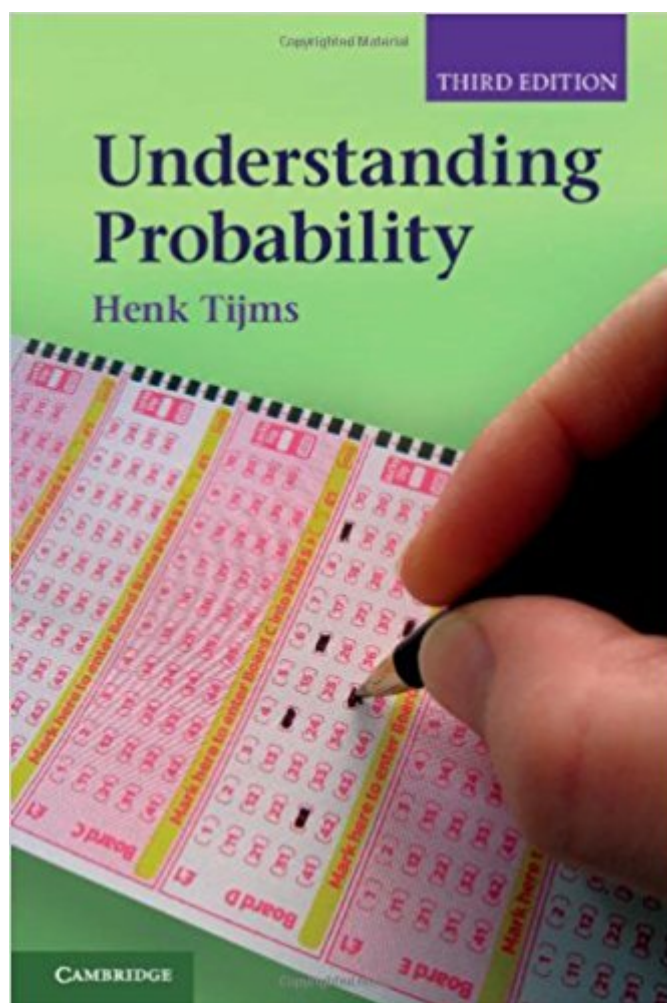


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# Understanding Probability



## Synopsis

Understanding Probability is a unique and stimulating approach to a first course in probability. The first part of the book demystifies probability and uses many wonderful probability applications from everyday life to help the reader develop a feel for probabilities. The second part, covering a wide range of topics, teaches clearly and simply the basics of probability. This fully revised third edition has been packed with even more exercises and examples and it includes new sections on Bayesian inference, Markov chain Monte-Carlo simulation, hitting probabilities in random walks and Brownian motion, and a new chapter on continuous-time Markov chains with applications. Here you will find all the material taught in an introductory probability course. The first part of the book, with its easy-going style, can be read by anybody with a reasonable background in high school mathematics. The second part of the book requires a basic course in calculus.

## Book Information

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## Customer Reviews

"If this review feels very enthusiastic, then indeed that is my intention. My own feelings on Understanding Probability are that it is an extremely useful book that makes probability understandable to a wide audience." A. Jasra, Asia Pacific Mathematics Newsletter  
"This is a very enjoyable introductory textbook on probability theory. As the author writes in a very reader-friendly style and the examples are exceptionally well chosen, students will find it difficult to stop reading the book. Essential." M. Bona, University of Florida, Choice Magazine

Perfect for introductory probability courses and for self-study, this book demystifies much of probability theory, including betting systems and the central limit theorem. This third edition contains even more exercises and examples, plus new sections on Bayesian inference, Markov chain Monte-Carlo simulation, hitting probabilities in random walks and Brownian motion.

I enjoyed the book very much, the author approach probabilities theory from a gambling angle and other personal situations with a clear mathematical foundation.

All good as expected

Clear, in depth and with many examples.

Gave it as a gift... but looked okay.

I used this as the textbook in an undergraduate course on probability. I enjoyed it a lot. It has many delightful examples drawn from court cases, gambling, and other real situations. The author's love and enthusiasm for the subject shows on every page. However, my students found the book incomprehensible. When I polled my class of 65 students after 8 weeks, I was shocked to discover that all 65 of them preferred to have no textbook at all than to have this one. The first half is intended to build one's intuition but is crammed with counter-intuitive examples and clever, elegant arguments that novices cannot appreciate. Formalism is delayed until the second half. If I had to do it over again, I would start with the second half, which is logical and self-contained, and finish with some of the cleverness in the first half. But I will never teach beginners from this book again.

This is a peerless introductory textbook. It starts very gently and relying on intuition and only later introduces rigor in a manageable way. There are lots of exercises and examples: this is a book to be followed with pencil and lots of paper. On the back side I wished that some of the examples were more thoroughly explained. In particular there are a handful cases where the author just states an "obvious" probability model and then goes on solving it without further explanations and leaving the students hanging on without a clue on why the model was specified that way. I also think there are more than enough examples using casino and card games. I wished to see more examples related to the natural sciences and engineering, where you usually do not have the advantage of knowing the sample space of the problem! These comments notwithstanding, a great book that is also a joy

to read. Perfect for both the classroom and for self-study!

I liked this book for several reasons. First, the examples and problems are relevant, clear, and instructive. I am familiar with the most commonly used textbooks for introductory probability, but those books cannot match the examples and problems in *Understanding Probability*. Second, the author writes with crystal clarity and presents the right approach to problem solving. The book helps you very much in mastering the theory and solving problems on your own. The explanations are down-to-earth and accessible. Last, the price of the book. More value for your money compared with other introductory probability books. I highly recommend the book.

As an instructor who has taught an introductory probability course many times, I find the third edition of *Understanding Probability* an excellent textbook for a first course in probability. The author is known for his expertise and enthusiasm for probability, and this book captures that spirit. Drawing from rich and spellbinding examples, he illustrates the basic principles and ideas of probability and statistics in a clear and intuitive way that students will find illuminating. The material on conditional probabilities and Bayesian inference is the best introductory material on these topics I have ever seen. The book's historical comments, well-designed exercises, and explanations of famous paradoxes all add to the pleasure of exploring and understanding probability. Overall, the book does a very nice job at finding a balance between rigor and readability.

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