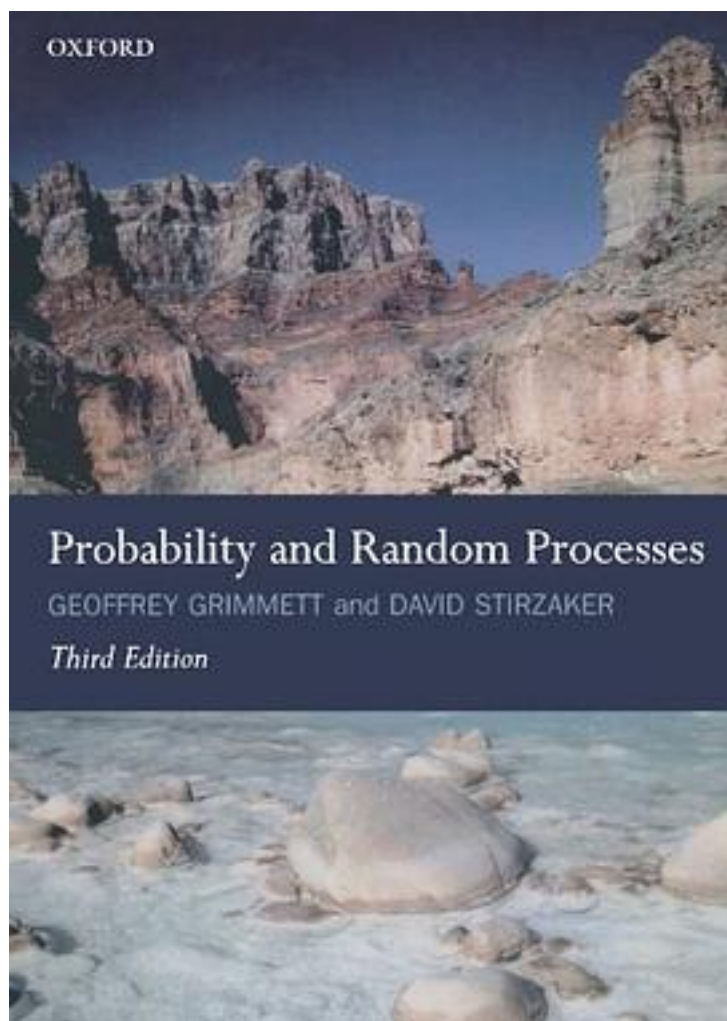


Probability and Random Processes



[Probability and Random Processes_ 下载链接1](#)

著者:Geoffrey R. Grimmett

出版者:Oxford University Press, USA

出版时间:2001-8-2

装帧:Paperback

isbn:9780198572220

The third edition of this successful text gives a rigorous introduction to probability

theory and the discussion of the most important random processes in some depth. It includes various topics which are suitable for undergraduate courses, but are not routinely taught. It is suitable to the beginner, and provides a taste and encouragement for more advanced work. There are four main aims: 1) to provide a thorough but straightforward account of basic probability, giving the reader a natural feel for the subject unburdened by oppressive technicalities, 2) to discuss important random processes in depth with many examples. 3) to cover a range of important but less routine topics, 4) to impart to the beginner the flavour of more advanced work. The book begins with basic ideas common to many undergraduate courses in mathematics, statistics and the sciences; it concludes with topics usually found at graduate level. The ordering and numbering of material in this third edition has been mostly preserved from the second. Minor alterations and additions have been added for clearer exposition. Highlights include new sections on sampling and Markov chain Monte Carlo, geometric probability, coupling and Poisson approximation, large deviations, spatial Poisson processes, renewal-reward, queueing networks, stochastic calculus, Ito's formula and option pricing in the Black-Scholes model for financial markets. In addition there are many (nearly 400) new exercises and problems that are entertaining and instructive; their solutions can be found in the companion volume 'One Thousand Exercises in Probability', (OUP 2001).

作者介绍:

目录:

[Probability and Random Processes_下载链接1](#)

标签

数学

概率论

随机过程

probability

统计

math

Probability

概率

评论

还有一本要你命1000

Screw my life.

内容齐全，带测度论的概率论随机过程入门好书

hard

难得眼泪掉下来 这本书证明太少了

有的证明太简略了 本垃圾读不懂。。

这本书让我觉得自己根本没学过概率论和随机过程。我上学期在吃屎吗？

挺好的书 比国内的明白多了。。。

好久没这么认真读一本书了，遗憾是最后一章习题没有认真做

题很多

覆盖面很广但是我觉得写得太简略了

有点啰嗦

[Probability and Random Processes_下载链接1](#)

书评

语言精确简练，内容包括很多方面，是研究生必备的一本书。缺点是没有习题答案，不过可以参考作者另外一本习题集。

从(以测度论为基础的)概率论出发，打着初等概率论的幌子，把高等概率论和随机过程的基本知识讲得差不多了。整本书叙述非常详细，例子特别多，而且不少例子都是在概率论与随机过程中非常非常重要的。
大二学概率论的时候，这本书的第1~5章和第7章前6节就是我们的教材。其他部分...

[Probability and Random Processes_下载链接1](#)