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(9780881332674): Paul

Gerhard Hoel, Sidney

C. Port, Charles J.



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1.19. Let  $A_i$  be the event that Alice does not find her paper in drawer  $i$ . Since the paper is in drawer  $i$  with probability  $p_i$ , and her search is successful with probability  $d_i$ , the multiplication rule yields  $P(A_i^c) = p_i d_i$ , so that  $P(A) = 1 - \sum p_i d_i$ . Let  $B_j$  be the event that the paper is in drawer  $j$ .

**Introduction to**

*Page 13/22*

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## Instructor Solution Manual **Probability 2nd Edition Problem Solutions**

Prerequisites: If you have not taken a probability course at the level of Stat116/Math151, you need instructor's permission for taking Stat217 for credit. Chapters I-II.4 of text contain the material assumed to be known.

## **Introduction to Stochastic Processes**

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Especially  
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P. (Paul), PORT S.,  
STONE C.,  
"Introduction to  
probability theory"  
(1971). HODGES J.  
(Joseph), LEHMANN E.,  
"Basic concepts of  
probability and  
statistics" (1964/70).

**Introduction to**  
*Page 15/22*

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## **Probability Theory**

In addition to conciseness, the authors (in my edition Hoel, Port, and Stone) have made a commendable effort to present the reader with clear and concrete definitions, compact theorems (many proven), and abundant useful examples.

## **Introduction to Probability Theory: Paul G. Hoel, Sidney**



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Author: Paul G. Hoel;  
Sidney C. Port; Charles  
J. Stone Year: 1972  
Format: Hardcover 256  
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(978-0-395-04637-1)  
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1. (From Hoel, Port, and Stone) Consider an irreducible birth and death chain on the nonnegative integers with  $q_i = p_i = (i+1)^2$ : Show that the chain is transient. Solution: For irreducible birth and death chain, the states are transient if and only if  $\sum_{m=1}^{\infty} \frac{1}{m} < 1$ : Since  $m = \prod_{i=1}^m \frac{q_i}{p_i} = \prod_{i=1}^m \dots$

**ECE 541, Probability  
and Stochastic**

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Instructor Shiri Alon.

Prerequisites

(Infinitesimal) calculus  
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addition to lecture  
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site) ... HOEL P. (Paul),

PORT S., STONE C.,

"Introduction to  
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Models in Industrial  
Engineering ...**

Text: Introduction to  
Stochastic Processes,  
by Gregory F. Lawler,  
Chapman&Hall..

Further references:

Introduction to  
Probability Models, 8-th  
Edition, by Sheldon M.  
Ross, Academic Press

Introduction to  
Stochastic Processes,  
by Paul G. Hoel, Sidney  
C. Port and Charles J.  
Stone, Waveland Press.

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