

<<概率论基础>>

图书基本信息

书名：<<概率论基础>>

13位ISBN编号：9787302241553

10位ISBN编号：7302241554

出版时间：2010-12

出版时间：清华大学出版社

作者：（法）雅科蒂，（美）普罗特 著

页数：254

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>

<<概率论基础>>

内容概要

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 .

书籍目录

1 Introduction 2 Axioms of Probability 3 Conditional Probability and Independence 4 Probabilities on a Finite or Countable Space 5 Random Variables on a Countable Space 6 Construction of a Probability Measure 7 Construction of a Probability Measure on \mathbb{R} 8 Random Variables 9 Integration with Respect to a Probability Measure 10 Independent Random Variables 11 Probability Distributions on \mathbb{R} 12 Probability Distributions on \mathbb{R}^n 13 Characteristic Functions 14 Properties of Characteristic Functions 15 Sums of Independent Random Variables 16 Gaussian Random Variables (The Normal and the Multivariate Normal Distributions) 17 Convergence of Random Variables 18 Weak Convergence 19 Weak Convergence and Characteristic Functions 20 The Laws of Large Numbers.....References Index

<<概率论基础>>

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>