第一图书网, tushu007.com

<<概率论教程>>

图书基本信息

书名：<<概率论教程>>

13位ISBN编号：9787111302896

10位ISBN编号：7111302893

出版时间：2010-4

出版时间：机械工业出版社

作者：钟开莱

页数：419

版权说明：本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问：http://www.tushu007.com

第一图书网, tushu007.com

前言

In this new edition, I have added a Supplement on Measure and Integral. The subject matter is first treated in a general setting pertinent to an abstract measure space, and then specified in the classic Borel-Lebesgue case for the real line. The latter material, an essential part of real analysis, is presupposed in the original edition published in 1968 and revised in the second edition of 1974. When I taught the course under the title "Advanced Probability" at Stanford University beginning in 1962, students from the departments of statistics, operations research （formerly industrial engineering）, electrical engi- neering, etc. often had to take a prerequisite course given by other instructors before they enlisted in my course. In later years I prepared a set of notes, lithographed and distributed in the class, to meet the need. This forms the basis of the present Supplement. It is hoped that the result may as well serve in an introductory mode, perhaps also independently for a short course in the stated topics.The presentation is largely self-contained with only a few particular refer- ences to the main text. For instance, after （the old） ~2.1 where the basic notions of set theory are explained, the reader can proceed to the first two sections of the Supplement for a full treatment of the construction and completion of a general measure; the next two sections contain a full treatment of the mathe- matical expectation as an integral, of which the properties are recapitulated in 3.2. In the final section, application of the new integral to the older Riemann integral in calculus is described and illustrated with some famous examples. Throughout the exposition, a few side remarks.

第一图书网, tushu007.com

<<概率论教程>>

内容概要

随机变量和分布函数，测度论，数学期望，方差，各种收敛性，大数律， 中心极限定理，特征函数，随机游动， 马氏性和鞅理论.本书内容丰富，逻辑紧密，叙述严谨，不仅可以扩展读者的视野，而且还将为其后续的学习和研究打下坚实基础。
此外，本书的习题较多， 都经过细心的遴选， 从易到难， 便于读者巩固练习。
本版补充了有关测度和积分方面的内容，并增加了一些习题。
　　本书是一本享誉世界的经典概率论教材，令众多读者受益无穷，自出版以来，已被世界75%以上的大学的数万名学生使用。
本书内容丰富，逻辑清晰，叙述严谨，不仅可以拓展读者的视野，而且还将为其后续的学习和研究打下坚实基础。
此外，本书的习题较多,都经过细心的遴选,从易到难,便于读者巩固练习。
本版补充了有关测度和积分方面的内容，并增加了一些习题。

第一图书网, tushu007.com

作者简介

Kai Lai Chung（钟开莱，1917-2009）华裔数学家、概率学家。
浙江杭州人。
1917年生于上海。
1936年考入清华大学物理系。
1940年毕业于西南联合大学数学系，之后任西南联合大学数学系助教。
1944年考取第六届庚子赔款公费留美奖学金。
1945年底赴美国留学。
1947年获普林斯顿大学博士学位。
20世纪50年代任教于美国纽约州Syracuse大学，60年代以后任斯坦福大学数学系教授、系主任、名誉教授。
钟开莱著有十余部专著。
为世界公认的20世纪后半叶“概率学界学术教父”。

第一图书网, tushu007.com

<<概率论教程>>

书籍目录

Preface to the third edition Preface to the second edition Preface to the first edition 1 Distribution function 1.1 Monotone functions 1.2 Distribution functions 1.3 Absolutely continuous and singular distributions 2 Measure theory 2.1 Classes of sets 2.2 Probability measures and their distribution functions 3 Random variable. Expectation. Independence 3.1 General definitions 3.2 Properties of mathematical expectation 3.3 Independence 4 Convergence concepts 4.1 Various modes of convergence 4.2 Almost sure convergence; Borel-Cantelli lemma 4.3 Vague convergence 4.4 Continuation 4.5 Uniform integrability; convergence of moments 5 Law of large numbers. Random series 5.1 Simple limit theorems 5.2 Weak law of large numbers 5.3 Convergence of series 5.4 Strong law of large numbers 5.5 Applications Bibliographical Note 6 Characteristic function 6.1 General properties; convolutions 6.2 Uniqueness and inversion 6.3 Convergence theorems 6.4 Simple applications 6.5 Representation theorems 6.6 Multidimensional case; Laplace transforms Bibliographical Note 7 Central limit theorem and its ramifications 7.1 Liapounov's theorem 7.2 Lindeberg-Feller theorem 7.3 Ramifications of the central limit theorem 7.4 Error estimation 7.5 Law of the iterated logarithm 7.6 Infinite divisibility Bibliographical Note 8 Random walk 8.1 Zero-or-one laws 8.2 Basic notions 8.3 Recurrence 8.4 Fine structure 8.5 Continuation Bibliographical Note 9 Conditioning. Markov property. Martingale Bibliographical Note Supplement: Measure and Integral General Bibliography Index

第一图书网, tushu007.com

章节摘录

插图：

第一图书网, tushu007.com

<<概率论教程>>

编辑推荐

《概率论教程:英文版(第3版)》:经典原版书库。

第一图书网, tushu007.com

版权说明

本站所提供下载的PDF图书仅提供预览和简介，请支持正版图书。

更多资源请访问:http://www.tushu007.com