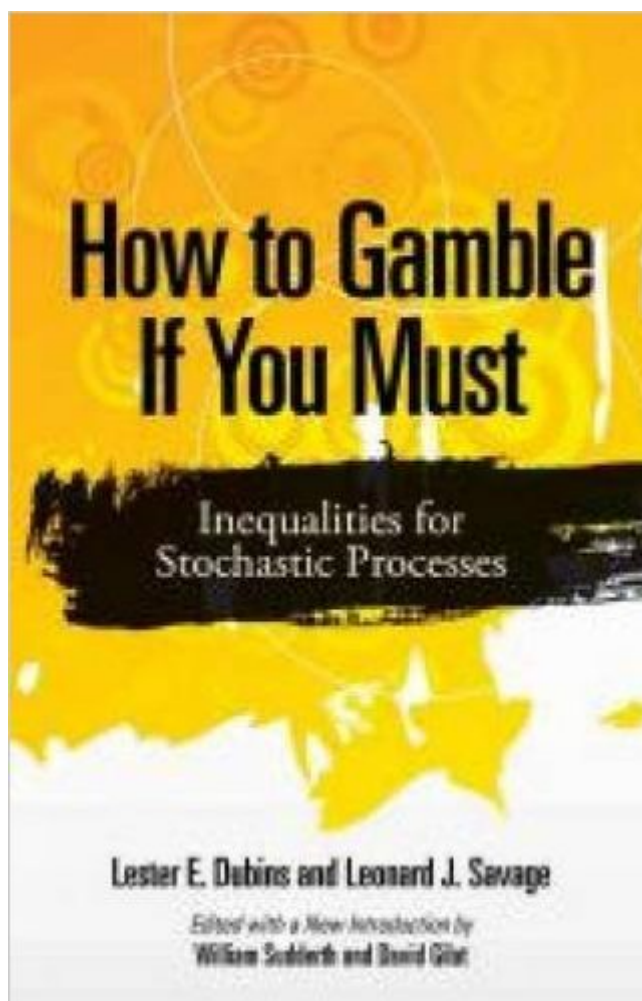# How To Gamble If You Must: Inequalities For Stochastic Processes (Dover Books On Mathematics)

Synopsis

This classic of advanced statistics is geared toward graduate-level readers and uses the concepts of gambling to develop important ideas in probability theory. The authors have distilled the essence of many years' research into a dozen concise chapters. "Strongly recommended" by the Journal of the American Statistical Association upon its initial publication, this revised and updated edition features contributions from two well-known statisticians that include a new Preface, updated references, and findings from recent research.Following an introductory chapter, the book formulates the gambler's problem and discusses gambling strategies. Succeeding chapters explore the properties associated with casinos and certain measures of subfairness. Concluding chapters relate the scope of the gambler's problems to more general mathematical ideas, including dynamic programming, Bayesian statistics, and stochastic processes.

Book Information

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Average Customer Review: 3.7 out of 5 stars Â See all reviews (3 customer reviews)

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Customer Reviews

Excellent reference book for the SERIOUS student of "gambling" and gamingstrategies. This is a graduate-level treatment and not for the casualreader. Don't expect a quick and easy guide to "beat the casino".But, for those interested in the theoretical underpinnings of gambling, this book will provide insights not readily found elsewhere.

I should have listened to the reviews before buying. This is a very math heavy book and isn't meant for someone to casually read. If you're someone with a degree in statistics or calculus then you'd probably be able to follow along, but for most of us this very advanced material.

This is an extremely informative and fun book - but you better know some math.

How to Gamble If You Must: Inequalities for Stochastic Processes (Dover Books on Mathematics) Introduction to Stochastic Processes (Dover Books on Mathematics) A Survey of Matrix Theory and Matrix Inequalities (Dover Books on Mathematics) Analytic Inequalities (Dover Books on Mathematics) Advanced Mathematics for Engineers with Applications in Stochastic Processes. Aliakbar Montazer Haghighi, Jian-Ao Lian, Dimitar P. Mishev (Mathematics Research Developments) Lectures on BSDEs, Stochastic Control, and Stochastic Differential Games with Financial Applications (SIAM Series on Financial Mathematics) Stochastic Processes (Cambridge Series in Statistical and Probabilistic Mathematics) Stochastic Integration in Banach Spaces: Theory and Applications (Probability Theory and Stochastic Modelling) Engineering Uncertainty and Risk Analysis, Second Edition: A Balanced Approach to Probability, Statistics, Stochastic Models, and Stochastic Differential Equations Asymptotic Theory of Finite Dimensional Normed Spaces: Isoperimetric Inequalities in Riemannian Manifolds (Lecture Notes in Mathematics) Branching Processes (Dover Books on Mathematics) An Introduction to Stochastic Processes with Biology Applications Stochastic Processes Introduction to Stochastic Processes with R Stochastic Processes: Theory for Applications An Introduction to Stochastic Processes with Applications to Biology, Second Edition Stochastic Processes in Physics and Chemistry, Third Edition (North-Holland Personal Library) Stochastic Processes: An Introduction, Second Edition (Chapman & Hall/CRC Texts in Statistical Science) Probability, Random Variables and Stochastic Processes A Second Course in Stochastic Processes