Exercises in Probability: A Guided Tour from Measure Theory to Random Processes, Via Conditioning

Titre	Exercises in Probability: A Guided Tour from Measure Theory to Random Processes, Via Conditioning
Type de publication	Livre
Type	Ouvrage scientifique
Année	2012
Langue	Anglais
Nombre de pages	301
Auteur	Chaumont, Loïc [1], Yor, Marc [2]
Editeur	Cambridge University Press
ISBN	9781107606555
Mots-clés	Analyse, Probabilités et Statistique [3], Mathematics [4]
Résumé en anglais	Derived from extensive teaching experience in Paris, this second edition now includes over 100 exercises in probability. New exercises have been added to reflect important areas of current research in probability theory, including infinite divisibility of stochastic processes, past-future martingales and fluctuation theory. For each exercise the authors provide detailed solutions as well as references for preliminary and further reading. There are also many insightful notes to motivate the student and set the exercises in context. Students will find these exercises extremely useful for easing the transition between simple and complex probabilistic frameworks. Indeed, many of the exercises here will lead the student on to frontier research topics in probability. Along the way, attention is drawn to a number of traps into which students of probability often fall. This book is ideal for independent study or as the companion to a course in advanced probability theory.
URL de la notice	http://okina.univ-angers.fr/publications/ua198 [5]

Liens

[1] http://okina.univ-angers.fr/l.chaumont/publications
[2] http://okina.univ-angers.fr/publications?f[author]=416
[3] http://okina.univ-angers.fr/publications?f[keyword]=241
[4] http://okina.univ-angers.fr/publications?f[keyword]=255
[5] http://okina.univ-angers.fr/publications/ua198

Publié sur *Okina* (http://okina.univ-angers.fr)