

Exercises from Probability with Martingales

EG 1 Two points are chosen at random on a line $\overline{AB}$ independently according to the uniform distribution. If the line is cut at these two points, what's the probability the segments will form a triangle?

The sample space is the unit square $[0, 1]^2$ with points corresponding to (x_1, x_2) . The probability measure is the same as area in this square. A necessary and sufficient condition to form a triangle is that the segments $[0, x_1]$, $[x_1, x_2]$ and $[x_2, 1]$ satisfy the triangle inequalities. Assuming $x_1 < x_2$, these take the form

$$x_1 < (x_2 - x_1) + (1 - x_2) \quad 1 - x_2 < x_1 + (x_2 - x_1) \quad x_2 - x_1 < (1 - x_2) + x_1 \quad (1)$$

The first inequality says $x_1 < \frac{1}{2}$, the second that $x_2 > \frac{1}{2}$ and the last that $x_2 - x_1 < \frac{1}{2}$. These inequalities describe a triangle in the unit square with area $\frac{1}{8}$. Considering also the symmetrical when $x_1 > x_2$, the total probability is $\frac{2}{8}$. ■

EG 2 Planet X is a ball with center O . Three spaceships A , B and C land at random on its surface, their positions being independent and each uniformly distributed on the surface. Spaceships A and B can communicate directly by radio if $\angle AOB \leq 90^\circ$. What's the probability all three can communicate? (For example, A can communicate to C via B if necessary).

A spaceship X may communicate with any spaceship in the points in the hemisphere centered at X . Denote this by $h(X)$. Without loss of generality, rotate the sphere so that A is the north pole, and B lies in a fixed plane through O and A . The three ships may communicate if:

1. B is in the northern hemisphere and C is in the northern hemisphere (the ships can communicate via A)
2. B is in the northern hemisphere and C is in the half-lune $h(B) \setminus h(A)$ (the ships can communicate via B)
3. B is in the southern hemisphere and C is in the half-lune $h(A) \cap h(B)$ (the ships can communicate via C)

These cases are disjoint, so we can consider them separately and sum their contributions. The area of a half lune is proportional to angle $\angle XOY$ where X and Y are the centers of the hemispheres. This is the same as the dihedral angle between the equatorial planes of the hemispheres. Thus the probability of being in a half lune of angle θ is $\theta/2\pi$.

Probability With Martingales Solutions Manual

JG Myers



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Probability with Martingales David Williams, 1991-02-14 This is a masterly introduction to the modern and rigorous theory of probability The author emphasises martingales and develops all the necessary measure theory **Exercises and Solutions Manual for Integration and Probability** Gerard Letac, 2012-12-06 This book presents the problems and worked out solutions for all the exercises in the text by Malliavin It will be of use not only to mathematics teachers but also to students using the text for self study **Exercises and Solutions Manual for Integration and Probability** Paul Malliavin, Gerard Letac, 1995-06-13 This book is designed to be an introduction to analysis with the proper mix of abstract theories and concrete problems It starts with general measure theory treats Borel and Radon measures with particular attention paid to Lebesgue measure and introduces the reader to Fourier analysis in Euclidean spaces with a treatment of Sobolev spaces distributions and the Fourier analysis of such It continues with a Hilbertian treatment of the basic laws of probability including Doob's martingale convergence theorem and finishes with Malliavin's stochastic calculus of variations developed in the context of Gaussian measure spaces This invaluable contribution to the existing literature gives the reader a taste of the fact that analysis is not a collection of independent theories but can be treated as a whole **Exercise Manual in Probability Theory** J. Stoyanov, I. Mirazchiiski, Z. Ignatov, M. Tanushev, 2012-12-06 Approach your problems from the right end It isn't that they can't see the solution It is and begin with the answers Then one day that they can't see the problem perhaps you will find the final question G K Chesterton The Scandal of Father The Hermit Clad in Crane Feathers in R Brown The point of a Pin van Gulik's The Chinese Maze Murders Growing specialization and diversification have brought a host of monographs and textbooks on increasingly specialized topics However the tree of knowledge of mathematics and related fields does not grow only by putting forth new branches It also happens quite often in fact that branches which were thought to be completely disparate are suddenly seen to be related Further the kind and level of sophistication of mathematics applied in various sciences has changed drastically in recent years measure theory is used non trivially in regional and theoretical economics algebraic geometry interacts with physics the Minkowsky lemma coding theory and the structure of water meet one another in packing and covering theory quantum fields crystal defects and mathematical programming profit from homotopy theory Lie algebras are relevant to filtering and prediction and electrical engineering can use Stein spaces And in addition to this there are such new emerging subdisciplines as experimental mathematics CFD completely integrable systems chaos synergetics and large scale order which are almost impossible to fit into the existing classification schemes They draw upon widely different sections of mathematics **Martingales and Markov Chains** Paolo Baldi, Laurent Mazliak, Pierre Priouret, 2002-04-26 A thorough grounding in Markov chains and martingales is essential in dealing with many problems in applied probability and is a gateway to the more complex situations encountered in the study of stochastic processes Exercises are a fundamental and valuable training tool that deepen students understanding of

