

<<概率论 (第2卷)>>

图书基本信息

书名：<<概率论 (第2卷)>>

13位ISBN编号：9787506200769

10位ISBN编号：7506200767

出版时间：2000-1

出版时间：世界图书出版公司

作者：M.Loeve

页数：413

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 (第2卷)>>

### 内容概要

这是一套公认的概率论经典教科书，可供高年级大学生和研究生使用，同时也是概率论和统计学方面的专家，学者经常使用的参考书。

在这套书的第4版中增加了距离空间测定，随机游动，布朗运动及不变原理，后两部门尤为精彩。

<<概率论 (第2卷)>>

书籍目录

PART FOUR: DEPENDENCE CHAPTER VIII: CONDITIONING SECTION 27. CONCEPT OF  
 CONDITIONING 27.1 Elementary case 27.2 General case 27.3 Conditional expectation given a function  
 \*27.4 Relative conditional expectations and sufficient  $\sigma$ -fields 28. PROPERTIES OF CONDITIONING  
 28.1 Expectation properties 28.2 Smoothing properties \*28.3 Concepts of conditional independence and of  
 chains 29. REGULAR PR. FUNCTIONS 29.1 Regularity and integration \*29.2 Decomposition of regular  
 c.p.r. 's given separable  $\sigma$ -fields 30. CONDITIONAL DISTRIBUTIONS 30.1 Definitions and restricted  
 integration 30.2 Existence 30.3 Chains the elementary case CHAPTER IX: FROM INDEPENDENCE TO  
 DEPENDENCE 31. CENTRAL ASYMPTOTIC PROBLEM 31.1 Comparison of laws 31.2 Comparison of  
 summands 31.3 Weighted prob.laws 32. CENTERINGS MARTINGALES, AND A.S. CONVERGENCE  
 32.1 Centerings 32.2 Martingales: generalities ..... CHAPTER X: ERGODIC THEOREMS CHAPTER  
 XI: SECOND ORDER PROPERTIES PART FIVE: ELEMENTS OF RANDOM ANALYSIS CHAPTER  
 XII: FOUNDATIONS MARTINGALES AND DECOMPOSABILITY CHAPTER XIII: BROWNIAN MOTION AND  
 LIMIT DISTRIBUTIONS CHAPTER XIV: MARKOV PROCESSES BIBLIOGRAPHY INDEX

<<概率论 (第2卷)>>

编辑推荐

This book is intended as a text for graduate students and as a reference for workers in Probability and Statistics. The prerequisite is honest calculus. The material covered in Parts Two to Five inclusive requires about three to four semesters of graduate study. The introductory part may serve as a text for an undergraduate course in elementary probability theory.

<<概率论 (第2卷)>>

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>