

1. Record Nr.	UNINA9910574094003321
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Titolo	Probability and Random Variables: Theory and Applications / / by Ickho Song, So Ryoung Park, Seokho Yoon
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2022
ISBN	9783030976798 3030976793
Edizione	[1st ed. 2022.]
Descrizione fisica	1 online resource (506 pages)
Disciplina	519.2
Soggetti	Statistics Probabilities Statistical Theory and Methods Probability Theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Preface -- Chapter 1 - Preliminaries -- Chapter 2 - Fundamentals of Probability -- Chapter 3 - Random Variables -- Chapter 4 - Random Vectors -- Chapter 5 - Normal Random Vectors -- Chapter 6 - Convergence of Random Variables -- Answers to Selected Exercises -- Index.
Sommario/riassunto	This book discusses diverse concepts and notions – and their applications – concerning probability and random variables at the intermediate to advanced level. It explains basic concepts and results in a clearer and more complete manner than the extant literature. In addition to a range of concepts and notions concerning probability and random variables, the coverage includes a number of key advanced concepts in mathematics. Readers will also find unique results on e.g. the explicit general formula of joint moments and the expected values of nonlinear functions for normal random vectors. In addition, interesting applications of the step and impulse functions in discussions on random vectors are presented. Thanks to a wealth of examples and a total of 330 practice problems of varying difficulty, readers will have the opportunity to significantly expand their

knowledge and skills. The book is rounded out by an extensive index, allowing readers to quickly and easily find what they are looking for. Given its scope, the book will appeal to all readers with a basic grasp of probability and random variables who are looking to go one step further. It also offers a valuable reference guide for experienced scholars and professionals, helping them review and refine their expertise.
