

Selected Papers

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The central and distinguishing feature shared by all the contributions made by K. Ito is the extraordinary insight which they convey. Reading his papers, one should try to picture the intellectual setting in which he was working. At the time when he was a student in Tokyo during the late 1930s, probability theory had only recently entered the age of continuous-time stochastic processes: N. Wiener had accomplished his amazing construction little more than a decade earlier (Wiener, N., "Differential space," J. Math. Phys. 2, (1923)), Levy had hardly begun the mysterious web he was to eventually weave out of Wiener's Paths, the generalizations started by Kolmogorov (Kolmogorov, A. N., "Über die analytischen Methoden in der Wahrscheinlichkeitsrechnung," Math Ann. 104 (1931)) and continued by Feller (Feller, W., "Zur Theorie der stochastischen Prozesse," Math Ann. 113, (1936)) appeared to have little if anything to do with probability theory, and the technical measure-theoretic tours de force of J. L. Doob (Doob, J. L., "Stochastic processes depending on a continuous parameter," TAMS 42 (1937)) still appeared impregnable to all but the most erudite. Thus, even at the established mathematical centers in Russia, Western Europe, and America, the theory of stochastic processes was still in its infancy and the student who was asked to learn the subject had better be one who was ready to test his mettle.



139,09 €

129,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387963266

Medium: Buch

ISBN: 978-0-387-96326-6

Verlag: Springer Netherlands

Erscheinungstermin: 16.12.1986

Sprache(n): Englisch

Auflage: Erscheinungsjahr 1986

Produktform: Gebunden

Gewicht: 1157 g

Seiten: 647

Format (B x H): 155 x 235 mm

