Bibliography


Index

σ-field, 9
accompanying laws, 78
Bellman, 213
Berry, 97
Berry-Essen theorem, 97
binomial distribution, 31
Birkhoff, 179, 182
  ergodic theorem of, 179, 182
Bochner, 32, 45, 49, 200
  theorem of, 32, 45
  for the circle, 49
Borel, 58
Borel-Cantelli lemma, 58
bounded convergence theorem, 19
branching process, 142
Bucy, 219
Cantelli, 58
Caratheodory
  extension theorem, 11
Cauchy, 35
Cauchy distribution, 35
central limit theorem, 71
central limit theorem
  under mixing, 198
change of variables, 23
Chapman, 117
Chapman-Kolmogorov equations, 117
characteristic function, 31
  uniqueness theorem, 34
Chebychev, 55
Chebychev’s inequality, 55
compound Poisson distribution, 77
conditional expectation, 101, 109
  Jensen’s inequality, 110
conditional probability, 101, 112
  regular version, 113
conditioning, 101
continuity theorem, 39
control, 213
convergence
  almost everywhere, 17
  in distribution, 38
  in law, 38
  in probability, 17
convolution, 53
countable additivity, 9
covariance, 29
covariance matrix, 29
Cramér, 39
degenerate distribution, 31
Dirichlet, 33
Dirichlet integral, 33
disintegration theorem, 115
distribution
  joint, 24
  of a random variable, 24
distribution function, 13
dominated convergence theorem, 21
INDEX

Doob, 151, 152, 157, 161, 164
  decomposition theorem of, 157
  inequality of, 152
  inequality of, 151
  stopping theorem of, 161
  upcrossing inequality of, 164
double integral, 27
dynamic programming, 213

  ergodic invariant measure, 184
ergodic process, 184
    extremality of, 185
  ergodic theorem, 179
    almost sure, 182
    almost sure, 179
    maximal, 182
    mean, 179
  ergodicity, 184
  Esseen, 97
  exit probability, 170
  expectation, 28
  exponential distribution, 35
    two sided, 35
  extension theorem, 11

  Fatou, 20
  Fatou’s lemma, 20
  field, 8
    \(\sigma\)-field generated by, 10
  filter, 219
  finite additivity, 9
  Fubini, 27
  Fubini’s theorem, 27

gamma distribution, 35
Gaussian distribution, 35
Gaussian process, 200
  stationary, 200
    autoregressive schemes, 211
causal representation of, 200
  moving average representation of, 200
  prediction of, 205
  prediction error of, 205
  predictor of, 205
  rational spectral density, 210
  spectral density of, 200
  spectral measure of, 200
  generating function, 36
  geometric distribution, 34

  Hahn, 104
  Hahn-Jordan decomposition, 104

  independent events, 51
  independent random variables, 51
  indicator function, 15
  induced probability measure, 23
  infinitely divisible distributions, 83
  integrable functions, 21
  integral, 14, 15
  invariant measures, 179
  inversion theorem, 34
  irrational rotations, 187

  Jensen, 110
  Jordan, 104

  Kallman, 219
  Kallman-Bucy filter, 219
  Khintchine, 89
  Kolmogorov, 7, 59, 62, 66, 67, 70, 117
    consistency theorem of, 59, 61
    inequality of, 62
    one series theorem of, 66
    three series theorem of, 67
    two series theorem of, 66
zero-one law of, 70
Lévy, 39, 63, 86, 89
  inequality of, 63
  theorem of, 63
Lévy measures, 86
Lévy-Khintchine representation, 89
law of large numbers
  strong, 61
  weak, 55
law of the iterated logarithm, 93
Lebesgue, 13
  extension theorem, 13
Lindeberg, 72, 76
  condition of, 72
  theorem of, 72
Lipschitz, 108
Lipschitz condition, 108
Lyapunov, 76
  condition of, 76
mapping, 22
Markov, 117
  chain, 117
  process, 117
    homogeneous, 117
Markov chain
  aperiodic, 133
  invariant distribution for, 122
  irreducible, 124
  periodic behavior, 133
  stationary distribution for, 122
Markov process
  invariant measures
    ergodicity, 189
  invariant measures for, 188
  mixing, 192
  reversible, 189
  stationary, 188
Markov property, 119
  strong, 123
martingale difference, 150
martingale transform, 165
martingales, 149
  almost sure convergence of, 155, 158
  central limit theorem for, 196
  convergence theorem, 154
    sub-, 151
    super-, 151
maximal ergodic inequality, 183
mean, 28
measurable function, 15
measurable space, 22
moments, 33, 36
  generating function, 36
  uniqueness from, 36
monotone class, 9, 12
monotone convergence theorem, 20
negative binomial distribution, 34
Nikodym, 105
normal distribution, 35
optimal control, 213
optimal stopping, 215
option pricing, 167
optional stopping theorem, 161
Ornstein, 194
Ornstein-Uhlenbeck process, 194
outer measure, 11
Poisson, 34, 77
Poisson distribution, 34
positive definite function, 32, 45
probability space, 14
product σ-field, 26
INDEX

product measure, 25
product space, 24, 25
queues, 136
Radon, 105
Radon-Nikodym
derivative, 105
theorem, 105
random variable, 15
random walk, 121
recurrence, 174
simple, 134
transience, 174
recurrence, 124
null, 124
positive, 124
recurrent states, 133
renewal theorem, 128
repeated integral, 27
Riemann-Stieljes integral, 30
secretary problem, 216
signed measure, 104
simple function, 15
Stirling, 57
Stirling’s formula, 57, 71
stochastic matrix, 124
stopped $\sigma$-field, 161
stopping time, 122, 160
transformations, 22, 23
measurable, 23
measure preserving, 179
isometries from, 179
transience, 124
transient states, 133
transition operator, 169
transition probability, 117
stationary, 117
Tulcea, 116
theorem of, 116
Uhlenbeck, 194
uniform distribution, 34
uniform infinitesimal, 76
uniform tightness, 43
upcrossing inequality, 164
urn problem, 140
variance, 29
weak convergence, 38
Weierstrass, 37
factorization, 37