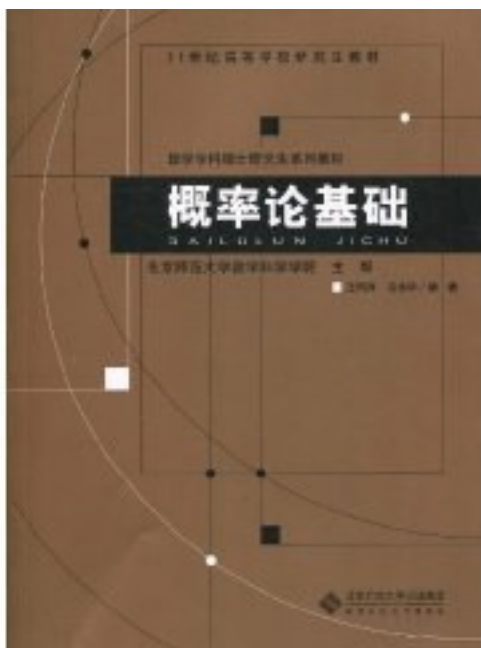


概率论基础



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《概率论基础》内容简介: This introduction to Probability Theory can be used, at the beginning graduate level. for a one—semester course on Probability Theory or for self-direction without benefit of a formal course: the measure theory needed is developed in the text. It will also be useful for students and teachers in related areas such as Finance Theory (Economics), Electrical Engineering, and Operations Research. The text covers the essentials in a directed and lean way with 28 short chapters. Assuming of readers only an undergraduate background in mathematics, it brings them from a starting knowledge of the subject to a knowledge of the basics of Martingale Theory. After learning Probability Theory from this text, the interested student will be ready to continue with the study of more advanced topics, such as Brownian Motion and Ito Calculus. or Statistical Inference. The

second edition contains some additions to the text and to the references and some parts are completely rewritten.

作者介绍:

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标签

概率论

数学

分析

Probability

Mathematics

评论

书名翻译有点歧义，应该是概率论核心或者是本质。这本书是现代数学语言写作。完全公理化结构，并且重点指出了在概率论中的随机变量在分析数学中其实是函数，这个名词是个历史错误

两位大神

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书评

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