Heads or Tails

An Introduction to Limit Theorems in Probability

Emmanuel Lesigne

Heads Or Tails An Introduction To Limit Theorem

Mara D. Neusel

Heads Or Tails An Introduction To Limit Theorem:

Heads Or Tails Emmanuel Lesigne,2005 Everyone knows some of the basics of probability perhaps enough to play cards Beyond the introductory ideas there are many wonderful results that are unfamiliar to the layman but which are well within our grasp to understand and appreciate Some of the most remarkable results in probability are those that are related to limit theorems statements about what happens when the trial is repeated many times The most famous of these is the Law of Large Numbers which mathematicians engineers economists and many others use every day In this book Lesigne has made these limit theorems accessible by stating everything in terms of a game of tossing of a coin heads or tails In this way the analysis becomes much clearer helping establish the reader s intuition about probability Moreover very little generality is lost as many situations can be modelled from combinations of coin tosses This book is suitable for anyone who would like to learn more about mathematical probability and has had a one year undergraduate course in analysis   Heads Or Tails Emmanuel Lesigne,2005-01-01 This book is suitable for anyone who would like to learn more about mathematical probability and has had a one year undergraduate course in analysis BOOK JACKET   **A Primer on the Calculus of Variations and Optimal Control Theory** Mike Mesterton-Gibbons,2009 The calculus of variations is used to find functions that optimize quantities expressed in terms of integrals Optimal control theory seeks to find functions that minimize cost integrals for systems described by differential equations This book is an introduction to both the classical theory of the calculus of variations and the more modern developments of optimal control theory from the perspective of an applied mathematician It focuses on understanding concepts and how to apply them The range of potential applications is broad the calculus of variations and optimal control theory have been widely used in numerous ways in biology criminology economics engineering finance management science and physics Applications described in this book include cancer chemotherapy navigational control and renewable resource harvesting The prerequisites for the book are modest the standard calculus sequence a first course on ordinary differential equations and some facility with the use of mathematical software It is suitable for an undergraduate or beginning graduate course or for self study It provides excellent preparation for more advanced books and courses on the calculus of variations and optimal control theory   *Lectures on Quantum Mechanics for Mathematics Students* L. D. Faddeev,Oleg Aleksandrovich I︠A︡kubovskiĭ,2009 Describes the relation between classical and quantum mechanics This book contains a discussion of problems related to group representation theory and to scattering theory It intends to give a mathematically oriented student the opportunity to grasp the main points of quantum theory in a mathematical framework   **Introduction to Statistical Limit Theory** Alan M. Polansky,2011-01-07 Helping students develop a good understanding of asymptotic theory Introduction to Statistical Limit Theory provides a thorough yet accessible treatment of common modes of convergence and their related tools used in statistics It also discusses how the results can be applied to several common areas in the field The author explains as much of the   **Probability and**

