

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.