
CONTENTS

1 BASIC CONCEPTS, Page 1.

1. Probability and Relative Frequency, 1.
2. Rudiments of Combinatorial Analysis, 4.
Problems, 10.

2 COMBINATION OF EVENTS, Page 13.

3. Elementary Events. The Sample Space, 13.
4. The Addition Law for Probabilities, 16.
Problems, 22.

3 DEPENDENT EVENTS, Page 25.

5. Conditional Probability, 25.
6. Statistical Independence, 30.
Problems, 34.

4 RANDOM VARIABLES, Page 37.

7. Discrete and Continuous Random Variables. Distribution Functions, 37.

8. Mathematical Expectation, 44.
9. Chebyshev's Inequality. The Variance and Correlation Coefficient, 48.
Problems, 50.

5 THREE IMPORTANT PROBABILITY DISTRIBUTIONS, Page 54.

10. Bernoulli Trials. The Binomial and Poisson Distributions, 54.
11. The De Moivre-Laplace Theorem. The Normal Distribution, 59.
Problems, 65.

6 SOME LIMIT THEOREMS, Page 68.

12. The Law of Large Numbers, 68.
13. Generating Functions. Weak Convergence of Probability Distributions, 70.
14. Characteristic Functions. The Central Limit Theorem, 75.
Problems, 80.

7 MARKOV CHAINS, Page 83.

15. Transition Probabilities, 83.
16. Persistent and Transient States, 87.
17. Limiting Probabilities. Stationary Distributions, 93.
Problems, 98.

8 CONTINUOUS MARKOV PROCESSES, Page 102.

18. Definitions. The Sojourn Time, 102.
19. The Kolmogorov Equations, 105.
20. More on Limiting Probabilities. Erlang's Formula, 109.
Problems, 112.

APPENDIX 1 INFORMATION THEORY, Page 115.

APPENDIX 2 GAME THEORY, Page 121.

APPENDIX 3 BRANCHING PROCESSES, Page 127.

APPENDIX 4 PROBLEMS OF OPTIMAL CONTROL, Page 136.

BIBLIOGRAPHY, Page 143.

INDEX, Page 145.