Stochastic Modeling Vladimir I. Rotar,2012-08-25 A First Course in Probability with an Emphasis on Stochastic Modeling Probability and Stochastic Modeling not only covers all the topics found in a traditional introductory probability course but also emphasizes stochastic modeling including Markov chains birth death processes and reliability models Unlike most undergraduate level probability texts the book also focuses on increasingly important areas such as martingales classification of dependency structures and risk evaluation Numerous examples exercises and models using real world data demonstrate the practical possibilities and restrictions of different approaches and help students grasp general concepts and theoretical results The text is suitable for majors in mathematics and statistics as well as majors in computer science economics finance and physics The author offers two explicit options to teaching the material which is reflected in routes designated by special roadside markers The first route contains basic self contained material for a one semester course The second provides a more complete exposition for a two semester course or self study **Introduction to Representation Theory** Pavel I. Etingof,Oleg Golberg,Sebastian Hensel ,Tiankai Liu ,Alex Schwendner ,Dmitry Vaintrob ,Elena Yudovina ,2011 Very roughly speaking representation theory studies symmetry in linear spaces It is a beautiful mathematical subject which has many applications ranging from number theory and combinatorics to geometry probability theory quantum mechanics and quantum field theory The goal of this book is to give a holistic introduction to representation theory presenting it as a unified subject which studies representations of associative algebras and treating the representation theories of groups Lie algebras and quivers as special cases Using this approach the book covers a number of standard topics in the representation theories of these structures Theoretical material in the book is supplemented by many problems and exercises which touch upon a lot of additional topics the more difficult exercises are provided with hints The book is designed as a textbook for advanced undergraduate and beginning graduate students It should be accessible to students with a strong background in linear algebra and a basic knowledge of abstract algebra *Methods in Algorithmic Analysis* Vladimir A. Dobrushkin,2016-03-09 Explores the Impact of the Analysis of Algorithms on Many Areas within and beyond Computer Science A flexible interactive teaching format enhanced by a large selection of examples and exercises Developed from the author s own graduate level course Methods in Algorithmic Analysis presents numerous theories techniques and methods used for analyzing algorithms It exposes students to mathematical techniques and methods that are practical and relevant to theoretical aspects of computer science After introducing basic mathematical and combinatorial methods the text focuses on various aspects of probability including finite sets random variables distributions Bayes theorem and Chebyshev inequality It explores the role of recurrences in computer science numerical analysis engineering and discrete mathematics applications The author then describes the powerful tool of generating functions which is demonstrated in enumeration problems such as probabilistic algorithms compositions and partitions of integers and shuffling He also discusses the symbolic method the principle of inclusion and exclusion and its applications The book goes on to show how strings can be manipulated and counted how the

finite state machine and Markov chains can help solve probabilistic and combinatorial problems how to derive asymptotic results and how convergence and singularities play leading roles in deducing asymptotic information from generating functions The final chapter presents the definitions and properties of the mathematical infrastructure needed to accommodate generating functions Accompanied by more than 1 000 examples and exercises this comprehensive classroom tested text develops students understanding of the mathematical methodology behind the analysis of algorithms It emphasizes the important relation between continuous classical mathematics and discrete mathematics which is the basis of computer science   The Coin Toss Stefan Hollos,J. Richard Hollos,2012-11-20 The coin toss is really just a metaphor for a random event that has only two possible outcomes The actual tossing of a real coin is just one way to realize such an event There are many examples of questions that are equivalent to a coin toss For example Will the stock market close up or down tomorrow Will a die roll come up with an even or odd number Will we make contact with extraterrestrials within the next ten years Will a car drive by in the next minute Will tomorrow be sunny or cloudy Will my medical test result be negative or positive Will I enjoy this movie Will the next joke be funny Will the Earth s average temperature go up next year Because a coin toss is equivalent to such a wide variety of questions the results in this book are widely applicable Because the coin toss is the simplest random event you can imagine many questions about coin tossing can be asked and answered in great depth The simplicity of the coin toss also opens the road to more advanced probability theories dealing with events with an infinite number of possible outcomes This book is very mathematical Some knowledge of calculus discrete math and generating functions is helpful to get the most out of it A review of discrete math is provided in the index   **Number Theory in the Spirit of Ramanujan** Bruce C. Berndt,2006 Ramanujan is recognized as one of the great number theorists of the twentieth century Here now is the first book to provide an introduction to his work in number theory Most of Ramanujan s work in number theory arose out of q series and theta functions This book provides an introduction to these two important subjects and to some of the topics in number theory that are inextricably intertwined with them including the theory of partitions sums of squares and triangular numbers and the Ramanujan tau function The majority of the results discussed here are originally due to Ramanujan or were rediscovered by him Ramanujan did not leave us proofs of the thousands of theorems he recorded in his notebooks and so it cannot be claimed that many of the proofs given in this book are those found by Ramanujan However they are all in the spirit of his mathematics The subjects examined in this book have a rich history dating back to Euler and Jacobi and they continue to be focal points of contemporary mathematical research Therefore at the end of each of the seven chapters Berndt discusses the results established in the chapter and places them in both historical and contemporary contexts The book is suitable for advanced undergraduates and beginning graduate students interested in number theory   **Random Walk and the Heat Equation** Gregory F. Lawler,2010-11-22 The heat equation can be derived by averaging over a very large number of particles Traditionally the resulting PDE is studied as a deterministic equation an

