



Probability (Graduate Texts in Mathematics) (v. 95)

By Albert N. Shiryaev

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In the Preface to the first edition, originally published in 1980, we mentioned that this book was based on the author's lectures in the Department of Mechanics and Mathematics of the Lomonosov University in Moscow, which were issued, in part, in mimeographed form under the title "Probability, Statistics, and Stochastic Processes, I, II" and published by that University. Our original intention in writing the first edition of this book was to divide the contents into three parts: probability, mathematical statistics, and theory of stochastic processes, which corresponds to an outline of a three semester course of lectures for university students of mathematics. However, in the course of preparing the book, it turned out to be impossible to realize this intention completely, since a full exposition would have required too much space. In this connection, we stated in the Preface to the first edition that only probability theory and the theory of random processes with discrete time were really adequately presented. Essentially all of the first edition is reproduced in this second edition. Changes and corrections are, as a rule, editorial, taking into account comments made by both Russian and foreign readers of the Russian original and of the English and German translations [SII]. The author is grateful to all of these readers for their attention, advice, and helpful criticisms. In this second English edition, new material also has been added, as follows: in Chapter I, §5, §§7-12; in Chapter IV, §5; in Chapter VII, §§8-10.

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Editorial Review

Language Notes

Text: English (translation)

Original Language: Russian

From the Back Cover

This book contains a systematic treatment of probability from the ground up, starting with intuitive ideas and gradually developing more sophisticated subjects, such as random walks, martingales, Markov chains, ergodic theory, weak convergence of probability measures, stationary stochastic processes, and the Kalman-Bucy filter. Many examples are discussed in detail, and there are a large number of exercises. The book is accessible to advanced undergraduates and can be used as a text for self-study. This new edition contains substantial revisions and updated references. The reader will find a deeper study of topics such as the distance between probability measures, metrization of weak convergence, and contiguity of probability measures. Proofs for a number of some important results which were merely stated in the first edition have been added. The author has included new material on the probability of large deviations, on the central limit theorem for sums of dependent random variables, and on a discrete version of Ito's formula.

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