



Probability with Martingales

By David Williams

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Probability with Martingales By David Williams

Probability theory is nowadays applied in a huge variety of fields including physics, engineering, biology, economics and the social sciences. This book is a modern, lively and rigorous account which has Doob's theory of martingales in discrete time as its main theme. It proves important results such as Kolmogorov's Strong Law of Large Numbers and the Three-Series Theorem by martingale techniques, and the Central Limit Theorem via the use of characteristic functions. A distinguishing feature is its determination to keep the probability flowing at a nice tempo. It achieves this by being selective rather than encyclopaedic, presenting only what is essential to understand the fundamentals; and it assumes certain key results from measure theory in the main text. These measure-theoretic results are proved in full in appendices, so that the book is completely self-contained. The book is written for students, not for researchers, and has evolved through several years of class testing. Exercises play a vital rôle. Interesting and challenging problems, some with hints, consolidate what has already been learnt, and provide motivation to discover more of the subject than can be covered in a single introduction.

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Editorial Review

Review

"Williams, who writes as though he were reading the reader's mind, does a brilliant job of leaving it all in. And well that he does, since the bridge from basic probability theory to measure theoretic probability can be difficult crossing. Indeed, so lively is the development from scratch of the needed measure theory, that students of real analysis, even those with no special interest in probability, should take note." D.V. Feldman, Choice

"...a nice textbook on measure-theoretic probability theory." Jia Gan Wang, Mathematical Reviews

From the Back Cover

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David Williams heads the four- and five-year-old division

David Williams heads the four- and five-year-old division of the summer soccer camps sponsored by Fort Lewis College, of the summer soccer camps sponsored by Fort Lewis College, in Durango, Colorado.

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Scott Graham is an author, journalist, father, and coach of young soccer players. ist, father, and coach of young soccer players.

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