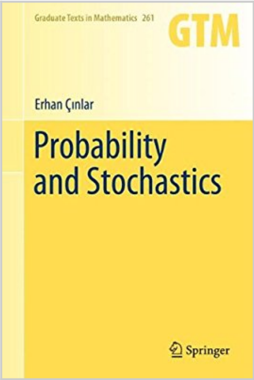

Probability and Stochastics (Graduate Texts in Mathematics, Vol. 261)

By Erhan Ç?nlar

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This text is an introduction to the modern theory and applications of probability and stochastics. The style and coverage is geared towards the theory of stochastic processes, but with some attention to the applications. In many instances the gist of the problem is introduced in practical, everyday language and then is made precise in mathematical form.

The first four chapters are on probability theory: measure and integration, probability spaces, conditional expectations, and the classical limit theorems. There follows chapters on martingales, Poisson random measures, Levy Processes, Brownian motion, and Markov Processes.

Special attention is paid to Poisson random measures and their roles in regulating the excursions of Brownian motion and the jumps of Levy and Markov processes. Each chapter has a large number of varied examples and exercises.

The book is based on the author’s lecture notes in courses offered over the years at Princeton University. These courses attracted graduate students from engineering, economics, physics, computer sciences, and mathematics.

Erhan Cinlar has received many awards for excellence in teaching, including the President’s Award for Distinguished Teaching at Princeton University. His research interests include theories of Markov processes, point processes, stochastic calculus, and stochastic flows. The book is full of insights and observations that only a lifetime researcher in probability can have, all told in a lucid yet precise style.

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Editorial Review

Review

From the reviews:

“The book is an introduction to the modern theory of probability and stochastic processes. … the book is higher recommended. It provides new simple proofs of important results on Probability Theory and Stochastics Processes. … it is a stimulating textbook will be for the teaching and research of the materia. A well written text with excellent tools for many instances, in every day language, and then all written precise in mathematical form.” (Francisco JoséCano Sevilla, The European Mathematical Society, February, 2013)

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From the Back Cover

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