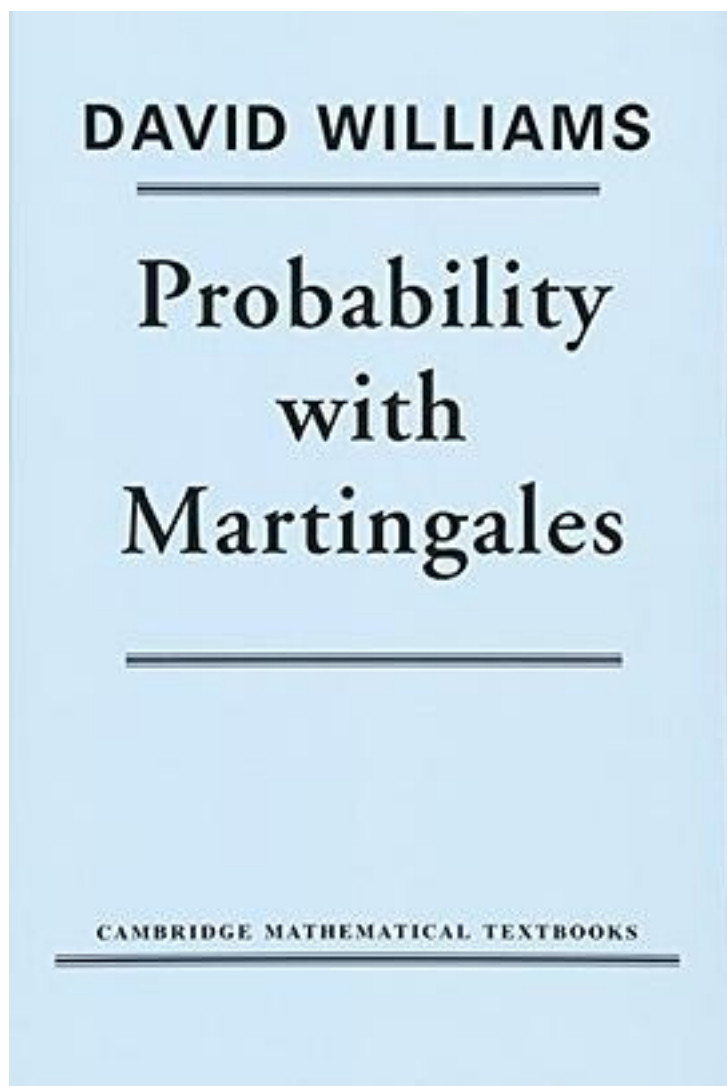


Probability with Martingales



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著者:David Williams

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This is a masterly introduction to the modern and rigorous theory of probability. The author adopts the martingale theory as his main theme and moves at a lively pace through the subject's rigorous foundations. Measure theory is introduced and then immediately exploited by being applied to real probability theory. Classical results, such as Kolmogorov's Strong Law of Large Numbers and Three-Series Theorem are proved by martingale techniques. A proof of the Central Limit Theorem is also given. The author's style is entertaining and inimitable with pedagogy to the fore. Exercises play a vital role; there is a full quota of interesting and challenging problems, some with hints.

作者介绍:

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标签

数学

概率论

测度论

Probability

probability

math

Mathematics

quant

评论

This book is a classic. One even learns to prove some results from number theory using probability theory.

Martingales (鞅)

有measure基础的话，前8章看一个second Borel-Cantelli lemma，熟悉熟悉（诡异的）notation就行了，从chapter 9开始看...

我很难想象依靠这本书和一个口齿不清的老师，这学期我能够不挂...

简单而直观

简明扼要，但是例子少。读到鞅那里就看不下去了，惭愧。

开始研究生生涯导师让看的第一本书，算是比较好懂的了，不过题做起来还是有点艰难，还得死磕，不过有导师给的习题hint还算事半功倍。

一本浅显易懂的书

写得很好，之前复习随机过程简略看了一下鞅论，寒假里看了一下前面的概率部分，觉得写得还是很不错的，详略得当，（这本书很薄不至于望而生畏）里面一些例子真的很不错。但是有点难以让人难受的是notation太过奇怪。

不错的入门读物。

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书评

主要是围绕martingale展开的，前面一部份介绍必要的measure theory的部分，点到即止，都是后面基本的probability theory需要用到的。即使你之前不懂measure theory也能看懂。难怪是给undergraduate用的。williams是这个方向上文笔最好的数学家了。

不夸张的说，读了这么多年数学，这本书是我读到的最生动的数学书，没有之一。虽然是一本教科书，却没有教科书常见的平淡。作者语言幽默风趣，读起来不像在看书，却像是在听课，面对一位循循善诱的老者，听他娓娓道来。数学讲得生动不容易，写得生动更不容易。作者前言里面说...

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