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Autor: Hoel, Paul G. ; Port, Sidney C. ; Stone, Charles J.

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This three-volume series grew out of a three-quarter course in probability, statistics, and stochastic processes taught for a number of years at UCLA. We felt a need for a series of books that would treat these subjects in a way that is well coordinated, but which would also give adequate emphasis to each subjects as being interesting and useful on its own merits.

The first volume, introduction to Probability Theory, presents the fundamental ideas of probability theory and also prepares the student both for courses in statistics and for further study in probability theory, including stochastic processes.