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Allan Gut is a professor of Mathematical Statistics at Uppsala University, Uppsala, Sweden. He is the author of the Springer monograph Stopped Random Walks (1988) and the Springer textbook An Intermediate Course in Probability (1995).

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suggests). The book has appeared at Springer-Verlag in 2005; a second (corrected) printing
appeared in 2007, and a second edition in 2013.

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Allan Gut is a professor of Mathematical Statistics at Uppsala University, Uppsala, Sweden. He is the author of the Springer monograph Stopped Random Walks (1988) and the Springer textbook An Intermediate Course in Probability (1995). ... Fortunately lately there are many other choices for a decent graduate probability text so the readers ...

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The course material is contained in the union of the following online texts for first-year graduate probability courses: S.R.S. Varadhan's lecture notes ; Amir Dembo's lecture notes ; Rick Durrett's book at CiteSeer or at Amazon; Noel Vaillant's www.probability.net tutorials ; Dmitry Panchenko's notes for an earlier rendition of 18.175 .

18.175 Theory of Probability: Fall, 2012

Textbook: Allan Gut, Probability: a Graduate Course. Springer, 2005. ISBN 978-0-387-22833-4..
Prerequisites: Undergraduate Real Analysis (MAT 125B) and undergraduate Probability Theory (MATH 131 or STA 131A). Graduate Analysis (MATH 201 A,B,C) would be a big plus. Notes: Interpretation of set theory in probability theory

R. Vershynin | Probability Theory (MATH 235A, Fall 2007)

Like its predecessor, this book starts from the premise that, rather than being a purely mathematical discipline, probability theory is an intimate companion of statistics. The book starts with the basic tools, and goes on to cover a number of subjects in detail, including chapters on inequalities, characteristic functions and convergence.

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Let $P(x)$ = the probability that a new hire will stay with the company x years. On average, how long

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would you expect a new hire to stay with the company? Solution . $0 + 0.18 + 0.60 + 0.45 + 0.40 + 0.50 + 0.30 = 2.43$ years

CHAPTER 4: DISCRETE RANDOM VARIABLE

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6. (for graduate credit) A biased coin is tossed indefinitely. Let p ($0 < p < 1$) be the probability the coin comes up heads. Let Y_1 denote the length of the first run (i.e., successive heads or tails), and let Y_2 denote the length of the second run. Find the p.m.f.'s of Y_1 and Y_2 . Compute $E(Y_1)$ and $E(Y_2)$.

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