Shiryaev

Problems in Probability

For the first two editions of the book Probability (GTM 95), each chapter included a comprehensive and diverse set of relevant exercises. While the work on the third edition was still in progress, it was decided that it would be more appropriate to publish a separate book that would comprise all of the exercises from previous editions, in addition to many new exercises.

Most of the material in this book consists of exercises created by Shiryaev, collected and compiled over the course of many years while working on many interesting topics. Many of the exercises resulted from discussions that took place during special seminars for graduate and undergraduate students. Many of the exercises included in the book contain helpful hints and other relevant information.

Lastly, the author has included an appendix at the end of the book that contains a summary of the main results, notation and terminology from Probability Theory that are used throughout the present book. This Appendix also contains additional material from Combinatorics, Potential Theory and Markov Chains, which is not covered in the book, but is nevertheless needed for many of the exercises included here.

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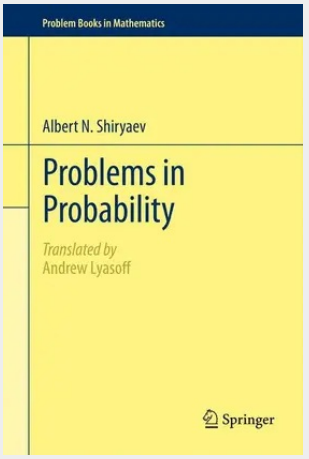

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