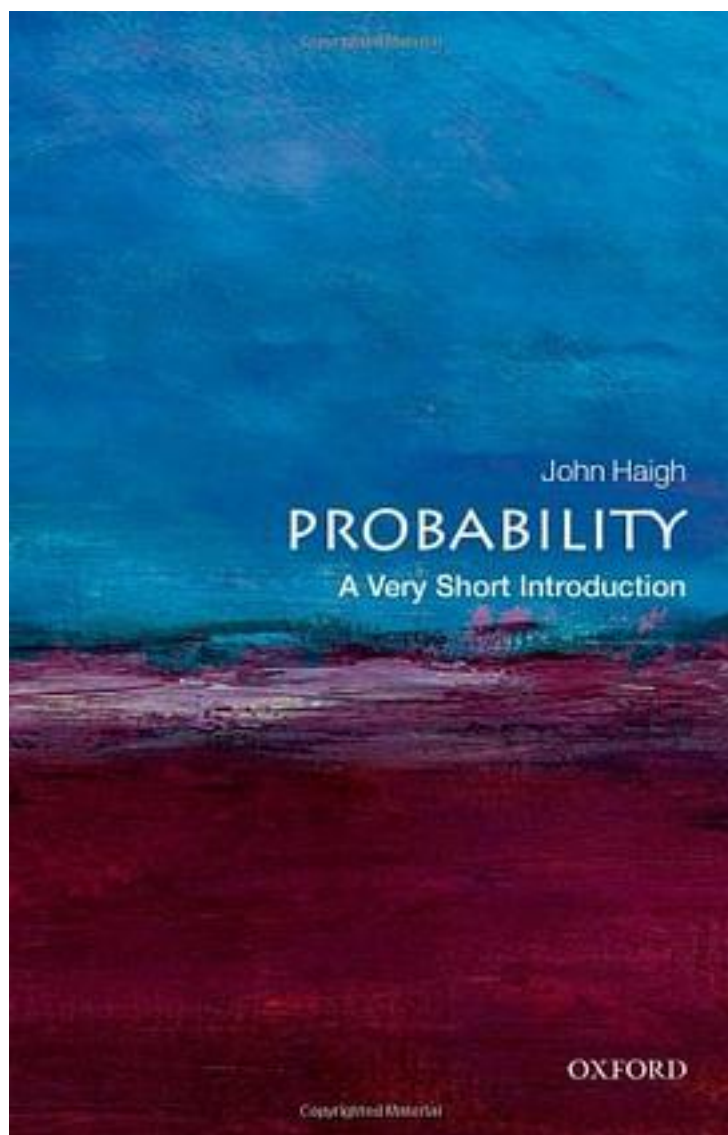


Probability



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著者:Albert N. Shiryaev

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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 for self-study. This new edition contains substantial revisions and updated references. The reader will find a deeper study of topics such as the distance between probability measures, metrization of weak convergence, and contiguity of probability measures. Proofs for a number of some important results which were merely stated in the first edition have been added. The author included new material on the probability of large deviations, and on the central limit theorem for sums of dependent random variables.

作者介绍:

目录:

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标签

Probability

数学

statistics

Mathematics

GTM

评论

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书评

这是最喜欢的概率课本，作者是Kolmogorov的学生，想也知道会是很好的书。看小米的书多了，发现俄罗斯的数学完全是另外一种风格，比如俄国人眼中的初等概率只涉及离散型随机变量。。。。。。这是一本非常完备的课本，循序渐进讲得非常清楚，虽然出得比较早了，拿来当入门教材真...

给了三星的评价不是作者不写得不行，是译者译得不行，翻译错误打印错误太多。能看俄文版的看俄文版的吧，第四版出了。英文版虽然amazon上说第三版出了，等了好久还是没有看到，目前市面上的是英文第二版，入门够用了，和第三版好像差别不算太大。anyway，不要再浪费时间在这书...

非常非常好的概率书。我仔细读过Billingsley，翻过Durrett和Dudley，比较下来，还是最喜欢Shiryaev的这本。这本书思路清晰，写法干净简洁。我最喜欢的几点：（1）书中经常有点睛之笔，或精要综述前文，或点出后文所述理论之缘由。这样，对于“我在干什么”和“我为什么要干这些...

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