

APPLICATIONS
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PROBABILITY

Robert S. Liptser
Albert N. Shiryaev

Statistics of Random Processes

II Applications

Second Edition



Springer

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Y. S. Chow, H. Teicher

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Robert Shevilevich Liptser,Al'bert Nikolaevich Shiryaev,2001 Written by two renowned experts in the field the books under review contain a thorough and insightful treatment of the fundamental underpinnings of various aspects of stochastic processes as well as a wide range of applications Providing clear exposition deep mathematical results and superb technical representation they are masterpieces of the subject of stochastic analysis and nonlinear filtering These books will become classics SIAM REVIEW

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is intended for researchers and Ph D students in stochastic analysis and its applications stochastic optimization and financial mathematics as well as financial engineers and quantitative analysts **Stochastic Simulation: Algorithms and Analysis**

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Y. S. Chow,H. Teicher,2012-12-06 Probability theory is a branch of mathematics dealing with chance phenomena and has clearly discernible links with the real world The origins of the subject generally attributed to investigations by the renowned french mathematician Fermat of problems posed by a gambling contemporary to Pascal have been pushed back a century earlier to the italian mathematicians Cardano and Tartaglia about 1570 Ore 1953 Results as significant as the Bernoulli weak law of large numbers appeared as early as 1713 although its counterpart the Borel strong law of large numbers did not emerge until 1909 Central limit theorems and conditional probabilities were already being investigated in the eighteenth century but the first serious attempts to grapple with the logical foundations of probability seem to be Keynes 1921 von Mises 1928 1931 and Kolmogorov 1933 An axiomatic model and measure theoretic framework for probability theory was furnished by Kolmogorov In this so called objective or measure theoretic approach definitions and axioms are so chosen that the empirical realization of an event is the outcome of a not completely determined physical experiment an experiment which is at least conceptually capable of infinite repetition this notion is due to von Mises The concrete or intuitive counterpart of the probability of an event is a long run or limiting frequency of the corresponding outcome [An Author and Permuted](#)

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