



# Probability, Statistics, and Stochastic Processes

*Peter Olofsson, Mikael Andersson*

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Beginning with three chapters that develop probability theory and introduce the axioms of probability, random variables, and joint distributions, the book goes on to present limit theorems and simulation. The authors combine a rigorous, calculus-based development of theory with an intuitive approach that appeals to readers' sense of reason and logic. Including more than 400 examples that help illustrate concepts and theory, the Second Edition features new material on statistical inference and a wealth of newly added topics, including:

- Consistency of point estimators
- Large sample theory
- Bootstrap simulation
- Multiple hypothesis testing
- Fisher's exact test and Kolmogorov-Smirnov test
- Martingales, renewal processes, and Brownian motion
- One-way analysis of variance and the general linear model

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