



[(One Thousand Exercises in Probability)]
[Author: Geoffrey Grimmett] published on
(August, 2001)

Geoffrey Grimmett

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This book is a revised, updated and greatly expanded version of the authors' "Probability and Random Processes: Problems and Solutions", first published in 1992. The 1000+ exercises contained within are not merely drill problems but have been chosen to illustrate the concepts, illuminate the subject, and both inform and entertain the student. Topics cover a broad range of subjects, including: elementary aspects of probability and random variables; sampling; Markov chains; convergence; stationary processes; renewals; queues; Martingales; diffusion; mathematical finance and the Black-Scholes model. This text is intended for general use, and to serve students as a companion text for elementary, intermediate and advanced courses in probability and random processes. Useful for anyone needing a large source of problems in these areas and at all levels. This book also acts as a companion volume to the new edition of Probability and Random Processes 3/e, (OUP - 2001), providing the solutions for the problems and exercises.

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