



Applied Probability (Hardback)

By Kenneth Lange

Springer-Verlag New York Inc., United States, 2010. Hardback. Book Condition: New. 2nd ed. 2010. 236 x 157 mm. Language: English . Brand New Book. Applied Probability presents a unique blend of theory and applications, with special emphasis on mathematical modeling, computational techniques, and examples from the biological sciences. It can serve as a textbook for graduate students in applied mathematics, biostatistics, computational biology, computer science, physics, and statistics. Readers should have a working knowledge of multivariate calculus, linear algebra, ordinary differential equations, and elementary probability theory. Chapter 1 reviews elementary probability and provides a brief survey of relevant results from measure theory. Chapter 2 is an extended essay on calculating expectations. Chapter 3 deals with probabilistic applications of convexity, inequalities, and optimization theory. Chapters 4 and 5 touch on combinatorics and combinatorial optimization. Chapters 6 through 11 present core material on stochastic processes. If supplemented with appropriate sections from Chapters 1 and 2, there is sufficient material for a traditional semester-long course in stochastic processes covering the basics of Poisson processes, Markov chains, branching processes, martingales, and diffusion processes. The second edition adds two new chapters on asymptotic and numerical methods and an appendix that separates some of the more...



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