

1. Record Nr.	UNINA9910454094403321
Autore	Chung Kai Lai <1917-2009.>
Titolo	Chance & choice [[electronic resource]] : memorabilia / / Kai Lai Chung
Pubbl/distr/stampa	River Edge, N.J., : World Scientific, c2004
ISBN	1-281-87725-5 9786611877255 981-256-713-5
Descrizione fisica	1 online resource (ix, 304 p.) : ill
Disciplina	519.2
Soggetti	Probabilities Stochastic processes Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Bibliographic Level Mode of Issuance: Monograph
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	pt. A. 1. Will the sun rise again? -- 2. / with -- 3. Sur un théorème de M. Gumbel -- 4. On the probability of the occurrence of at least m events among n arbitrary events -- 5. On mutually favorable events -- 6. Sur un théorème de probabilités dénombrables / with P.L. Hsu -- 7. On the maximum partial sum of independent random variables -- 8. On fluctuations in coin-tossing / with W. Feller -- 9. Multinomial ratio [Paul Erdős solves a problem] -- 10. On the renewal theorem in higher dimensions -- 11. On a stochastic approximation method -- 12. Contributions to the theory of Markov chains -- 13. On the Martin boundary for Markov chains -- 14. Sur une équation de convolution -- 15. A simple proof of Doob's convergence theorem -- 16. Remarks on equilibrium potential and energy -- 17. Maxima in Brownian excursions -- 18. A cluster of great formulas -- 19. Probabilistic approach to boundary value problems for Schrödinger's equation -- 20. "Markov Chain Must Have a Beginning" in memory of Prof. Loo-Keng Hua () -- 21. Sul problema del ritorno all'equilibrio -- pt. B. 1. Continuous parameter Markov chains -- 2. Probabilistic methods in Markov chains -- 3. Markov processes with infinities -- 4. On diverse questions of time reversing in Markov chains (and processes) -- 5. Boundary behavior of Markov chains and its

contributions to general processes -- 6. On the fundamental hypotheses of hunt processes -- 7. Probability methods in potential theory -- pt. C. 1. Hsu's work in probability -- 2. Reminiscences of some of Paul Lévy's ideas in Brownian motion and in Markov chains -- 3. Pólya's work in probability -- 4. Reminiscences of one of Doeblin's papers -- 5. Probability and Doob -- 6. In memory of Lévy and Fréchet -- 7. Book review. Stochastic Processes. By J.L. Doob -- 8. Book review. Wahrscheinlichkeitsrechnung mit einem Anhang über Informationstheorie. By A. Renyi -- 9. Book review. An Introduction to Probability Theory and its Applications 2, 2nd ed. By William Feller -- 10. Mathematics and applications.

Sommario/riassunto

This book begins with a historical essay entitled "Will the Sun Rise Again?" and ends with a general address entitled "Mathematics and Applications". The articles cover an interesting range of topics: combinatoric probabilities, classical limit theorems, Markov chains and processes, potential theory, Brownian motion, Schrödinger–Feynman problems, etc. They include many addresses presented at international conferences and special seminars, as well as memorials to and reminiscences of prominent contemporary mathematicians and reviews of their works. Rare old photos of many of them enliven the book.
