

# Contents

<i>Preface</i>	xi
<i>Acknowledgments</i>	xiii
<b>Introduction</b>	1
References	4
<b>Chapter 1—Probability Theory in Banach Spaces: An Introductory Survey</b>	
1.1 Introduction	7
1.2 Banach Spaces	8
1.3 Banach Space-Valued Random Variables	14
1.4 Banach Space-Valued Random Functions	29
1.5 Probability Measures on Banach Spaces	36
1.6 Limit Theorems	54
References	57
<b>Chapter 2—Operator-Valued Random Variables</b>	
2.1 Introduction	64
2.2 Operators on Banach Spaces	65
2.3 Random Operators	71
2.4 Spectral Theory of Random Operators	81
2.5 Operator-Valued Random Functions	88
2.6 Limit Theorems	92
References	95

<b>Chapter 3—Random Equations: Basic Concepts and Methods of Solution</b>	
3.1 Introduction	98
3.2 Random Equations: Basic Concepts and Examples	99
3.3 The Solution of Random Equations	105
3.4 Some Measure-Theoretic and Statistical Problems Associated with Random Equations	118
References	130
<b>Chapter 4—Random Linear Integral Equations</b>	
4.1 Introduction	134
4.2 Fredholm and Volterra Integral Equations with Random Forcing Functions	140
4.3 Fredholm and Volterra Integral Equations with Random Kernels	148
4.4 Some Random Linear Integral Equations Which Arise in Applied Problems	164
References	171
<b>Chapter 5—Eigenvalue Problems for Random Fredholm Equations</b>	
5.1 Introduction	174
5.2 Fredholm Integral Equations with Random Degenerate Kernels	175
5.3 Fredholm Integral Equations with Random Symmetric Kernels	178
References	184
<b>Chapter 6—Random Nonlinear Integral Equations</b>	
6.1 Introduction	186
6.2 Integral Equation Formulation of Some Random Nonlinear Differential Equations	187
6.3 A Nonlinear Integral Equation with Random Right-Hand Side	196
6.4 Nonlinear Integral Equations of Volterra Type with Random Kernels and Random Right-Hand Sides	199
6.5 Random Nonlinear Integral Equations of Uryson Type	206
6.6 A Measure-Theoretic Problem Associated with a Nonlinear Integrodifferential Equation with Random Right-Hand Side	209
6.7 Some Random Nonlinear Integral Equations Which Arise in Applied Problems	211
References	215

**Chapter 7—Itô Random Integral Equations**

7.1	Introduction	218
7.2	Itô Random Integral Equations: Basic Theory	221
7.3	Itô Random Integral Equations in Hilbert Spaces	240
7.4	Some Additional Studies on Itô Equations and Their Applications	249
	References	255
 <i>Author Index</i>		259
<i>Subject Index</i>		263