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the probability of a match for a given pair is $1/365$, so by (2.13) the probability of no match is $\exp(-300/365) = 0.4395$ versus the exact probability of 0.4313 from the table in Section 1.1. General Poisson approximation result.

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Applications including random walks and Markov chains illustrated by examples in population genetics and population growth. This edition also includes two chapters which introduce, in a manifestly readable fashion, the topic of stochastic differential equations and their applications.

Now available in a fully revised and updated second edition, this well established textbook provides a straightforward introduction to the theory of probability. The presentation is entertaining without any sacrifice of rigour; important notions are covered with the clarity that the subject demands. Topics covered include conditional probability, independence, discrete and continuous random

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Applications, basic combinatorics, generating functions and limit theorems, and an introduction to Markov chains. The text is accessible to undergraduate students and provides numerous worked examples and exercises to help build the important skills necessary for problem solving.

The main intended audience for this book is undergraduate students in pure and applied sciences, especially those in engineering. Chapters 2 to 4 cover the probability theory they generally need in their training. Although the treatment of the subject is surely sufficient for non-mathematicians, I intentionally avoided getting too much into detail. For instance, topics such as mixed type random variables and the Dirac delta

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Applications are only briefly mentioned. Courses on probability theory are often considered difficult. However, after having taught this subject for many years, I have come to the conclusion that one of the biggest problems that the students face when they try to learn probability theory, particularly nowadays, is their deficiencies in basic differential and integral calculus. Integration by parts, for example, is often already forgotten by the students when they take a course on probability. For this reason, I have decided to write a chapter reviewing the basic elements of differential calculus. Even though this chapter might not be covered in class, the students can refer to it when needed. In this chapter, an effort was made to give the readers a good idea of the use in probability theory of the

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Applications they should already know. Chapter 2 presents the main results of what is known as elementary probability, including Bayes' rule and elements of combinatorial analysis.

This is an introduction to probabilistic and statistical concepts necessary to understand the basic ideas and methods of stochastic differential equations. Based on measure theory, which is introduced as smoothly as possible, it provides practical skills in the use of MAPLE in the context of probability and its applications. It offers to graduates and advanced undergraduates an overview and intuitive background for more advanced studies.

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