



The Theory of Probability: Explorations and Applications

By Professor Santosh S. Venkatesh

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From classical foundations to advanced modern theory, this self-contained and comprehensive guide to probability weaves together mathematical proofs, historical context and richly detailed illustrative applications. A theorem discovery approach is used throughout, setting each proof within its historical setting and is accompanied by a consistent emphasis on elementary methods of proof. Each topic is presented in a modular framework, combining fundamental concepts with worked examples, problems and digressions which, although mathematically rigorous, require no specialised or advanced mathematical background. Augmenting this core material are over 80 richly embellished practical applications of probability theory, drawn from a broad spectrum of areas both classical and modern, each tailor-made to illustrate the magnificent scope of the formal results. Providing a solid grounding in practical probability, without sacrificing mathematical rigour or historical richness, this insightful book is a fascinating reference and essential resource, for all engineers, computer scientists and mathematicians.

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Review

"This is a remarkable book, a theory of probability that succeeds in being both readable and rigorous, both expository and entertaining. One might have thought that there was no space left in the market for books on the fundamentals of probability theory, but this volume provides a refreshing new approach ... it is a magnificent undertaking, impeccably presented, and one that is sure to reward repeated reading."

Tom Fanshawe, Significance (magazine of The Royal Statistical Society)

"... well-written, and although the topics are discussed with all mathematical rigour, it usually does not exceed the capabilities of an advanced undergraduate student ... it can be recommended without constraint as a textbook for advanced undergraduates, but also as a reference and interesting read for experts."

Manuel Vogel, Contemporary Physics

About the Author

Santosh S. Venkatesh is an Associate Professor of Electrical and Systems Engineering at the University of Pennsylvania, whose research interests include probability, information, communication and learning theory, pattern recognition, computational neuroscience, epidemiology and computer security. He is a member of the David Mahoney Institute for Neurological Sciences and has been awarded the Lindback Award for Distinguished Teaching.

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