Whittle

Probability via Expectation

This classic text, now in its third edition, has been widely used as an introduction to probability. Its main aim is to present a straightforward introduction to the main concepts and applications of probability at an undergraduate level. Historically, the early analysts of games of chance found the question 'What is the fair price for entering this game?' as natural a question as 'What is the probability of winning it?'. This book differs from many textbooks in that the author takes as the starting point for the subject's development expectation rather than the traditional probability measure approach. All the main concepts of a first course in probability are covered including probability measures, independence, conditional probability, the basic limit theorems, and Markov processes. Throughout, the author stresses the importance of applications and includes numerous examples covering a range of difficulties. Little is required in the way of prerequisites - a basic exposure to calculus and matrix algebra will be sufficient for any student to enjoy this first course in probability.

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