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Sinopsis

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This text is an introduction to the modern theory and applications of probability and stochastics. The style and coverage is geared towards the theory of stochastic processes, but with some attention to the applications. In many instances the gist of the problem is introduced in practical, everyday language and then is made precise in mathematical form.

The first four chapters are on probability theory: measure and integration, probability spaces, conditional expectations, and the classical limit theorems. There follows chapters on martingales, Poisson random measures, Levy Processes, Brownian motion, and Markov Processes.

Special attention is paid to Poisson random measures and their roles in regulating the excursions of Brownian motion and the jumps of Levy and Markov processes. Each chapter has a large number of varied examples and exercises.

The book is based on the author's lecture notes in courses offered over the years at Princeton University. These courses attracted graduate students from engineering, economics, physics, computer sciences, and mathematics.