approach that has brought many significant results and a deep understanding of the equation and its solutions By studying the heat equation and considering the individual random particles however one gains further intuition into the problem While this is now standard for many researchers this approach is generally not presented at the undergraduate level In this book Lawler introduces the heat equations and the closely related notion of harmonic functions from a probabilistic perspective The theme of the first two chapters of the book is the relationship between random walks and the heat equation This first chapter discusses the discrete case random walk and the heat equation on the integer lattice and the second chapter discusses the continuous case Brownian motion and the usual heat equation Relationships are shown between the two For example solving the heat equation in the discrete setting becomes a problem of diagonalization of symmetric matrices which becomes a problem in Fourier series in the continuous case Random walk and Brownian motion are introduced and developed from first principles The latter two chapters discuss different topics martingales and fractal dimension with the chapters tied together by one example a random Cantor set The idea of this book is to merge probabilistic and deterministic approaches to heat flow It is also intended as a bridge from undergraduate analysis to graduate and research perspectives The book is suitable for advanced undergraduates particularly those considering graduate work in mathematics or related areas **Invariant Theory** Mara D. Neusel,2007 This book presents the characteristic zero invariant theory of finite groups acting linearly on polynomial algebras The author assumes basic knowledge of groups and rings and introduces more advanced methods from commutative algebra along the way The theory is illustrated by numerous examples and applications to physics engineering numerical analysis combinatorics coding theory and graph theory A wide selection of exercises and suggestions for further reading makes the book appropriate for an advanced undergraduate or first year graduate level course **Lectures on Surfaces** A. B. Katok,Vaughn Climenhaga,2008 Surfaces are among the most common and easily visualized mathematical objects and their study brings into focus fundamental ideas concepts and methods from geometry topology complex analysis Morse theory and group theory This book introduces many of the principal actors the round sphere flat torus Mobius strip and Klein bottle A First Course in Topology John McCleary,2006 How many dimensions does our universe require for a comprehensive physical description In 1905 Poincare argued philosophically about the necessity of the three familiar dimensions while recent research is based on 11 dimensions or even 23 dimensions The notion of dimension itself presented a basic problem to the pioneers of topology Cantor asked if dimension was a topological feature of Euclidean space To answer this question some important topological ideas were introduced by Brouwer giving shape to a subject whose development dominated the twentieth century The basic notions in topology are varied and a comprehensive grounding in point set topology the definition and use of the fundamental group and the beginnings of homology theory requires considerable time The goal of this book is a focused introduction through these classical topics aiming throughout at the classical result of the Invariance of Dimension This text is based on the author s course given at Vassar College and is

intended for advanced undergraduate students It is suitable for a semester long course on topology for students who have studied real analysis and linear algebra It is also a good choice for a capstone course senior seminar or independent study

Classical and Spatial Stochastic Processes Rinaldo B. Schinazi,2014-09-27 The revised and expanded edition of this textbook presents the concepts and applications of random processes with the same illuminating simplicity as its first edition but with the notable addition of substantial modern material on biological modeling While still treating many important problems in fields such as engineering and mathematical physics the book also focuses on the highly relevant topics of cancerous mutations influenza evolution drug resistance and immune response The models used elegantly apply various classical stochastic models presented earlier in the text and exercises are included throughout to reinforce essential concepts The second edition of Classical and Spatial Stochastic Processes is suitable as a textbook for courses in stochastic processes at the advanced undergraduate and graduate levels or as a self study resource for researchers and practitioners in mathematics engineering physics and mathematical biology Reviews of the first edition An appetizing textbook for a first course in stochastic processes It guides the reader in a very clever manner from classical ideas to some of the most interesting modern results All essential facts are presented with clear proofs illustrated by beautiful examples The book is well organized has informative chapter summaries and presents interesting exercises The clear proofs are concentrated at the ends of the chapters making it easy to find the results The style is a good balance of mathematical rigorosity and user friendly explanation Biometric Journal This small book is well written and well organized Only simple results are treated but at the same time many ideas needed for more complicated cases are hidden and in fact very close The second part is a really elementary introduction to the area of spatial processes All sections are easily readable and it is rather tentative for the reviewer to learn them more deeply by organizing a course based on this book The reader can be really surprised seeing how simple the lectures on these complicated topics can be At the same time such important questions as phase transitions and their properties for some models and the estimates for certain critical values are discussed rigorously This is indeed a first course on stochastic processes and also a masterful introduction to some modern chapters of the theory Zentralblatt Math

