Introduction to Probability
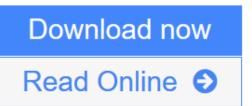
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Developed from celebrated Harvard statistics lectures, Introduction to Probability provides essential language and tools for understanding statistics, randomness, and uncertainty. The book explores a wide variety of applications and examples, ranging from coincidences and paradoxes to Google PageRank and Markov chain Monte Carlo MCMC. Additional application areas explored include genetics, medicine, computer science, and information theory. The print book version includes a code that provides free access to an eBook version. The authors present the material in an accessible style and motivate concepts using real-world examples. Throughout, they use stories to uncover connections between the fundamental distributions in statistics and conditioning to reduce complicated problems to manageable pieces. The book includes many intuitive explanations, diagrams, and practice problems. Each chapter ends with a section showing how to perform relevant simulations and calculations in R, a free statistical software environment.

Introduction to Probability Details

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From Reader Review Introduction to Probability for online ebook

Andi Geng says

This was a very good textbook. I should note that it focused on building intuition first, which was great for my purposes, but if you're looking for a super rigorous treatment this isn't it. It's a great introductory text. Paired with STAT 110 (the course for which this textbook was written for), you have a huge amount of practice material, in addition to lectures, fantastic notes, etc.

I'm not quite through (haven't done the sections on Markov chains), but this is a great textbook so far.

Anthony Mowers says

I discovered that if I wanted to develop a solid foundation in machine learning then a familiarity with the basics of probability theory and statistical inference would be useful.

This book teaches basic probability and several of the more common statistical distributions in an academic but easy to read style. It's a good prep before learning statistical inference.

Prerequisite is only first year university level mathematics skills.

Hanyu says

Absolutely amazing. Crisp and clean introduction. Questions are somewhat challenging.

Deepak says

Sometime ago I got interested in machine learning. Since machine learning involves a good amount of statistics, I started looking for books or resources on probability. After abandoning two widely recommended books, I chanced upon Blitzstein's lectures, I felt that his book would have much more to offer than the lectures. I found it immensely interesting, the authors provide lucid explanations for every concept. There is a lot of emphasis on building intuition about statistical concepts. To drive these concepts home, the book has a good collection of exercises, for me these were the most exciting part. The problems are carefully crafted and will make you think, merely plugging in the formula won't work. I would heartily recommend this book as a first course in probability.

Xi Gong says

Without much exaggeration, this is the single most important book I have read in my life. It introduced me to the possibility of extending logic to the realm of unpredictability and chaos. The abundant amount of

concrete and vivid examples helped me to appreciate many of the core concepts of probability and statistics. I sincerely recommend this book to anyone who wants a lucid, fascinating, and at times challenging read.

Wendelle So says

through this beautiful, explanatory book, i finally understood whatever it was that was going on in the formalism behind john a. rice's textbook.