

Contents

Chapter 1 Introduction to Probability

1.1	Mathematical models	1
1.2	Introduction to sets	3
1.3	Examples of nondeterministic experiments	6
1.4	The sample space	8
1.5	Events	10
1.6	Relative frequency	12
1.7	Basic notions of probability	13
1.8	Several remarks	17

Chapter 2 Finite Sample Spaces

2.1	Finite sample spaces	21
2.2	Equally likely outcomes	22
2.3	Methods of enumeration	24

Chapter 3 Conditional Probability and Independence

3.1	Conditional probability	33
3.2	Bayes' theorem	39
3.3	Independent events	41
3.4	Schematic considerations; conditional probability and independence	46

Chapter 4 One-Dimensional Random Variables

4.1	General notion of a random variable	54
4.2	Discrete random variables	59
4.3	The binomial distribution	62
4.4	Continuous random variables	66
4.5	Cumulative distribution function	70
4.6	Mixed distributions	73
4.7	Uniformly distributed random variables	74
4.8	A remark	76

Chapter 5 Functions of Random Variables

5.1	An example	81
5.2	Equivalent events	81
5.3	Discrete random variables	84
5.4	Continuous random variables	85

Chapter 6 Two- and Higher-Dimensional Random Variables

6.1	Two-dimensional random variables	93
6.2	Marginal and conditional probability distributions	99
6.3	Independent random variables	103
6.4	Functions of a random variable	106
6.5	Distribution of product and quotient of independent random variables	109
6.6	n -dimensional random variables	112

Chapter 7 Further Characterization of Random Variables

7.1	The expected value of a random variable	117
7.2	Expectation of a function of a random variable	123
7.3	Two-dimensional random variables	127
7.4	Properties of expected value	128
7.5	The variance of a random variable	134
7.6	Properties of the variance of a random variable	136
7.7	Approximate expressions for expectation and variance	139
7.8	Chebyshev's inequality	141
7.9	The correlation coefficient	144
7.10	Conditional expectation	148
7.11	Regression of the mean	150

Chapter 8 The Poisson and Other Discrete Random Variables

8.1	The Poisson distribution	159
8.2	The Poisson distribution as an approximation to the binomial distribution	160
8.3	The Poisson process	165
8.4	The geometric distribution	170
8.5	The Pascal distribution	173
8.6	Relationship between the binomial and Pascal distributions	174
8.7	The hypergeometric distribution	175
8.8	The multinomial distribution	176

Chapter 9 Some Important Continuous Random Variables

9.1	Introduction	182
9.2	The normal distribution	182
9.3	Properties of the normal distribution	183
9.4	Tabulation of the normal distribution	186
9.5	The exponential distribution	190
9.6	Properties of the exponential distribution	190

9.7	The Gamma distribution	193
9.8	Properties of the Gamma distribution	194
9.9	The chi-square distribution	196
9.10	Comparisons among various distributions	198
9.11	The bivariate normal distribution	199
9.12	Truncated distributions	200
Chapter 10 The Moment-Generating Function		
10.1	Introduction	209
10.2	The moment-generating function	210
10.3	Examples of moment-generating functions	211
10.4	Properties of the moment-generating function	213
10.5	Reproductive properties	217
10.6	Sequences of random variables	221
10.7	Final remark	222
Chapter 11 Applications to Reliability Theory		
11.1	Basic concepts	225
11.2	The normal failure law	228
11.3	The exponential failure law	229
11.4	The exponential failure law and the Poisson distribution	232
11.5	The Weibull failure law	234
11.6	Reliability of systems	235
Chapter 12 Sums of Random Variables		
12.1	Introduction	244
12.2	The law of large numbers	244
12.3	Normal approximation to the Binomial distribution	247
12.4	The central limit theorem	250
12.5	Other distributions approximated by the normal distribution: Poisson, Pascal, and Gamma	255
12.6	The distribution of the sum of a finite number of random variables	256
Chapter 13 Samples and Sampling Distributions		
13.1	Introduction	265
13.2	Random samples	266
13.3	Statistics	268
13.4	Some important statistics	269
13.5	The integral transform	275
Chapter 14 Estimation of Parameters		
14.1	Introduction	282
14.2	Criteria for estimates	283
14.3	Some examples	286
14.4	Maximum likelihood estimates	290

14.5	The method of least squares	299
14.6	The correlation coefficient	302
14.7	Confidence intervals	303
14.8	Student's t -distribution	305
14.9	More on confidence intervals	307

Chapter 15 Testing hypotheses

15.1	Introduction	316
15.2	General formulation: normal distribution with known variance	321
15.3	Additional examples	325
15.4	Goodness of fit tests	328
	References	338
	Appendix	341
	Answers to Selected Problems	357
	Index	363