Lectures on Fractal Geometry and Dynamical Systems Ya. B. Pesin,Vaughn Climenhaga,2009 Both fractal geometry and dynamical systems have a long history of development and have provided fertile ground for many great mathematicians and much deep and important mathematics These two areas interact with each other and with the theory of chaos in a fundamental way many dynamical systems even some very simple ones produce fractal sets which are in turn a source of irregular chaotic motions in the system This book is an introduction to these two fields with an emphasis on the relationship between them The first half of the book introduces some of the key ideas in fractal geometry and dimension theory Cantor sets Hausdorff dimension box dimension using dynamical notions whenever possible particularly one dimensional Markov maps and symbolic dynamics Various techniques for computing Hausdorff dimension are shown leading to a discussion of

Bernoulli and Markov measures and of the relationship between dimension entropy and Lyapunov exponents In the second half of the book some examples of dynamical systems are considered and various phenomena of chaotic behaviour are discussed including bifurcations hyperbolicity attractors horseshoes and intermittent and persistent chaos These phenomena are naturally revealed in the course of our study of two real models from science the FitzHugh Nagumo model and the Lorenz system of differential equations This book is accessible to undergraduate students and requires only standard knowledge in calculus linear algebra and differential equations Elements of point set topology and measure theory are introduced as needed This book is a result of the MASS course in analysis at Penn State University in the fall semester of 2008 **Higher Arithmetic** Harold M. Edwards,2008 Although number theorists have sometimes shunned and even disparaged computation in the past today s applications of number theory to cryptography and computer security demand vast arithmetical computations These demands have shifted the focus of studies in number theory and have changed attitudes toward computation itself *Finite Fields and Applications* Gary L. Mullen,Carl Mummert,2007 Finite fields Combinatorics Algebraic coding theory Cryptography Background in number theory and abstract algebra Hints for selected exercises References Index **The Erdos Distance Problem** Julia Garibaldi,Alex Iosevich,Steven Senger,2011 Introduces the reader to the techniques ideas and consequences related to the Erd s problem The authors introduce these concepts in a concrete and elementary way that allows a wide audience to absorb the content and appreciate its far reaching implications In the process the reader is familiarized with a wide range of techniques from several areas of mathematics and can appreciate the power of the resulting symbiosis **Stochastic Limit Theory** James Davidson,1994-10-13 This is a survey of the recent developments in the rapidly expanding field of asymptotic distribution theory with a special emphasis on the problems of time dependence and heterogeneity The book is designed to be useful on two levels First as a textbook and reference work giving definitions of the relevant mathematical concepts statements and proofs of the important results from the probability literature and numerous examples and second as an account of recent work in the field of particular interest to econometricians including a number of important new results It is virtually self contained with all but the most basic technical prerequisites being explained in their context mathematical topics include measure theory integration metric spaces and topology with applications to random variables and an extended treatment of conditional probability Other subjects treated include stochastic processes mixing processes martingales mixingales and near epoch dependence the weak and strong laws of large numbers weak convergence and central limit theorems for nonstationary and dependent processes The functional central limit theorem and its ramifications are covered in detail including an account of the theoretical underpinnings the weak convergence of measures on metric spaces Brownian motion the multivariate invariance principle and convergence to stochastic integrals This material is of special relevance to the theory of cointegration

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