

Classical Potential Theory and Its Probabilistic Counterpart (Grundlehren der mathematischen Wissenschaften)

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From the reviews: "Here is a monumental work by Doob, one of the masters, in which Part 1 develops the potential theory associated with Laplace's equation and the heat equation, and Part 2 develops those parts (martingales and Brownian motion) of stochastic process theory which are closely related to Part 1". (G.E.H. Reuter in "Short Book Reviews" (1985)).

作者介绍:

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