

## Winter 2010 Textbooks

\*\*\* Always check your syllabus for changes or additional material\*\*\*

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### Pstat 5A (Galloway)

- *Statclass, 2<sup>nd</sup> Edition Revised*, by Holmes and Lenaburg

### Pstat 5E (Tashman)

- *Essentials of Modern Business Statistics with Microsoft Excel, 3<sup>rd</sup> Edition*, by Anderson, Sweeney, and Williams

### Pstat 120A (Bonnet)

- *A First Course in Probability, 8<sup>th</sup> Edition*, by Ross.

### Pstat 120B (Hinkley)

- *Mathematical Statistics with Applications, 7<sup>th</sup> Edition*, by Wackerly, Mendenhall & Schaeffer

### Pstat 122 (Hsu)

- *Design & Analysis of Experiments, 7<sup>th</sup> Edition*, by Montgomery

### Pstat 160A (Bonnet)

- *Introduction to Probability Models, 9<sup>th</sup> Edition*, by Ross

### Pstat 172A (Ichiba)

- *Actuarial Mathematics, 2<sup>nd</sup> Edition*, by Bowers
- *Models for Quantifying Risk, 3<sup>rd</sup> Edition*, by Cunningham

### Pstat 173 (Gatto)

- *Loss Models, 3<sup>rd</sup> Edition*, by Klugman

### Pstat 207B (Carter)

- *Statistical Inference, 2<sup>nd</sup> Edition*, by Casella & Berger

### Pstat 213B (Feldman)

- *Probability and Random Processes, 3<sup>rd</sup> Edition*, by Grimmet and Stirzaker

### Pstat 220B (Wang)

- **No Book Required**

### Pstat 223B (Fouque)

- *Arbitrage Theory in Continuous Time, 2<sup>nd</sup> Edition*, by Bjork

### Pstat 262FM (Fouque)

- **No Book Required**

### Pstat 262MC (Niemi)

- *Bayesian Forecasting and Dynamic Models, 2<sup>nd</sup> Edition*, by West & Harrison

### Pstat 262S (Gatto)

- *Stochastic Simulation: Algorithms and Analysis*, by Asmusson (**OPTIONAL**)
  - Springer E-book available free to UCSB students here:  
<http://www.springerlink.com/content/124q63/?p=a932484d373443af997c054ae3179371&pi=1>
- *Non-Uniform Random Variate Generation*, by Devroye (**OPTIONAL**)
  - This book is out of print, free pdf version is available here:  
<http://cg.scs.carleton.ca/~luc/rnbookindex.html>

### Pstat 263 (Meiring)

- **No Book Required**