roulette
[13.5: Roulette](#)

S

second central moment
[4.3: Variance](#)
second moment
[4.3: Variance](#)
skewness
[4.4: Skewness and Kurtosis](#)
stable distributions
[5.3: Stable Distributions](#)
standard triangle distribution
[5.24: The Triangle Distribution](#)
Stirling's approximation
[5.8: The Gamma Distribution](#)
strong law of large numbers
[2.6: Convergence](#)
Student t distribution
[5.10: The Student t Distribution](#)

T

The F distribution

[5.11: The F Distribution](#)

timid play

[13.9: Timid Play](#)

V

variance

[4.3: Variance](#)

W

Wald distribution

[5.37: The Wald Distribution](#)

weak law of large numbers

[2.6: Convergence](#)

Weibull distribution

[5.38: The Weibull Distribution](#)

Wiener process

[18.1: Standard Brownian Motion](#)

Z

zeta distribution

[5.40: The Zeta Distribution](#)

Zipf distribution

[5.40: The Zeta Distribution](#)