

Librería
Bonilla y Asociados
desde 1950



Título: Diffusions, Markov Proc. & Martingales. V. 1

Autor: Rogers, L. C. G.

Precio: \$1120.00

Editorial:

Año: 2000

Tema:

Edición: 2ª

Sinopsis

ISBN:

Now available in paperback, this celebrated book remains a key systematic guide to a large part of the modern theory of Probability. The authors not only present the subject of Brownian motion as a dry part of mathematical analysis, but convey its real meaning and fascination. The opening, heuristic chapter does just this, and it is followed by a comprehensive and self-contained account of the foundations of theory of stochastic processes. Chapter 3 is a lively presentation of the theory of Markov processes. Together with its companion volume, this book equips graduate students for research into a subject of great intrinsic interest and wide applications.