

<<概率论和随机过程>>

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内容概要

This book is primarily based on a one-year course that has been taught for a number of years at Princeton University to advanced undergraduate and graduate students. During the last year a similar course has also been taught at the University of Maryland.

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编辑推荐

《概率论和随机过程(第2版)》是以作者在Princeton大学和Maryland大学的讲义为蓝本扩充而成，书中的内容正好可作为《概率论和随机过程》课程一学年的独立教材。

这对于高年级的本科生、研究生和想要了解本科目基础知识的科研人员都是相当有用的。

全书文笔流畅，其中的概念和相关的结果都是生动丰富，并具有启发性。

每章末都包含难易不等的练习题。

此书已经被作者用作Princeton大学和Maryland高年级本科生和研究生学习该科目的一学期的教程。

目次：（第一部分）概率论：随机变量及其分布；独立试验序列；勒贝格积分和数学期望；条件概率和期望；具有有限数状态的马尔科夫链；大数定理；测度的弱收敛；特征函数；极限定理；几个有趣的问题；（第二部分）随机过程：基本概念；条件期望和鞅；有限状态空间的马尔科夫链；广泛意义上的平稳随机过程；严格平稳随机过程；广义随机过程；布朗运动；马尔科夫过程和马尔科夫族；随机积分和Ito公式；随机微分方程；Gibbs随机域。

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