

Introduction to Probability

Second Edition

Developed from celebrated Harvard statistics lectures, **Introduction to Probability** provides essential language and tools for understanding statistics, randomness, and uncertainty. The book explores a wide variety of applications and examples, ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo (MCMC). Additional application areas explored include genetics, medicine, computer science, and information theory.

The authors present the material in an accessible style and motivate concepts using real-world examples. Throughout, they use *stories* to uncover connections between the fundamental distributions in statistics and *conditioning* to reduce complicated problems to manageable pieces.

The book includes many intuitive explanations, diagrams, and practice problems. Each chapter ends with a section showing how to perform relevant simulations and calculations in R, a free statistical software environment.

The second edition adds many new examples, exercises, and explanations, to deepen understanding of the ideas, clarify subtle concepts, and respond to feedback from many students and readers. New supplementary online resources have been developed, including animations and interactive visualizations, and the book has been updated to dovetail with these resources.

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new techniques when necessary Robinson divides the book into three sections The first section covers basic concepts in probability and includes a chapter on Monte Carlo methods with an extended discussion of Markov chain Monte Carlo sampling The second section introduces statistics and then develops tools for fitting models to data comparing and contrasting techniques from both frequentist and Bayesian perspectives The final section is devoted to methods for analyzing sequences of data such as correlation functions periodograms and image reconstruction While it goes beyond elementary statistics the text is self contained and accessible to readers from a wide variety of backgrounds Specialized mathematical topics are included in an appendix Based on a graduate course on data analysis that the author has taught for many years and couched in the looser workaday language of scientists and engineers who wrestle directly with data this book is ideal for courses on data analysis and a valuable resource for students instructors and practitioners in the physical sciences and engineering In depth discussion of data analysis for scientists and engineers Coverage of both frequentist and Bayesian approaches to data analysis Extensive look at analysis techniques for time series data and images Detailed exploration of linear and nonlinear modeling of data Emphasis on error analysis Instructor s manual available only to professors

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