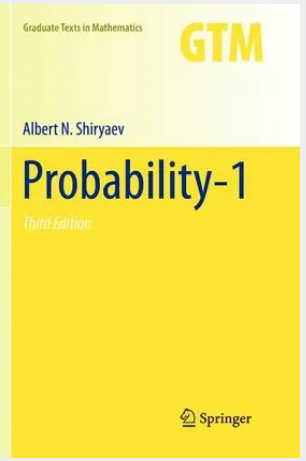
Shiryaev

Probability-1

This book contains a systematic treatment of probability from the ground up, starting with intuitive ideas and gradually developing more sophisticated subjects, such as random walks, martingales, Markov chains, the measure-theoretic foundations of probability theory, weak convergence of probability measures, and the central limit theorem. Many examples are discussed in detail, and there are a large number of exercises. The book is accessible to advanced undergraduates and can be used as a text for independent study.

To accommodate the greatly expanded material in the third edition of *Probability* , the book is now divided into two volumes. This first volume contains updated references and substantial revisions of the first three chapters of the second edition. In particular, new material has been added on generating functions, the inclusion-exclusion principle, theorems on monotonic classes (relying on a detailed treatment of “p-?” systems), and the fundamental theorems of mathematical statistics.

This book contains a systematic treatment of probability from the ground up, starting with intuitive ideas and gradually developing more sophisticated subjects, such as random walks, martingales, Markov chains, ergodic theory, weak convergence of probability measures, stationary stochastic processes, and the Kalman-Bucy filter. Many examples are discussed in detail, and there are a large number of exercises. The book is accessible to advanced undergraduates and can be used as a text or for self-study. The third edition contains new problems and exercises, new proofs, expanded material on financial mathematics, financial engineering, and mathematical statistics, and a final chapter on the history of probability theory.



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