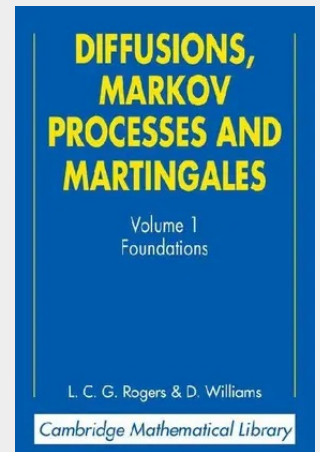


Diffusions, Markov Processes, and Martingales

Volume 1, Foundations

Now available in paperback, this celebrated book has been prepared with readers' needs in mind, remaining a systematic guide to a large part of the modern theory of Probability, whilst retaining its vitality. The authors' aim is to present the subject of Brownian motion not as a dry part of mathematical analysis, but to convey its real meaning and fascination. The opening, heuristic chapter does just this, and it is followed by a comprehensive and self-contained account of the foundations of theory of stochastic processes. Chapter 3 is a lively and readable account of the theory of Markov processes. Together with its companion volume, this book helps equip graduate students for research into a subject of great intrinsic interest and wide application in physics, biology, engineering, finance and computer science.

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