

## Exercises: Basics of probability theory

### Exercise 1

A fair coin is tossed  $n$  times (where  $n$  is a given positive integer).

1. Specify the state space  $\Omega$  and the probability measure  $P$  for all possible realisations.
2. Let  $A$  be the event “the coin shows up with both a head and a tail” and let  $B$  be the event that “there is at most one tail”. Determine  $P(A)$ ,  $P(B)$ , and  $P(A \cap B)$ .
3. Are  $A$  and  $B$  independent events?

### Exercise 2

A number  $X$  is picked uniformly at random on the interval  $[0, 1]$ , that is for any  $I \subseteq [0, 1]$ ,  $P(X \in I) = \text{length of } I$ . We say that  $X$  is *uniformly distributed between 0 and 1* and write  $X \sim \text{unif}(0, 1)$ .

1. Specify the distribution function, density function, mean, and variance of  $X$ .
2. What is the probability that the first decimal of  $X$  is equal to 1.

### Exercise 3

A random variable  $X$  is said to follow an *exponential distribution with parameter*  $\lambda > 0$  if  $X$  has density

$$f_X(x) = \lambda \exp(-\lambda x), \quad x > 0$$

(meaning that  $f_X(x) = 0$  if  $x \leq 0$ ).

1. Determine the distribution function and the mean of  $X$ .
2. For any numbers  $s > 0$  and  $t > 0$ , find  $P(X > t + s | X > s)$  and interpret the result.

# Exercise In Probability Theory

**L. Chaumont, M. Yor**



## Exercise In Probability Theory:

**Exercises in Probability** L. Chaumont, M. Yor, 2003-11-03 This book was first published in 2003 Derived from extensive teaching experience in Paris this book presents around 100 exercises in probability The exercises cover measure theory and probability independence and conditioning Gaussian variables distributional computations convergence of random variables and random processes For each exercise the authors have provided detailed solutions as well as references for preliminary and further reading There are also many insightful notes to motivate the student and set the exercises in context Students will find these exercises extremely useful for easing the transition between simple and complex probabilistic frameworks Indeed many of the exercises here will lead the student on to frontier research topics in probability Along the way attention is drawn to a number of traps into which students of probability often fall This book is ideal for independent study or as the companion to a course in advanced probability theory

**Exercises in Probability** Loïc Chaumont, Marc Yor, 2012-07-19 Over 100 exercises with detailed solutions insightful notes and references for further reading Ideal for beginning researchers

One Thousand Exercises in Probability Geoffrey Grimmett, David Stirzaker, 2020-07-03 This third edition is a revised updated and greatly expanded version of previous edition of 2001 The 1300 exercises contained within are not merely drill problems but have been chosen to illustrate the concepts illuminate the subject and both inform and entertain the reader A broad range of subjects is covered including elementary aspects of probability and random variables sampling generating functions Markov chains convergence stationary processes renewals queues martingales diffusions Levy processes stability and self similarity time changes and stochastic calculus including option pricing via the Black Scholes model of mathematical finance The text is intended to serve students as a companion for elementary intermediate and advanced courses in probability random processes and operations research It will also be useful for anyone needing a source for large numbers of problems and questions in these fields In particular this book acts as a companion to the authors volume Probability and Random Processes fourth edition OUP 2020

*Exercises in Probability* T. Cacoullos, 2012-12-06 The author the founder of the Greek Statistical Institute has based this book on the two volumes of his Greek edition which has been used by over ten thousand students during the past fifteen years It can serve as a companion text for an introductory or intermediate level probability course Those will benefit most who have a good grasp of calculus yet many others with less formal mathematical background can also benefit from the large variety of solved problems ranging from classical combinatorial problems to limit theorems and the law of iterated logarithms It contains 329 problems with solutions as well as an addendum of over 160 exercises and certain complements of theory and problems

*One Thousand Exercises in Probability* Geoffrey Grimmett, David Stirzaker, 2023 This guide provides a wide ranging selection of illuminating informative and entertaining problems together with their solution Topics include modelling and many applications of probability theory

