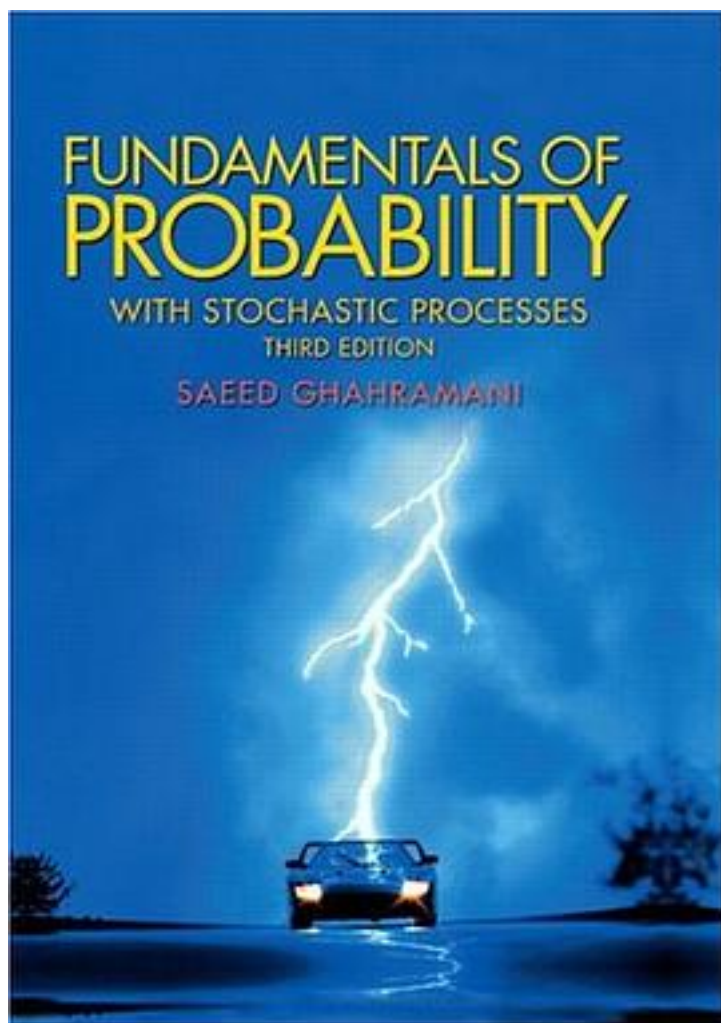


# Fundamentals of Probability, with Stochastic Processes



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Presenting probability in a natural way, this book uses interesting, carefully selected instructive examples that explain the theory, definitions, theorems, and methodology. Fundamentals of Probability has been adopted by the American Actuarial Society as one of its main references for the mathematical foundations of actuarial science. Topics include: axioms of probability; combinatorial methods; conditional probability and independence; distribution functions and discrete random variables; special discrete distributions; continuous random variables; special continuous distributions; bivariate distributions; multivariate distributions; sums of independent random variables and limit theorems; stochastic processes; and simulation. For anyone employed in the actuarial division of insurance companies and banks, electrical engineers, financial consultants, and industrial engineers.

作者介绍:

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## 评论

数学基础是金融界的双脚，我认为Calculus加上线性代数和概率论组成了数学系最简单又最权威的三角机构。再多的我就不懂了……抽象数学对我来说就是天文数字。

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和probability and statistical inference比起来，比较偏向数学呢，关于概率计算的部分讲得很细致~

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mama

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## 书评

入门书，例题很多，不够严谨，比如Variance是怎么回事，Continuity of Probability Function,又如4.2这块启发很大，但其实作者写得思路很混乱  
distribution讲得一般，比如uniform distribution，而且并没有太多stochastics，但这些对finance是非常重要的  
很多例题，教了我很...

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