



# **An Intermediate Course in Probability (Springer Series in Statistics)**

*Allan Gut*

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## **An Intermediate Course in Probability (Springer Series in Statistics) Allan Gut**

The purpose of this book is to provide the reader with a solid background and understanding of the basic results and methods in probability theory before entering into more advanced courses. The first six chapters focus on the following central areas of probability: multivariate random variables, conditioning, transforms, order variables, the multivariate normal distribution, and convergence. A final chapter is devoted to the Poisson process as a means both to introduce stochastic processes and to apply many of the techniques introduced earlier in the text.

Students are assumed to have taken a first course in probability, though no knowledge of measure theory is assumed. Throughout, the presentation is thorough and includes many examples that are discussed in detail. Thus, students considering more advanced research in probability will benefit from this wide-ranging survey of the subject that provides them with a foretaste of the subject's many treasures.

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