

# PROBABILITY THEORY: A CONCISE COURSE

Y.A. Rozanov



Revised English Edition Translated & Edited by Richard A. Silverman

# Probability Theory A Concise Course Dover S On Mathematics

**Y. A. Rozanov**



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How to Solve Applied Mathematics Problems B. L. Moiseiwitsch,2011-07-19 The ability to solve problems in applied mathematics depends upon understanding concepts rather than memorizing formulas or rote learning This volume bridges the gap between lectures and practical applications offering students of mathematics engineering and physics the chance to practice solving problems from a wide variety of fields The two part treatment begins with chapters on vector algebra kinematics dynamics of a particle vector field theory Newtonian gravitation electricity and magnetism fluid dynamics and classical dynamics The second part examines Fourier series and Fourier and Laplace transforms integral equations wave motion heat conduction tensor analysis special and general relativity quantum theory and variational principles The final chapter contains problems associated with many of the preceding chapters and expresses them in terms of the calculus of variations

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**The Bulletin of Mathematics Books** ,1992

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**Quantitative Modeling of Operational Risk in Finance and Banking Using Possibility Theory** Arindam Chaudhuri,Soumya K. Ghosh,2015-10-31 This book offers a comprehensive guide to the modelling of operational risk using possibility theory It provides a set of methods for measuring operational risks under a certain degree of vagueness and impreciseness as encountered in real life data It shows how possibility theory and indeterminate uncertainty encompassing degrees of belief can be applied in analysing the risk function and describes the parametric g and h distribution associated with extreme value theory as an interesting candidate in this regard The book offers a complete assessment of fuzzy methods for determining both value at risk VaR and subjective value at risk SVaR

together with a stability estimation of VaR and SVaR Based on the simulation studies and case studies reported on here the possibilistic quantification of risk performs consistently better than the probabilistic model Risk is evaluated by integrating two fuzzy techniques the fuzzy analytic hierarchy process and the fuzzy extension of techniques for order preference by similarity to the ideal solution Because of its specialized content it is primarily intended for postgraduates and researchers with a basic knowledge of algebra and calculus and can be used as reference guide for research level courses on fuzzy sets possibility theory and mathematical finance The book also offers a useful source of information for banking and finance professionals investigating different risk related aspects

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**Paperbound Books in Print 1995** Reed Reference Publishing,Reference Reed,1995-12

**Mathematical Vistas** Joseph Malkevitch,Donald McCarthy,1990 **Subject Guide to Books in Print** ,2001

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