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This book is intended as an introduction to Probability Theory and Mathematical Statistics for students in mathematics, the physical sciences, engineering, and related fields. It is based on the author's 25 years of experience teaching probability and is squarely aimed at helping students overcome common difficulties in learning the subject. The focus of the book is an explanation of the theory, mainly by the use of many examples. Whenever possible, proofs of stated results are provided. All sections conclude with a short list of problems. The book also includes several optional sections on more advanced topics.

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This textbook would be ideal for use in a first course in Probability Theory. Contents: Probabilities Conditional Probabilities and Independence Random Variables and Their Distribution Operations on Random Variables Expected Value, Variance, and Covariance Normally Distributed Random Vectors Limit Theorems Mathematical Statistics Appendix Bibliography Index

Probability theory is one branch of mathematics that is simultaneously deep and immediately applicable in diverse areas of human endeavor. It is as fundamental as calculus. Calculus explains the external world, and probability theory helps predict a lot of it. In addition, problems in probability theory have an innate appeal, and the answers are often

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