Formalized Probability Theory and Applications Using Theorem Proving

Part of the Research Essential Book Series

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Description:

Scientists and engineers often have to deal with systems that exhibit random or unpredictable elements and must effectively evaluate probabilities in each situation. Computer simulations, while the traditional tool used to solve such problems, are limited in the scale and complexity of the problems they can solve.

Readers:

This book is an important reference tool for mathematicians, scientists, engineers, and researchers in all STEM fields.

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Formalized Probability

Theory and Applications

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Using Theorem Proving

Topics Covered:

- Formal Probabilistic Analysis
- Higher-Order Logic
- Information Theory

- Lebesgue Integration
- Markov Chains
 Measure Theory

- Probability Theory
- Theorem Proving

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1. PROBABALISTIC ANALYSIS

- - 1.1. Randomized Models
 - Probabilistic Properties
 Statistical Properties
 - 1.4. Traditional Probabilistic Analysis Methods
- 2. FORMAL VERIFICATION METHODS
 - 2.1. Model Checking 2.2. Theorem Proving
 - 2.3. Conclusions
- 3. PROBABILISTIC ANALYSIS USING THEOREM PROVING
 - 3.1. Methodology3.2. HOL4 Theorem Prover3.3. Conclusions
- 4. MEASURE THEORY AND LEBESGUE INTEGRATION THEORIES
 - 4.1. Formalization of Extended Real Numbers
 - 4.2. Formalization of Measure Theory
 - 4.3. Formalization of Lebesgue Integration in HOL
 - 4.4. Conclusions

5. PROBABILITY THEORY

- 5.1 Formalization of Probability Theory
- 5.2 Formalization of Statistical Properties
- 5.3 Heavy Hitter Problem
- 5.4 Formal Verification of Conditional probabilities
- 5.5 Conclusions

6. DISCRETE-TIME MARKOV CHAIN

- 6.1 Formalization of Discrete-time Markov Chain
- 6.2 Formal Verification DTMC Properties
- 6.3 Formalization of Stationary Distributions6.4 Formalization of Stationary Process
- 6.5 Binary Communication Model
- 6.6 AMQM Protocol
- 6.7 Conclusions

7. CLASSIFIED DISCRETE-TIME MARKOV CHAIN

- 7.1 Formalization of Classified States
- 7.2 Formalization of Classified DTMCs
- 7.3 Formal Verification of Long-term Properties 7.4 Applications
- 7.5 Conclusions

8. FORMALIZATION OF HIDDEN MARKOV MODEL

8.1 Definition of HMM
8.2 HMM Properties
8.3 Proof Automation
8.4 Application: DNA Sequence Analysis
8.5 Conclusions

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9. INFORMATION MEASURES

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- 9.2 Formalization of Kullback-Leibler Divergence
- 9.3 Formalization of Mutual Information
- 9.4 Entropy
- 9.5 Formalization of Conditional Mutual Information 9.6 Formalization of Quantitative Analysis of Information
- 9.6 Formalization of Quantita 9.7 Conclusions

10. INFORMATION FLOW USING MIN-ENTROPY AND BELIEF MIN-ENTROPY

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11. APPLICATIONS OF INFORMATION THEORY

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12. RELIABILITY THEORY

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13. SCHEDULING ALGORITHM FOR WIRELESS SENSOR NETWORKS

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14. DETECTION PROPERTIES IN WIRELESS SENSOR NETWORKS

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15. CONCLUSIONS

15.1 Summary 15.2 Future Directions