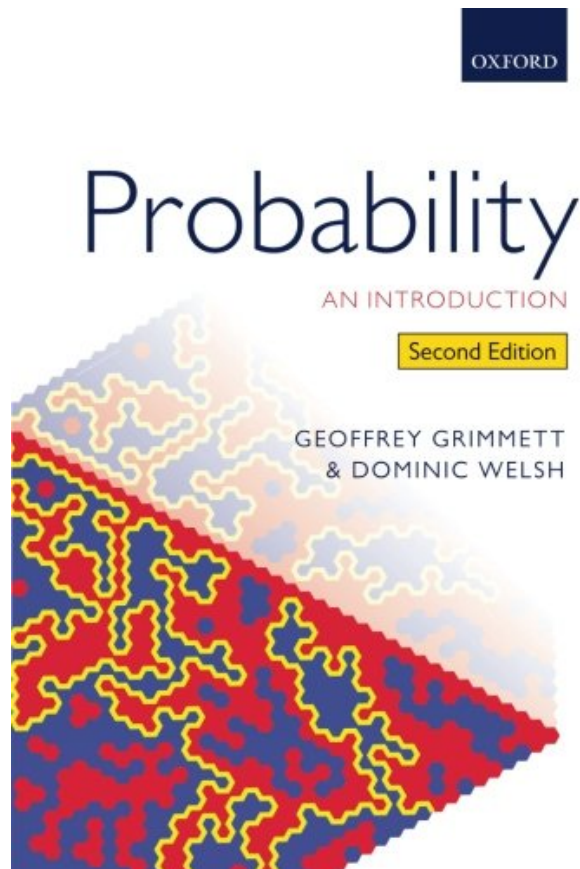


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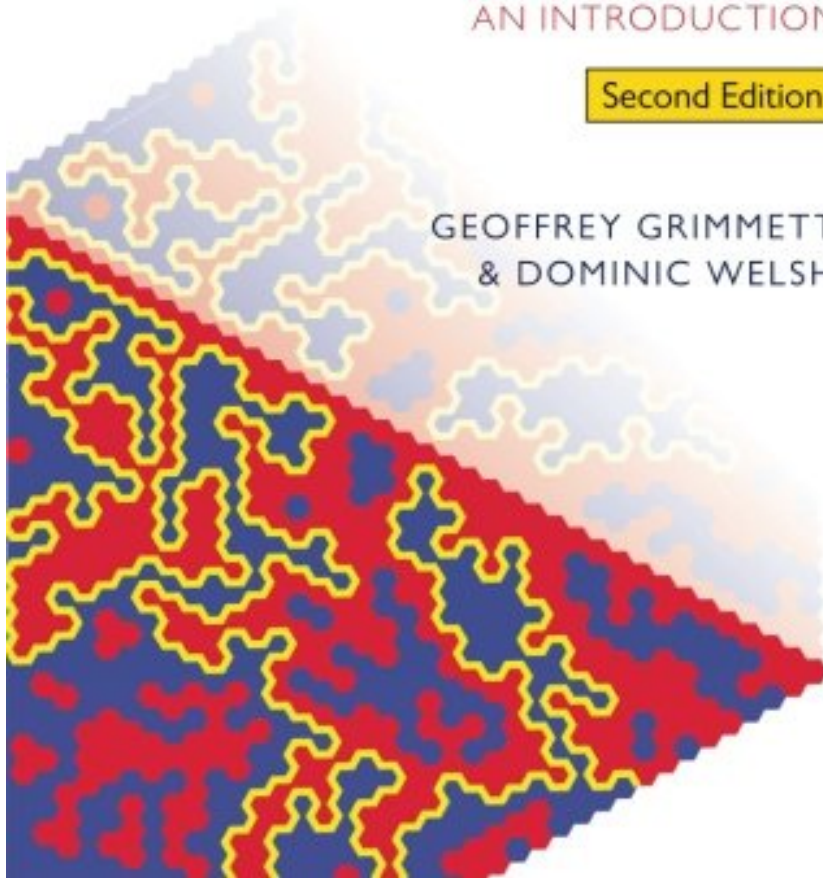
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# Probability

AN INTRODUCTION

Second Edition

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"This book is an updated version of the 1986 classic... There is a new chapter on Markov chains, and a few new sections and problems, but the book still retains its concise, direct style." --MAA Reviews

## About the Author

Geoffrey Grimmett, Professor of Mathematical Statistics, University of Cambridge, Dominic Welsh, Professor of Mathematics (retired), University of Oxford

Geoffrey Grimmett is Professor of Mathematical Statistics at the University of Cambridge and Master of Downing College, Cambridge. His research interests lie in disordered physical systems, including percolation and related processes. He has written numerous research articles in probability theory and statistical mechanics, as well as three research books and two successful textbooks on probability and random processes at the undergraduate and postgraduate levels.

Dominic Welsh held the John von Neumann Professorship at Bonn in 1990-91, and was appointed Professor of Mathematics at Oxford in 1993. His research interests include combinatorics and complexity theory, and he has written more than a hundred papers in these areas. He retired from Oxford University in 2005, and has since then held visiting positions in New Zealand and Barcelona.

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Probability is an area of mathematics of tremendous contemporary importance across all aspects of human endeavour. This book is a compact account of the basic features of probability and random processes at the level of first and second year mathematics undergraduates and Masters' students in cognate fields. It is suitable for a first course in probability, plus a follow-up course in random processes including Markov chains.

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- Sales Rank: #967888 in Books
- Published on: 2014-11-01
- Released on: 2014-11-01
- Original language: English
- Number of items: 1
- Dimensions: 6.70" h x .50" w x 9.60" l, 1.15 pounds
- Binding: Paperback
- 288 pages

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