

1. Record Nr.	UNINA9910148859003321
Autore	Gikhman Iosif I
Titolo	The Theory of Stochastic Processes III // by Iosif I. Gikhman, Anatoli V. Skorokhod
Pubbl/distr/stampa	Berlin, Heidelberg : , : Springer Berlin Heidelberg : , : Imprint : Springer, , 2007
ISBN	3-540-49941-5
Edizione	[1st ed. 2007.]
Descrizione fisica	1 online resource (395 p.)
Collana	Classics in Mathematics, , 2512-5257
Disciplina	519.23
Soggetti	Probabilities Probability Theory
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Reprint of the 1974 edition. Originally published as Vol. 218 of the Grundlehren der mathematischen Wissenschaften.
Nota di contenuto	Martingales and Stochastic Integrals -- Stochastic Differential Equations -- Stochastic Differential Equations for Continuous Processes and Continuous Markov Processes ?m.
Sommario/riassunto	From the Reviews: "Gihman and Skorohod have done an excellent job of presenting the theory in its present state of rich imperfection." D.W. Stroock in Bulletin of the American Mathematical Society, 1980 "To call this work encyclopedic would not give an accurate picture of its content and style. Some parts read like a textbook, but others are more technical and contain relatively new results. ... The exposition is robust and explicit, as one has come to expect of the Russian tradition of mathematical writing. The set when completed will be an invaluable source of information and reference in this ever-expanding field" K.L. Chung in American Scientist, 1977 "..., the subject has grown enormously since 1953, and there will never be a true successor to Doob's book, but Gihman and Skorohod's three volumes will, I think, occupy a rather similar position as an invaluable tool of reference for all probability theorists. ... The dominant impression is of the authors' mastery of their material, and of their confident insight into its underlying structure. ..." J.F.C. Kingman in Bulletin of the London Mathematical Society, 1977.