theoretical principles and prepare them to tackle real problems In addition to a quick but thorough exposition of the theory Martingales and Markov Chains Solved Exercises and Elements of Theory presents more than 100 exercises related to martingales and Markov chains with a countable state space each with a full and detailed solution The authors begin with a review of the basic notions of conditional expectations and stochastic processes then set the stage for each set of exercises by recalling the relevant elements of the theory The exercises range in difficulty from the elementary requiring use of the basic theory to the more advanced which challenge the reader's initiative Each section also contains a set of problems that open the door to specific applications Designed for senior undergraduate and graduate level students this text goes well beyond merely offering hints for solving the exercises but it is much more than just a solutions manual Within its solutions it provides frequent references to the relevant theory proposes alternative ways of approaching the problem and discusses and compares the arguments involved

One Thousand Exercises in Probability Geoffrey Grimmett, David Stirzaker, 2001-05-24 This guide provides a wide ranging selection of illuminating informative and entertaining problems together with their solution Topics include modelling and many applications of probability theory

Probability with Martingales David Williams, 1991-02-14 Probability theory is nowadays applied in a huge variety of fields including physics engineering biology economics and the social sciences This book is a modern lively and rigorous account which has Doob's theory of martingales in discrete time as its main theme It proves important results such as Kolmogorov's Strong Law of Large Numbers and the Three Series Theorem by martingale techniques and the Central Limit Theorem via the use of characteristic functions A distinguishing feature is its determination to keep the probability flowing at a nice tempo It achieves this by being selective rather than encyclopaedic presenting only what is essential to understand the fundamentals and it assumes certain key results from measure theory in the main text These measure theoretic results are proved in full in appendices so that the book is completely self contained The book is written for students not for researchers and has evolved through several years of class testing Exercises play a vital role Interesting and challenging problems some with hints consolidate what has already been learnt and provide motivation to discover more of the subject than can be covered in a single introduction

Probability Theory Subject Indexes from Mathematical Reviews American Mathematical Society, 1987

Probability, Random Variables, and Random Processes John J. Shynk, 2012-10-15 Probability Random Variables and Random Processes is a comprehensive textbook on probability theory for engineers that provides a more rigorous mathematical framework than is usually encountered in undergraduate courses It is intended for first year graduate students who have some familiarity with probability and random variables though not necessarily of random processes and systems that operate on random signals It is also appropriate for advanced undergraduate students who have a strong mathematical background The book has the following features Several appendices include related material on integration important inequalities and identities frequency domain transforms and linear algebra These topics have been included so that the book is relatively self contained One

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Market-Consistent Actuarial Valuation Mario V. Wüthrich, 2016-10-22 This is the third edition of this well received textbook presenting powerful methods for measuring insurance liabilities and assets in a consistent way with detailed mathematical frameworks that lead to market consistent values for liabilities Topics covered are stochastic discounting with deflators valuation portfolio in life and non life insurance probability distortions asset and liability management financial risks insurance technical risks and solvency Including updates on recent developments and regulatory changes under Solvency II this new edition of Market Consistent Actuarial Valuation also elaborates on different risk measures providing a revised definition of solvency based on industry practice and presents an adapted valuation framework which takes a dynamic view of non life insurance reserving risk

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