

# CONTENTS

PREFACE .....	5
1. PROBABILITY .....	7
1.1 Basic Notions .....	7
1.2 Probability .....	10
1.3 Conditional Probability and Independence of Events ...	13
1.4 Problems I .....	27
1.5 Random Variables and Their Probability Distributions .	33
1.6 Two Dimensional Random Variable, Independence .....	42
1.7 Characteristics of Random Variables .....	48
1.8 Moment Generating Function .....	58
1.9 Transformations of Random Variable .....	61
1.10 Some Discrete Distributions .....	63
1.11 Some Continuous Distributions .....	69
1.12 Law of Large Numbers .....	84
1.13 Central Limit Theorem .....	88
1.14 Problems II .....	89
2. APPENDIX .....	99
2.1 Combinatorics .....	99
2.2 Euler's integrals .....	103
2.3 Problems III .....	108
LITERATURE .....	112