1.3.8 Let X and Y be independent binomial random variables having parameters (N, p) and (M, p), respectively. Let $Z = X + Y$.

(a) Argue that Z has a binomial distribution with parameters $(N + M, p)$ by writing X and Y as appropriate sums of Bernoulli random variables.

(b) Validate the result in (a) by evaluating the necessary convolution.

$$r(n) = \begin{cases} \sum_{k=0}^{n} \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k}(1-p)^{M-n+k} & 0 \le n \le M \\ \sum_{k=n-M}^{n} \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k}(1-p)^{M-n+k} & M+1 \le n \le N \\ \sum_{k=n-M}^{N} \binom{N}{k} p^k (1-p)^{N-k} \binom{M}{n-k} p^{n-k}(1-p)^{M-n+k} & N+1 \le n \le M+N \end{cases}$$

$$c(n) = p^n (1-p)^{N+M-n} \sum_{k=\ell}^{n} \binom{N}{k}\binom{M}{n-k}$$

where $\ell = \begin{cases} 0 & 0 \le n \le M \\ n-M & M+1 \le n \le N+M \end{cases}$

Advanced Probability Theory

American Mathematical Society

Advanced Probability Theory:

    Advanced Probability Theory, Second Edition, Janos Galambos,2023-07-21 This work thoroughly covers the concepts and main results of probability theory from its fundamental principles to advanced applications This edition provides examples early in the text of practical problems such as the safety of a piece of engineering equipment or the inevitability of wrong conclusions in seemingly accurate medical tests for AIDS and cancer   *Advanced Probability Theory* János Galambos,1988   *Probability Theory* Vivek S. Borkar,2012-12-06 This book presents a selection of topics from probability theory Essentially the topics chosen are those that are likely to be the most useful to someone planning to pursue research in the modern theory of stochastic processes The prospective reader is assumed to have good mathematical maturity In particular he should have prior exposure to basic probability theory at the level of say K L Chung s Elementary probability theory with stochastic processes Springer Verlag 1974 and real and functional analysis at the level of Royden s Real analysis Macmillan 1968 The first chapter is a rapid overview of the basics Each subsequent chapter deals with a separate topic in detail There is clearly some selection involved and therefore many omissions but that cannot be helped in a book of this size The style is deliberately terse to enforce active learning Thus several tidbits of deduction are left to the reader as labelled exercises in the main text of each chapter In addition there are supplementary exercises at the end In the preface to his classic text on probability Probability Addison Wesley 1968 Leo Breiman speaks of the right and left hands of probability

    Modern Probability Theory and Its Applications Emanuel Parzen,1960   *Advanced Probability Theory For Biomedical Engineers* John Denis Enderle,David Charles Farden,Daniel J. Krause,2006   **Probability Theory** Y. A. Rozanov,1969   **Probabilistic Theory of Mean Field Games with Applications I** René Carmona,François Delarue,2018-03-01 This two volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications The book is self contained in nature and includes original material and applications with explicit examples throughout including numerical solutions Volume I of the book is entirely devoted to the theory of mean field games without a common noise The first half of the volume provides a self contained introduction to mean field games starting from concrete illustrations of games with a finite number of players and ending with ready for use solvability results Readers are provided with the tools necessary for the solution of forward backward stochastic differential equations of the McKean Vlasov type at the core of the probabilistic approach The second half of this volume focuses on the main principles of analysis on the Wasserstein space It includes Lions approach to the Wasserstein differential calculus and the applications of its results to the analysis of stochastic mean field control problems Together both Volume I and Volume II will greatly benefit mathematical graduate students and researchers interested in mean field games The authors provide a detailed road map through the book allowing different access points for different readers and building up the level of technical detail The accessible approach and overview will allow interested researchers in the applied sciences to obtain a clear overview of the

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Mathematical Control Theory for Stochastic Partial Differential Equations Qi Lü,Xu Zhang,2021-09-17 This is the first book to systematically present control theory for stochastic distributed parameter systems a comparatively new branch of mathematical control theory The new phenomena and difficulties arising in the study of controllability and optimal control problems for this type of system are explained in detail Interestingly enough one has to develop new mathematical tools to solve some problems in this field such as the global Carleman estimate for stochastic partial differential equations and the stochastic transposition method for backward stochastic evolution equations In a certain sense the stochastic distributed parameter control system is the most general control system in the context of classical physics Accordingly studying this field may also yield valuable insights into quantum control systems A basic grasp of functional analysis partial differential

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