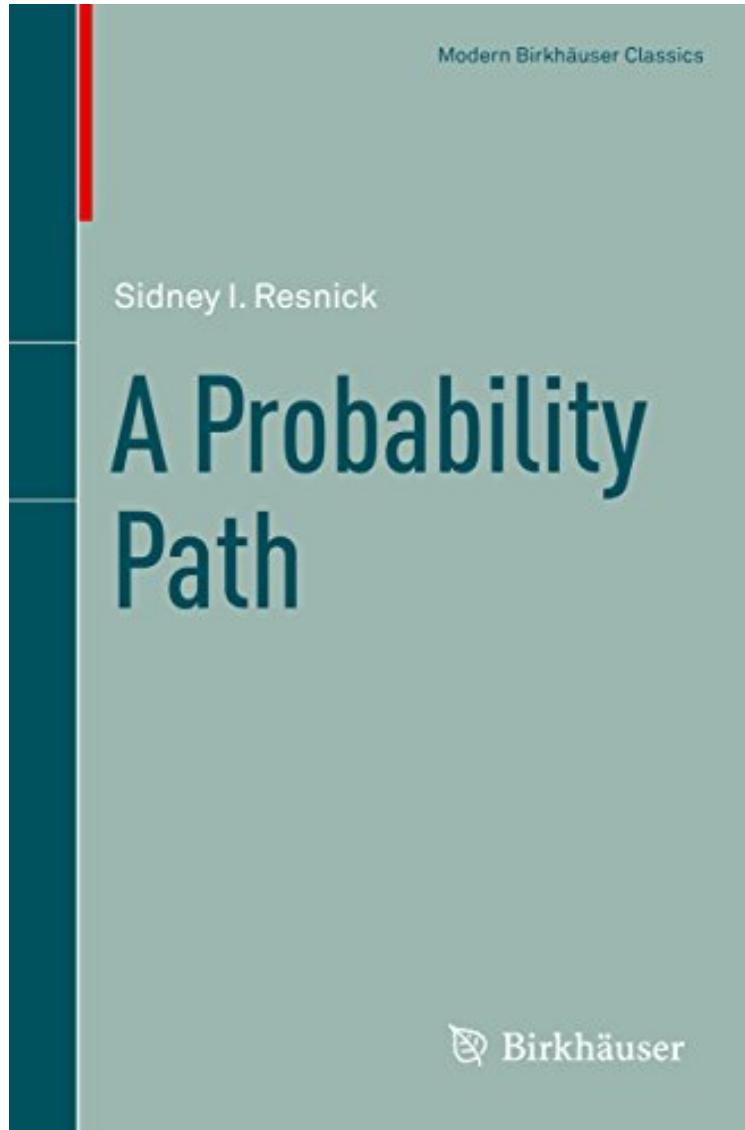


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A Probability Path (Modern Birkhauml;user Classics)

Sidney I. Resnick

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From the reviews: "This introduction to measure-theoretic probability is intended for students whose primary interest is not mathematics but statistics, engineering, biology, or finance. The book is a welcome reprint in paperback. The book's pace is 'quick and disciplined' (William J. Satzer, MAA s, March, 2014) From the Back Cover Many probability books are written by mathematicians and have the built-in bias that the reader is assumed to be a mathematician coming to the material for its beauty. This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake. Instead, *A Probability Path* is designed for those requiring a deep understanding of advanced probability for their research in statistics, applied probability, biology, operations research, mathematical finance, and engineering. A one-semester course is laid out in an efficient and readable manner covering the core material. The first three chapters provide a functioning knowledge of measure theory. Chapter 4 discusses independence, with expectation and integration covered in Chapter 5, followed by topics on different modes of convergence, laws of large numbers with applications to statistics (quantile and distribution function estimation), and applied probability. Two subsequent chapters offer a careful treatment of convergence in distribution and the central limit theorem. The final chapter treats conditional expectation and martingales, closing with a discussion of two fundamental theorems of mathematical finance. Like *Adventures in Stochastic Processes*, Resnick's related and very successful textbook, *A Probability Path* is rich in appropriate examples, illustrations, and problems, and is suitable for classroom use or self-study. The present uncorrected, softcover reprint is designed to make this classic textbook available to a wider audience.

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About the Author Professor Resnick teaches at Cornell University