

The Future is OPEN



Applied Probability

APPLIED PROBABILITY

This is a "first course" in the sense that it presumes no previous course in probability. The mathematical prerequisites are ordinary calculus and the elements of matrix algebra. A few standard series and integrals are used, and double integrals are evaluated as iterated integrals. The reader who can evaluate simple integrals can learn quickly from the examples how to deal with the iterated integrals used in the theory of expectation and conditional expectation.

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