<<   1   >>

13   ISBN   9787506200752

10   ISBN   7506200759

         2000-12

      M.Loeve

      425

                    PDF

            http://www.tushu007.com

4

INTRODUCTORY PART: ELEMENTARY PROBABILITY THEORY SECTION .INTUITIVE BACKGROUND 1.Events 2.Random events and trials 3.Random variables .AXIOMS.INDEPENDENCE AND THE BERNOULLI CASE 1.Axioms of the finite case 2.Simple random variables 3.Independence 4.Bernoulli case 5.Axioms for the countable case 6.Elementary random variables 7.Need for nonelementary random variables .DEPENDENCE AND CHAINS 1.Conditional probabilities 2.Asymptotically Bernoullian case 3.Recurrence 4.Chain dependence 5.Types of states and asymptotic behavior 6.Motion of the system 7.Stationary chainsCOMLEMENTS AND DETAILSPART ONE:NOTIONS OF MEASURE THEORY CHAPTER :SETS,SPACES,AND MEASURES 1.SETS,CLASSES,AND FUNCTIONS 2.TOPOLOGICAL SPACES 3.ADDITIVE SET FUNCTIONS 4.CONSTRUCTION OF MEASURES ONFIELDS CHAPTER :MEASURABLE FUNCTIONS AND INTEGRATION 5.MEASURABLE FUNCTIONS 6.MEASURE AND CONVERGENCES 7.INTEGRATION 8.INDEFINITE INTEGRALS;ITERATED INTEGRALSPART TWO:GENERAL CONCEPTS AND TOOLS OF PROBABILITY THEORY CHAPTER :PROBABILITY CONCEPTS 9.PROBABILITY SPACES AND RANDOM VARIABLES 10.PROBABILITY DISTRIBUTIONS CHAPTER :DISTRIBUTION FUNCTIONS AND CHARACTERISTIC FUNCTIONNS 11.DISTRIBUTION FUNCTIONS 12.CONVERGENCE OF PROBABILITIES ON METRIC SPACES 13.CHARACTERISTIC FUNCTIONS AND DISTRIBUTION FUNCTIONS 14.PROBABILITY LAWS AND TYPES OF LAWS 15.NONNEGATIVE-DEFINITENESS;REGULARITYPART THREE:INDEPENDENCE CHAPTER :SUMS OF INDEPENDENT RANDOM VARIABLES 16.CONCEPT OF INDEPENDENCE 17.CONVERGENCE AND STABILITY OF SUMS;CENTERING AT 18.CONVERGENCE AND SABILTIY OF SUMS;CENTERING AT 19.EXPONENTIAL BOUNDS AND NORMED SUMS CHAPTER :ENTRAL LIMIT PROBLEM 20.DEGENERATE,NORMAL AND POISSON TYPES 21.EVOLUTION OF THE PROBLEM 22.CENTRAL LIMIT PROBLEM;THE CASE OF BOUNDED VARIANCES 23.SOLUTION OF THE ENTRAL LIMIT PROBLEM 24.NORMED SUMS CHAPTER :INDEPENDENT IDENTICALLY DISTRIBUTED SUMMANDS 25.REGULAR VARIATION AND DOMAINS OF ATTRACTION 26.RANDOM WALKBIBLIOGRAPHYINDEX

PDF

:http://www.tushu007.com