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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Frontmatter -- Table of contents -- Preface -- Acknowledgments -- 1. Random variables -- 2. Algebras of random variables -- 3. Stochastic processes -- 4. External concepts -- 5. Infinitesimals -- 6. External analogues of internal notions -- 7. Properties that hold almost everywhere -- 8. L1 random variables 30 -- 9. The decomposition of a stochastic process -- 10. The total variation of a process -- 11. Convergence of martingales -- 12. Fluctuations of martingales -- 13. Discontinuities of martingales -- 14. The Lindeberg condition -- 15. The maximum of a martingale -- 16. The law of large numbers -- 17. Nearly equivalent stochastic processes -- 18. The de Moivre-Laplace-Lindeberg-Feller-Wiener- Lévy-Doob-Erdős-Kac-Donsker-Prokhorov theorem -- Appendix -- Index
Sommario/riassunto	Using only the very elementary framework of finite probability spaces, this book treats a number of topics in the modern theory of stochastic processes. This is made possible by using a small amount of Abraham Robinson's nonstandard analysis and not attempting to convert the results into conventional form.