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Introduction to Probability Dimitri P. Bertsekas and John N. Tsitsiklis Professors of Electrical Engineering and Computer Science Massachusetts Institute of Technology Cambridge, Massachusetts These notes are copyright-protected but may be freely distributed for instructional nonpro fit purposes.

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8 From Introduction to Probability, by Bertsekas and Tsitsiklis Chap. 2 2.1 BASIC CONCEPTS Main Concepts Related to Random Variables Starting with a probabilistic model of an experiment:

- A random variable is a real-valued function of the outcome of the experiment.
- A function of a random variable defines another random variable.

Introduction to Probability, Selected Textbook Summary ...

Bertsekas, Dimitri P., Tsitsiklis, John N. Introduction to Probability Includes bibliographical references and index L Probabilities. 2. Stochastic Processes. I. Title. QA273.B475 2008 519.2 - 21 Library of Congress Control Number: 2002092 167 ISBN 978-1-886529-23-6 To the memory of Pantelis Bertsekas and Nikos Tsitsiklis Preface

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Then, you will win the tournament if you win against the 2nd player (probability p_2) and also you win against at least one of the two other players [probability $p_1 + (1 - p_1)p_3 = p_1 + p_3 - p_1p_3$]. Thus, the probability of winning the tournament is $p_2(p_1 + p_3 - p_1p_3)$. The order (1,2,3) is optimal if and only if the above probability is no less than the

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Introduction to Probability, 2nd Edition. by Dimitri P. Bertsekas and John N. Tsitsiklis. ISBN: 978-1-886529-23-6 Publication: July 2008, 544 pages, hardcover Price: \$91.00 Description: Contents, Preface, Preface to the 2nd Edition, 1st Chapter, Useful Tables . Supplementary Material:

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Probability 2nd edition is a precise book that stands as an introduction to probability theory. Including a series of probabilistic models and relations in probability to engineering, economics and science, there is a wealth of knowledge to acquire in this book. The book was authored by John N. Tsitsiklis as well as Dimitri P. Bertsekas.

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Introduction to Probability. Dimitri P. Bertsekas, John N. Tsitsiklis. Athena Scientific, 2002 - Mathematics - 416 pages. 0 Reviews. From inside the book . What people are saying - Write a review. We haven't found any reviews in the usual places. Contents.

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Introduction to Probability, 2nd Edition. by Dimitri P. Bertsekas and John N. Tsitsiklis. ISBN: 978-1-886529-23-6 Publication: July 2008, 544 pages, hardcover Price: \$86.00 Description: Contents, Preface, Preface to the 2nd Edition, 1st Chapter Supplementary Material: For the 1st Edition: Problem Solutions (last updated 5/15/07), Supplementary problems

Textbook: Introduction to Probability, 2nd Edition

Introduction to Probability 2nd Edition Problem Solutions (last updated: 10/8/19) c Dimitri P. Bertsekas and John N. Tsitsiklis Massachusetts Institute of Technology

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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

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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. Supplementary material is available on Joseph Blitzstein ' s website www.stat110.net. The supplements include: Solutions to selected exercises Additional practice problems Handouts including review material and sample exams Animations and interactive visualizations created in connection with the edX online version of Stat 110. Links to lecture videos available on iTunes U and YouTube There is also a complete instructor's solutions manual available to instructors who require the book for a course.

This text is designed for an introductory probability course at the university level for sophomores, juniors, and seniors in mathematics, physical and social sciences, engineering, and computer science. It presents a thorough treatment of ideas and techniques necessary for a firm understanding of the subject. The text is also recommended for use in discrete probability courses. The material is organized so that the discrete and continuous probability discussions are presented in a separate, but parallel, manner. This organization does not emphasize an overly rigorous or formal view of probability and therefore offers some strong pedagogical value. Hence, the discrete discussions can sometimes serve to motivate the more abstract continuous probability discussions. Features: Key ideas are developed in a somewhat

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leisurely style, providing a variety of interesting applications to probability and showing some nonintuitive ideas. Over 600 exercises provide the opportunity for practicing skills and developing a sound understanding of ideas. Numerous historical comments deal with the development of discrete probability. The text includes many computer programs that illustrate the algorithms or the methods of computation for important problems. The book is a beautiful introduction to probability theory at the beginning level. The book contains a lot of examples and an easy development of theory without any sacrifice of rigor, keeping the abstraction to a minimal level. It is indeed a valuable addition to the study of probability theory. --Zentralblatt MATH

A research monograph providing a synthesis of old research on the foundations of dynamic programming, with the modern theory of approximate dynamic programming and new research on semicontractive models. It aims at a unified and economical development of the core theory and algorithms of total cost sequential decision problems, based on the strong connections of the subject with fixed point theory. The analysis focuses on the abstract mapping that underlies dynamic programming and defines the mathematical character of the associated problem. The discussion centers on two fundamental properties that this mapping may have: monotonicity and (weighted sup-norm) contraction. It turns out that the nature of the analytical and algorithmic DP theory is determined primarily by the presence or absence of these two properties, and the rest of the problem's structure is largely inconsequential. New research is focused on two areas: 1) The ramifications of these properties in

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the context of algorithms for approximate dynamic programming, and 2) The new class of semicontractive models, exemplified by stochastic shortest path problems, where some but not all policies are contractive. The 2nd edition aims primarily to amplify the presentation of the semicontractive models of Chapter 3 and Chapter 4 of the first (2013) edition, and to supplement it with a broad spectrum of research results that I obtained and published in journals and reports since the first edition was written (see below). As a result, the size of this material more than doubled, and the size of the book increased by nearly 40%. The book is an excellent supplement to several of our books: *Dynamic Programming and Optimal Control* (Athena Scientific, 2017), and *Neuro-Dynamic Programming* (Athena Scientific, 1996).

