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Nota di contenuto	Preface to the First Edition; Preface to the Second Edition; Contents; Introduction; I. SIMPLE SYMMETRIC RANDOM WALK IN Z_1 ; II. SIMPLE SYMMETRIC RANDOM WALK IN Z_d ; III. RANDOM WALK IN RANDOM ENVIRONMENT; References; Author Index; Subject Index
Sommario/riassunto	The simplest mathematical model of the Brownian motion of physics is the simple, symmetric random walk. This book collects and compares current results - mostly strong theorems which describe the properties of a random walk. The modern problems of the limit theorems of probability theory are treated in the simple case of coin tossing. Taking advantage of this simplicity, the reader is familiarized with limit theorems (especially strong ones) without the burden of technical tools and difficulties. An easy way of considering the Wiener process is also given, through the study of the random walk.