



Foundations of Stochastic Analysis (Dover Books on Mathematics)

M. M. Rao

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Starting with the introduction of the basic Kolmogorov-Bochner existence theorem, this text explores conditional expectations and probabilities as well as projective and direct limits. Topics include several aspects of discrete martingale theory, including applications to ergodic theory, likelihood ratios, and the Gaussian dichotomy theorem. Numerous problems, most with hints. 1981 edition.

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