Exercise Manual in Probability Theory J. Stoyanov, I. Mirazchiiski, Z. Ignatov, M. Tanushev, 2012-12-06 Approach your problems from

the right end It isn't that they can't see the solution It is and begin with the answers Then one day that they can't see the problem perhaps you will find the final question G K Chesterton The Scandal of Father The Hermit Clad in Crane Feathers in R Brown The point of a Pin van Gulik's The Chinese Maze Murders Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics However the tree of knowledge of mathematics and related fields does not grow only by putting forth new branches It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related Further the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years measure theory is used non trivially in regional and theoretical economics algebraic geometry interacts with physics the Minkowsky lemma coding theory and the structure of water meet one another in packing and covering theory quantum fields crystal defects and mathematical programming profit from homotopy theory Lie algebras are relevant to filtering and prediction and electrical engineering can use Stein spaces And in addition to this there are such new emerging subdisciplines as experimental mathematics CFD completely integrable systems chaos synergetics and large scale order which are almost impossible to fit into the existing classification schemes They draw upon widely different sections of mathematics

### **Exercise Manual in Probability**

**Theory** Jordan Stoyanov,1989 Probability Theory ,1997-01-01 *Basic Probability Theory with Applications* Mario Lefebvre,2009-10-03 The main intended audience for this book is undergraduate students in pure and applied sciences especially those in engineering Chapters 2 to 4 cover the probability theory they generally need in their training Although the treatment of the subject is surely sufficient for non mathematicians I intentionally avoided getting too much into detail For instance topics such as mixed type random variables and the Dirac delta function are only briefly mentioned Courses on probability theory are often considered difficult However after having taught this subject for many years I have come to the conclusion that one of the biggest problems that the students face when they try to learn probability theory particularly nowadays is their deficiencies in basic differential and integral calculus Integration by parts for example is often already forgotten by the students when they take a course on probability For this reason I have decided to write a chapter reviewing the basic elements of differential calculus Even though this chapter might not be covered in class the students can refer to it when needed In this chapter an effort was made to give the readers a good idea of the use in probability theory of the concepts they should already know Chapter 2 presents the main results of what is known as elementary probability including Bayes rule and elements of combinatorial analysis

**Problems in Probability** Albert N. Shiryaev,2012-08-07 For the first two editions of the book Probability GTM 95 each chapter included a comprehensive and diverse set of relevant exercises While the work on the third edition was still in progress it was decided that it would be more appropriate to publish a separate book that would comprise all of the exercises from previous editions in addition to many new exercises Most of the material in this book consists of exercises created by Shiryaev collected and compiled over the course of many years while

working on many interesting topics Many of the exercises resulted from discussions that took place during special seminars for graduate and undergraduate students Many of the exercises included in the book contain helpful hints and other relevant information Lastly the author has included an appendix at the end of the book that contains a summary of the main results notation and terminology from Probability Theory that are used throughout the present book This Appendix also contains additional material from Combinatorics Potential Theory and Markov Chains which is not covered in the book but is nevertheless needed for many of the exercises included here

**First Look At Rigorous Probability Theory, A (2nd Edition)** Jeffrey S Rosenthal,2006-11-14 This textbook is an introduction to probability theory using measure theory It is designed for graduate students in a variety of fields mathematics statistics economics management finance computer science and engineering who require a working knowledge of probability theory that is mathematically precise but without excessive technicalities The text provides complete proofs of all the essential introductory results Nevertheless the treatment is focused and accessible with the measure theory and mathematical details presented in terms of intuitive probabilistic concepts rather than as separate imposing subjects In this new edition many exercises and small additional topics have been added and existing ones expanded The text strikes an appropriate balance rigorously developing probability theory while avoiding unnecessary detail

