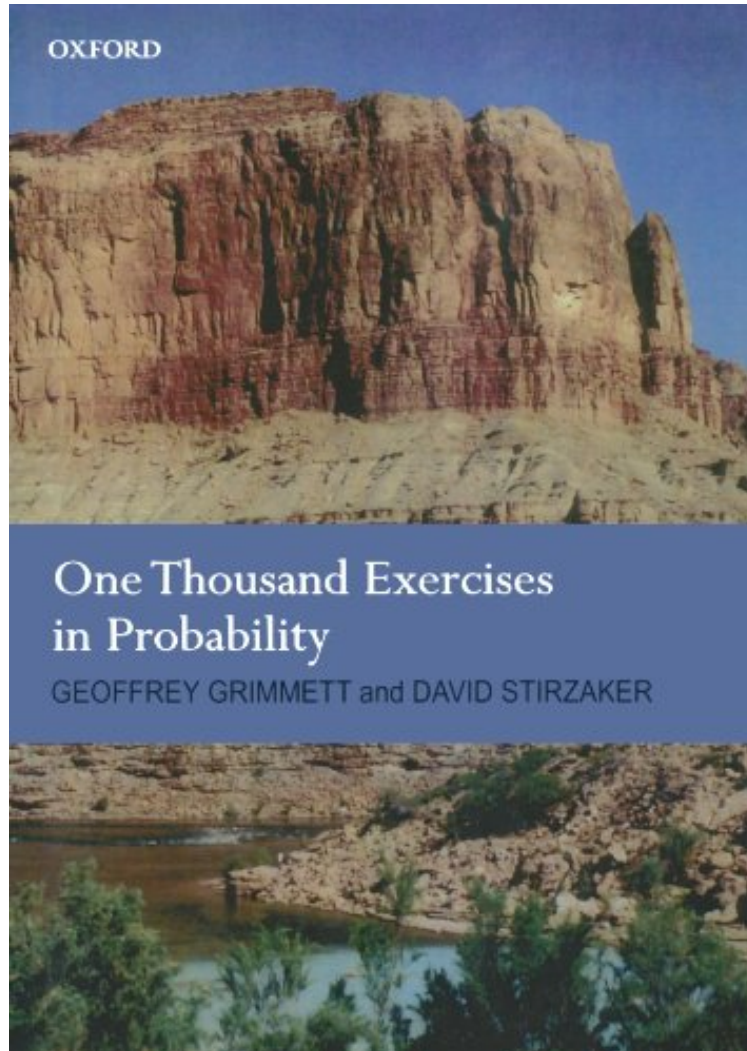


[E-BOOK] One Thousand Exercises in Probability

# One Thousand Exercises in Probability

*Geoffrey R. Grimmett, David R. Stirzaker*  
ebooks | Download PDF | \*ePub | DOC | audiobook



 Download

 Read Online

#682072 in Books 2001-08-02Original language:EnglishPDF # 1 6.40 x 1.00 x 9.10l, 1.57 #File Name:  
0198572212448 pages | File size: 56.Mb

**Geoffrey R. Grimmett, David R. Stirzaker : One Thousand Exercises in Probability** before purchasing it in order to gage whether or not it would be worth my time, and all praised One Thousand Exercises in Probability:

3 of 3 people found the following review helpful. What a Great Book!By Gets AroundThis book is so good. It's really a non-trivial treatment of probability, so don't buy it thinking you're going to solve a bunch of problems like "what's the probability of rolling snake eyes twice in a row?" It's a much higher level than that. But if you're at the right level, this book is an incredibly compendium of fabulous problems and solutions. It was truly a labor of love to write this book and I thank you from the bottom of my heart!0 of 1 people found the following review helpful. very usefulBy Mary M. Zissimoshighly useful108 of 110 people found the following review helpful. On balance, this is a great

bookBy A CustomerGrimmett Stirzaker's book, \*One Thousand Exercises in Probability, 2nd ed.,\* contains exercises with answers/solutions to each and every exercise covering a wide range of topics from probability. Although this book is a companion to G S's 3rd edition of \*Probability and Random Processes,\* the authors strove to make the \*Exercises\* book stand on its own.The 2 previous reviewers took a widely different view of this book. I wanted to have a balanced approach to reviewing this book. I hope this helps.-- This book has exercises that cover a wide range of topics in probability. It starts from basic issues in probability and eventually covers topics like queueing, Monte Carlo ( Markov Chain Monte Carlo), Ito's lemma financial option valuation, etc. Any one vaguely interested in probability realizes that the topics covered by Grimmett Stirzaker are \*hot topics\* and very useful to those who want to try to get a sense of how important probability theory is in real life. I can't think of a comparable book that is so ambitious and covers so much useful ground in one place. [At least not one with answers to every question.]-- I am not personally familiar with Grimmett's work (I believe he is at Cambridge University). I am, however, familiar with Strizaker's work (he is at Oxford). I consider him to be one of the finest expositors of probability theory. Stirzaker's views on probability theory (which I read in a different work) is one of the most lucid and sensible I have ever come across. Anyone seriously interested in probability should try to get exposure to Stirzaker's thoughts on the matter.-- I believe this book is GREAT for self-study. One of the major problems I have with many math, science, engineering, and other technical books is that -- even very good books -- do not provide answers/solutions to the questions they pose. As someone who is very interested in self-study, I find a book like this one -- which has the answers/solutions to ALL of the questions -- to be extremely refreshing and welcomed.To address the prior criticism that this book does not contain a sufficient amount of detail in the solutions .... I would suggest that such a criticism is unfair. As I pointed out above (and most people know) it is very rare to have technical books like this where there are a great deal of interesting and useful exercises given plus answers/solutions to all of the questions posed. For 2 eminent Oxbridge dons to write such a book is even more exciting.In all fairness, Grimmett Stirzaker wrote this book with the intent that it be used along with an appropriate probability textbook(s). Any one willing to take the time to look at the solutions given along with a companion text should be able to work out what went wrong (or right) with any question that the reader attempts to work out.In closing, I highly recommend this book to anyone who is interested in going from a novice level at probability to a point where you can approach and solve useful problems in probability.

The companion volume to Probability and Random Processes, 3rd Edition this book contains 1000+ exercises on the subjects of elementary aspects of probability and random variables, sampling, Markov chains, convergence, stationary processes, renewals, queues, Martingales, Diffusion, Mathematical finance and the Black-Scholes model.

A useful source of exercises and problems from probability theory and random process. I have read it with great pleasure and can recommend it to students and teachers. \* EMS \*About the AuthorGeoffrey Grimmett is at Statistical Laboratory, University of Cambridge. David Stirzaker is at Mathematical Institute, Oxford University.