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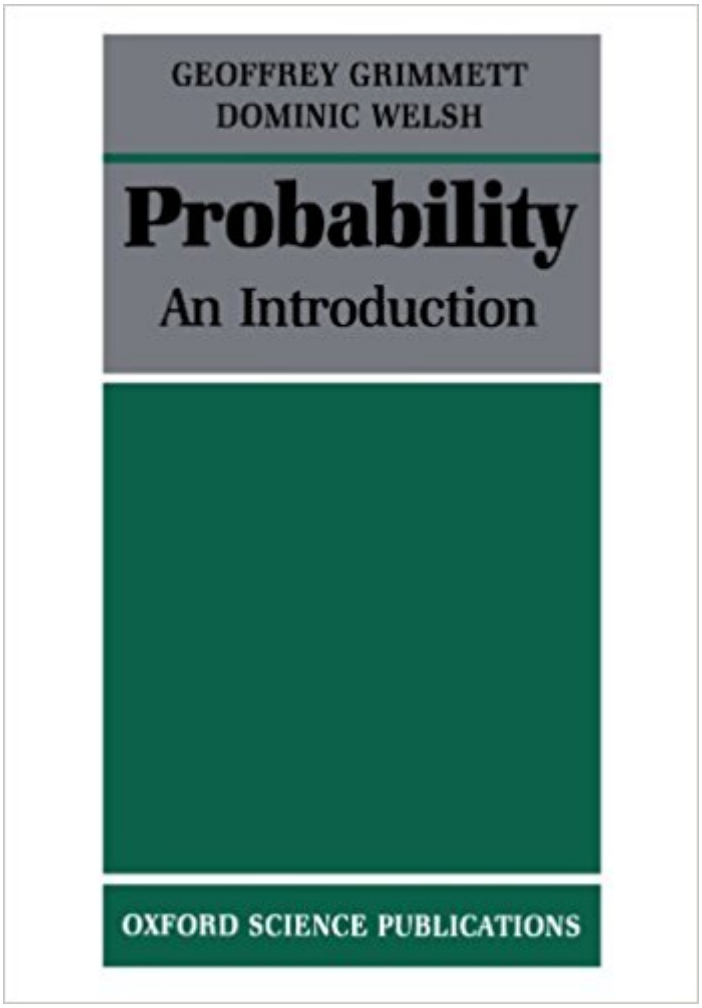
Probability: An Introduction (Oxford Science Publications)



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Synopsis

This new undergraduate text offers a concise introduction to probability and random processes. Exercises and problems range from simple to difficult, and the overall treatment, though elementary, includes rigorous mathematical arguments. Chapters contain core material for a beginning course in probability, a treatment of joint distributions leading to accounts of moment-generating functions, the law of large numbers and the central limit theorem, and basic random processes.

Book Information

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Customer Reviews

Geoffrey Grimmett is at University of Bristol. Dominic Welsh is at Merton College, Oxford.

This text provides an informal introduction to (Calculus-based) Probability Theory. The text is "introductory-level" in the sense that it doesn’t develop any serious measure theory (although it does define probability spaces and probability measures). On the other hand, the reader should have a solid background in set theory, logic, calculus (including multivariable), and basic discrete math - so perhaps this book isn’t the right choice for a Probability course aimed at "engineering- or physics-type" students who don’t have the right background in pure math.But for a class directed at (pure) math majors (say at the junior/senior level in american universities) this book is excellent. It covers basic probability, first in terms of discrete random variables and probability generating functions before moving on to discuss further probability including general random variables,

covariance, moment generating functions, as well as (somewhat simplified versions of) the weak law of large numbers and the central limit theorem. Finally, there chapters on applications, and important topics including branching processes, random walks, and an introduction to random processes in continuous time. Each chapter contains numerous easy Exercises so the reader can self-check understanding, and each chapter ends with a collection of Problems - some of these can be pretty challenging! The text also contains hints and answers to many of the Exercises/Problems, which makes this book well-suited for self-study.However, the text is compelling for more than the material it covers: the text is written in a relatively informal tone, and many of the "real-world" problems are quite funny (in a way that seems very "british" to me). For example, this is problem is from chapter 1: "One evening a bemused lodge-porter tried to hang n keys on their n hooks, but only managed to hang them independently and at random. There was no limit to the number of keys that could be hung on any hook. Find an expression for the probability that at least one key was hung on its own hook. The following morning the porter was rebuked by the Bursar, so that evening he was careful to hang only one key on each hook. But he still only managed to hang them independently and at random. Find an expression for the probability that no key was hung on its own hook".

By far the best way to start in probability, the author says just enough about each subject in order to help you understand, and the exercises do the deepening. A must have under your hand when starting a course in probability!

This is a great book if you’re already an expert in probability theory. Otherwise, don’t even think about trying to learn anything from it. Each formula and explanation is written in hard-to-understand, esoteric symbology and there are very few concrete examples that are worked out fully. Don’t buy this unless you have to.

This is an outstanding introductory text to probability. I found it in the library and used it as a supplement for a course in which Sheldon Ross’s book was being used as a textbook.This is a mathematics book, and it is dense, but it is very clear and accessible. It does not use measure theory, and develops intuition as well as understanding of theory. It is much denser and moves at a much faster pace than most undergraduate-level probability textbooks, but I found this very helpful--this book actually makes it fairly easy to learn and understand the theoretical aspects of probability, something that is not emphasized in books like the Ross.My only complaint is that I wish

the book had slightly more examples. Sometimes this book is a bit minimalist.I would recommend this book as a textbook for a first course in probability for math majors or people who have experience reading fairly mathematical books. The book is also very useful for self-study and for reference, much more so than most of the thicker books that cover the same material.

The book is a wonderful introduction to probability. Explanations are clear and concise. Theorems and important results are presented efficiently (they aren't hidden as examples), unlike other texts (Stirzaker). For those on the Oxford course, the first term and a half is contained completely in the first 100 pages. Only qualm is my desire to have fully worked solutions, but no one seems to do that short of a separate answer book.

I am currently using this textbook for an introductory college probability course I am taking. I and my classmates have found the book to be unreadable; the book's explanations of concepts borders on the non-existent. The equation-to-text ratio is approximately 1:1; the book's authors prefer to throw formulas at its readers than to explain the ideas in a clear fashion. The book focuses on proofs (which are incredibly terse and difficult to understand) but is very poor at describing how to properly develop the skills to solve probability problems.The title of the book is Probability: An Introduction, but this is no textbook for someone looking for a clear introduction to the subject.

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