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Solutions in Biostatistical Theory presents theoretical statistical concepts numerous exercises and detailed solutions that span topics from basic probability to statistical inference The text links theoretical biostatistical principles to real world situations including some of the authors own biostatistical work that has addressed complicated design and analysis issues in the health sciences This classroom tested material is arranged sequentially starting with a chapter on basic probability theory followed by chapters on univariate distribution theory and multivariate distribution theory The last two chapters on statistical inference cover estimation theory and hypothesis testing theory Each chapter begins with an in depth introduction that summarizes the biostatistical principles needed to help solve the exercises Exercises range in level of difficulty from fairly basic to more challenging identified with asterisks By working through the exercises and detailed solutions in this book students will develop a deep understanding of the principles of biostatistical theory The text shows how the biostatistical theory is effectively used to address important biostatistical issues in a variety of real world settings Mastering the theoretical biostatistical principles described in the book will prepare students for successful study of higher level statistical theory and will help them become better biostatisticians

*Modern Probability Theory and Its Applications* Emanuel Parzen, 1960

**Probability and Mathematical Statistics** Mary C. Meyer, 2019-06-24 This book develops the theory of probability and mathematical statistics with the goal of analyzing real world data Throughout the text the R package is used to compute probabilities check analytically computed answers simulate probability distributions illustrate answers with appropriate graphics and help students develop intuition surrounding probability and statistics Examples demonstrations and exercises in the R programming language serve to reinforce ideas and facilitate understanding and confidence The book s Chapter Highlights provide a summary of key concepts while the examples utilizing R within the chapters are instructive and practical Exercises that focus on real world applications without sacrificing mathematical rigor are included along with more than 200 figures that help clarify both concepts and applications In addition the book features two helpful appendices annotated solutions to 700 exercises and a Review of Useful Math Written for use in applied masters classes Probability and Mathematical Statistics Theory Applications and Practice in R is also suitable for advanced undergraduates and for self study by applied mathematicians and statisticians and qualitatively inclined engineers and scientists

*Probability Through Problems* Marek Capinski, Tomasz Jerzy Zastawniak, 2013-06-29 This book of problems has been designed to accompany an undergraduate course in probability It will also be useful for students with interest in probability who wish to study on their own The only prerequisite is basic algebra and calculus This includes some elementary experience in set theory sequences and series functions of one variable and their derivatives Familiarity with integrals would be a bonus A brief survey of terminology and notation in set theory and calculus is provided Each chapter is divided into three parts Problems Hints and Solutions To make the book reasonably self contained all problem sections include expository material Definitions and statements of important results are interlaced with relevant problems The latter have been selected to motivate abstract

definitions by concrete examples and to lead in manageable steps toward general results as well as to provide exercises based on the issues and techniques introduced in each chapter The hint sections are an important part of the book designed to guide the reader in an informal manner This makes Probability Through Problems particularly useful for self study and can also be of help in tutorials Those who seek mathematical precision will find it in the worked solutions provided However students are strongly advised to consult the hints prior to looking at the solutions and first of all to try to solve each problem on their own

**Problems in Probability Theory, Mathematical Statistics and Theory of Random Functions** A. A. Sveshnikov, 2012-04-30 Approximately 1 000 problems with answers and solutions included at the back of the book illustrate such topics as random events random variables limit theorems Markov processes and much more

**Probability and Statistics: Theory and Exercises** Horimek Abderrahmane, 2024-03-25 Probability and Statistics Theory and Exercises is a textbook focused on practical examples of probability theory and statistics with the goal of giving readers a thorough understanding of mathematical relationships in these subjects The book is designed for basic courses in probability and statistics and is aimed primarily at non specialists and beginner level students The book is divided into 2 sections respectively Probability Includes a primer on set theory basic probability theory definitions and calculations combinatorial analysis random variables and distribution laws Statistics Covers basic concepts of descriptive statistics Key features Simple clear language for easy comprehension of key concepts Carefully chosen exercises with solutions for self learning Over 40 Illustrations for clear explanations References for further reading and tutorials

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