The purpose of this book is to provide a sound introduction to the study of real-world phenomena that possess random variation. It describes how to set up and analyse models of real-life phenomena that involve elements of chance. Motivation comes from everyday experiences of probability, such as that of a dice or cards, the idea of fairness in games of chance, and the random ways in which, say, birthdays are shared or particular events arise. Applications include branching processes, random walks, Markov chains, queues, renewal theory, and Brownian motion. This textbook contains many worked examples and several chapters have been updated and expanded for the second edition. Some mathematical knowledge is assumed. The reader should have the ability to work with unions, intersections and complements of sets; a good facility with calculus, including integration, sequences and series; and

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appreciation of the logical development of an argument. Probability Models is designed to aid students studying probability as part of an undergraduate course on mathematics or mathematics and statistics.

This book considers large and challenging multistage decision problems, which can be solved in principle by dynamic programming (DP), but their exact solution is computationally intractable. We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance. These methods are collectively known by several essentially equivalent names: reinforcement learning, approximate dynamic programming, neuro-dynamic programming. They have been at the forefront of research for the last 25 years, and they underlie, among others, the recent impressive successes of self-learning in the context of games such as chess and Go. Our subject has benefited greatly from the interplay of ideas from optimal control and from artificial intelligence, as it relates to reinforcement learning and simulation-based neural network methods. One of the aims of the book is to explore the common boundary between these two fields and to form a bridge that is accessible by workers with background in either field. Another aim is to organize coherently the broad mosaic of methods that have proved successful in practice while having a solid theoretical and/or logical foundation. This may help researchers and practitioners to find their way through the maze of competing ideas that constitute

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the current state of the art. This book relates to several of our other books: *Neuro-Dynamic Programming* (Athena Scientific, 1996), *Dynamic Programming and Optimal Control* (4th edition, Athena Scientific, 2017), *Abstract Dynamic Programming* (2nd edition, Athena Scientific, 2018), and *Nonlinear Programming* (Athena Scientific, 2016). However, the mathematical style of this book is somewhat different. While we provide a rigorous, albeit short, mathematical account of the theory of finite and infinite horizon dynamic programming, and some fundamental approximation methods, we rely more on intuitive explanations and less on proof-based insights. Moreover, our mathematical requirements are quite modest: calculus, a minimal use of matrix-vector algebra, and elementary probability (mathematically complicated arguments involving laws of large numbers and stochastic convergence are bypassed in favor of intuitive explanations). The book illustrates the methodology with many examples and illustrations, and uses a gradual expository approach, which proceeds along four directions: (a) From exact DP to approximate DP: We first discuss exact DP algorithms, explain why they may be difficult to implement, and then use them as the basis for approximations. (b) From finite horizon to infinite horizon problems: We first discuss finite horizon exact and approximate DP methodologies, which are intuitive and mathematically simple, and then progress to infinite horizon problems. (c) From deterministic to stochastic models: We often discuss separately deterministic and stochastic problems, since deterministic problems are simpler and offer special advantages for some of our methods. (d) From model-based to model-free implementations: We first discuss model-based implementations, and then we

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identify schemes that can be appropriately modified to work with a simulator. The book is related and supplemented by the companion research monograph Rollout, Policy Iteration, and Distributed Reinforcement Learning (Athena Scientific, 2020), which focuses more closely on several topics related to rollout, approximate policy iteration, multiagent problems, discrete and Bayesian optimization, and distributed computation, which are either discussed in less detail or not covered at all in the present book. The author's website contains class notes, and a series of videolectures and slides from a 2021 course at ASU, which address a selection of topics from both books.

Introduction to Probability, Second Edition, discusses probability theory in a mathematically rigorous, yet accessible way. This one-semester basic probability textbook explains important concepts of probability while providing useful exercises and examples of real world applications for students to consider. This edition demonstrates the applicability of probability to many human activities with examples and illustrations. After introducing fundamental probability concepts, the book proceeds to topics including conditional probability and independence; numerical characteristics of a random variable; special distributions; joint probability density function of two random variables and related quantities; joint moment generating function, covariance and correlation coefficient of two random variables; transformation of random variables; the Weak Law of Large Numbers; the Central Limit Theorem; and statistical inference. Each section provides relevant proofs,

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followed by exercises and useful hints. Answers to even-numbered exercises are given and detailed answers to all exercises are available to instructors on the book companion site. This book will be of interest to upper level undergraduate students and graduate level students in statistics, mathematics, engineering, computer science, operations research, actuarial science, biological sciences, economics, physics, and some of the social sciences. Demonstrates the applicability of probability to many human activities with examples and illustrations Discusses probability theory in a mathematically rigorous, yet accessible way Each section provides relevant proofs, and is followed by exercises and useful hints Answers to even-numbered exercises are provided and detailed answers to all exercises are available to instructors on the book companion site

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