



# Green, Brown, & Probability and Brownian Motion on the Line

By Kai Lai Chung

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**Green, Brown, & Probability and Brownian Motion on the Line** By Kai Lai Chung

This invaluable book consists of two parts. Part I is the second edition of the author's widely acclaimed publication *Green, Brown, and Probability*, which first appeared in 1995. In this exposition the author reveals, from a historical perspective, the beautiful relations between the Brownian motion process in probability theory and two important aspects of the theory of partial differential equations initiated from the problems in electricity — Green's formula for solving the boundary value problem of Laplace equations and the Newton-Coulomb potential. Part II of the book comprises lecture notes based on a short course on “Brownian Motion on the Line” which the author has given to graduate students at Stanford University. It emphasizes the methodology of Brownian motion in the relatively simple case of one-dimensional space. Numerous exercises are included.

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Review

...excellent reading for anyone interested in the interplay between analysis and probability theory... --  
*Journal of the American Statistical Association, 2003*

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