



Handbook of Probability

By Ionut Florescu, Ciprian A. Tudor

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THE COMPLETE COLLECTION NECESSARY FOR A CONCRETE UNDERSTANDING OF PROBABILITY

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The book provides a useful format with self-contained chapters, allowing the reader easy and quick reference. Each chapter includes an introduction, historical background, theory and applications, algorithms, and exercises. The *Handbook of Probability* offers coverage of:

- Probability Space
- Probability Measure
- Random Variables
- Random Vectors in \mathbb{R}^n
- Characteristic Function
- Moment Generating Function
- Gaussian Random Vectors
- Convergence Types
- Limit Theorems

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Editorial Review

Review

“On the whole, the book has two features that set it apart from similar books: the full solutions and the examples from finance. It is up to you to decide if that makes it worth your time checking it out.”
(*Mathematical Association of America*, 1 November 2014)

From the Back Cover

The complete collection necessary for A CONCRETE understanding of probability

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About the Author

IONUT FLORESCU, PhD, is Research Associate Professor of Financial Engineering and Director of the Hanlon Financial Systems Lab at Stevens Institute of Technology. He has published extensively in his areas of research interest, which include stochastic volatility, stochastic partial differential equations, Monte Carlo methods, and numerical methods for stochastic processes.

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probability theory and statistics. He serves as a referee for over a dozen journals and has spoken at more than thirty-five conferences worldwide.

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