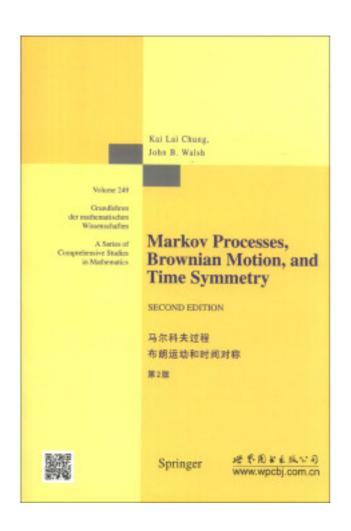
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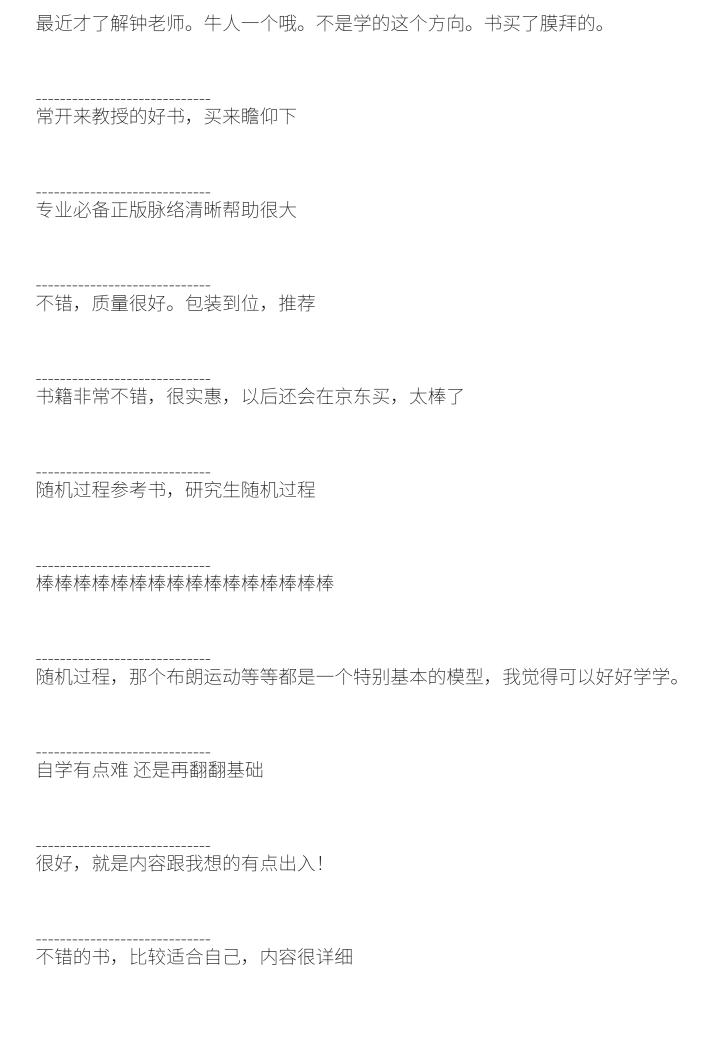
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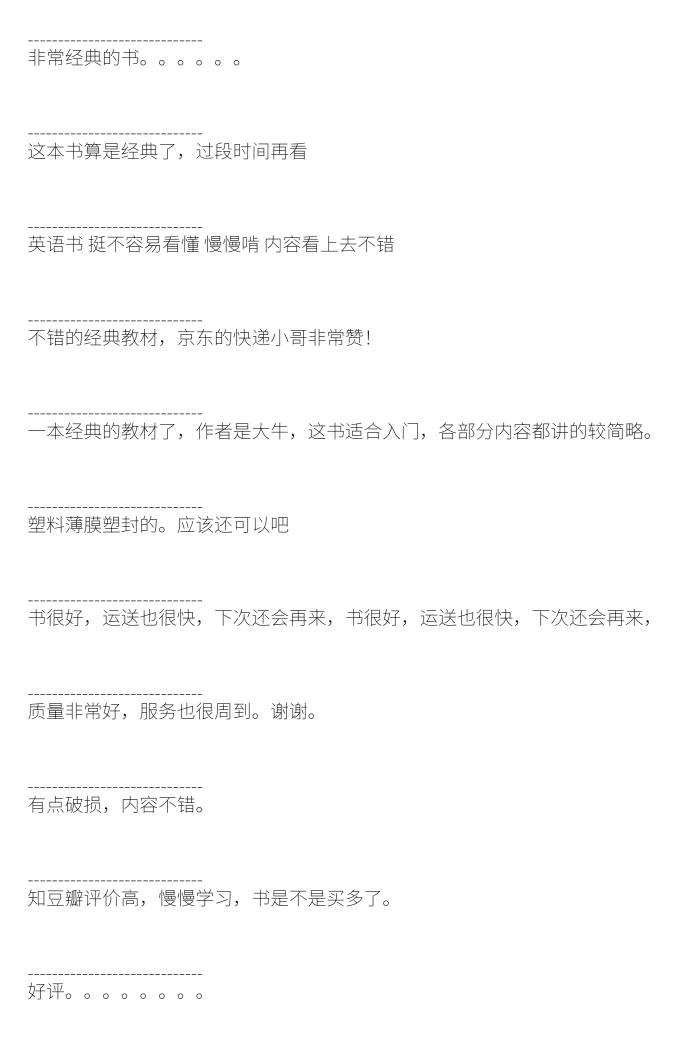
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评论





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This book consists of two parts, to be called Part I and Part n. Part I, Chapters I through 5, is essentially a new edition of Kai Lai Chung's Lec-tures from Markov Processes to Brownian Motion (1982). This book consists of two parts, to be called Part I and Part n. Part I, Chapters I through 5, is essentially a new edition of Kai Lai Chung's Lec-tures from Markov Processes to Brownian Motion (1982). This book consists of two parts, to be called Part I and Part n. Part I, Chapters I through 5, is essentially a new edition of Kai Lai Chung's Lec-tures from Markov Processes to Brownian Motion (1982). This book consists of two parts, to be called Part I and Part n. Part I, Chapters I through 5, is essentially a new edition of Kai Lai Chung's

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绝对经典的一本书,观点比较高,以致我看见树皮的时候,满心以为可以调戏下老钟写的书了,才看了几页就发现我被调戏了……除了许宝禄,老钟可能是早期华人里统计做

的最好的几个吧?不敢评论这本书在当前的学术价值,不过以一本50多年前出版的著作 ,能覆盖这许多我现在还要学的理论,已经让我肃然起敬了。

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部优秀的著作是基于过去20年间的几份讲义一些部分创作而成,其原型是作者于1970年春天的一学期讲义。书中旨在将马尔科夫过程的一些最好的特性,特别地,用最少的预备知识和技巧讲述了布朗运动。这新的版本新增加了9章,包括新的练习、参考资料和原来版本的多处修订。

目次:马尔科夫过程;基本上性质;Hunt过程;布朗运动;势发展;综述;马尔科夫链;放射过程;马尔科夫链的应用;时间逆转;h-变换;灭亡与变形;对偶过程;Martin边界。读者对象:数学、物理专业的研究生、老师和相关的科研人员。

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