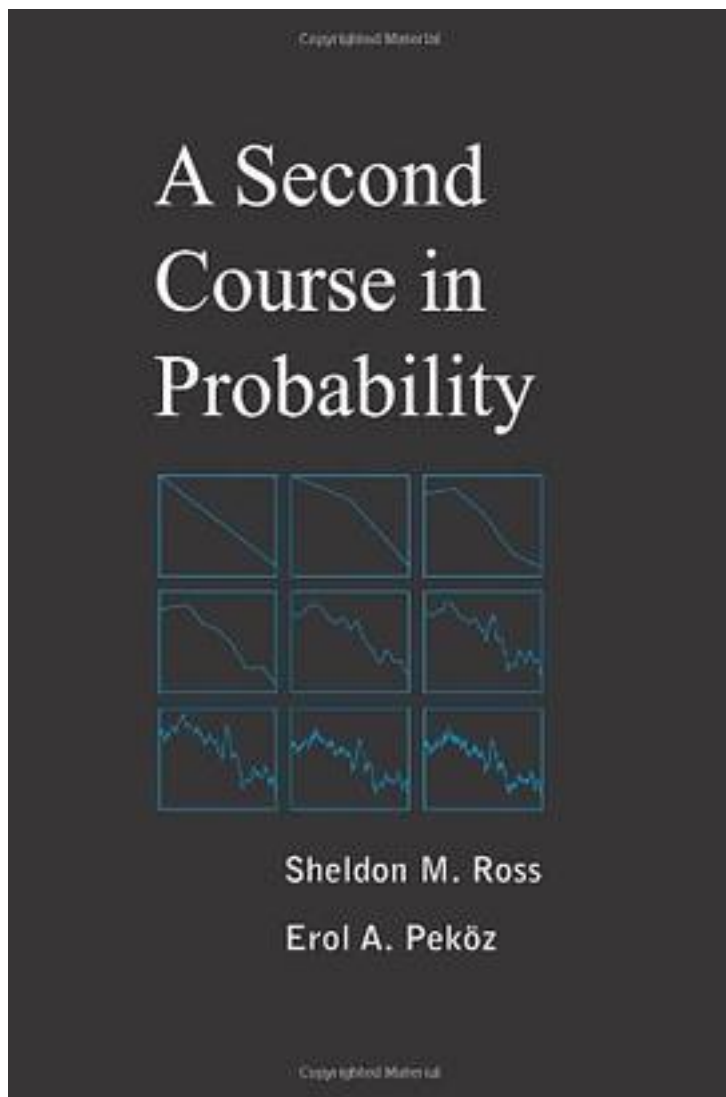


A Second Course in Probability



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The 2006 INFORMS Expository Writing Award-winning and best-selling author Sheldon Ross (University of Southern California) teams up with Erol Pekz (Boston University) to bring you this textbook for undergraduate and graduate students in statistics, mathematics, engineering, finance, and actuarial science. This is a guided tour designed to give familiarity with advanced topics in probability without having to wade through the exhaustive coverage of the classic advanced probability theory books. Topics include measure theory, limit theorems, bounding probabilities and expectations, coupling and Stein's method, martingales, Markov chains, renewal theory, and Brownian motion. No other text covers all these advanced topics rigorously but at such an accessible level; all you need is calculus and material from a first undergraduate course in probability.

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