

Contents

Preface to the Second Edition	vii
Preface to the First Edition	ix
Introduction	1
CHAPTER I	
Elementary Probability Theory	5
§1. Probabilistic Model of an Experiment with a Finite Number of Outcomes	5
§2. Some Classical Models and Distributions	17
§3. Conditional Probability. Independence	23
§4. Random Variables and Their Properties	32
§5. The Bernoulli Scheme. I. The Law of Large Numbers	45
§6. The Bernoulli Scheme. II. Limit Theorems (Local, De Moivre–Laplace, Poisson)	55
§7. Estimating the Probability of Success in the Bernoulli Scheme	70
§8. Conditional Probabilities and Mathematical Expectations with Respect to Decompositions	76
§9. Random Walk. I. Probabilities of Ruin and Mean Duration in Coin Tossing	83
§10. Random Walk. II. Reflection Principle. Arcsine Law	94
§11. Martingales. Some Applications to the Random Walk	103
§12. Markov Chains. Ergodic Theorem. Strong Markov Property	110
CHAPTER II	
Mathematical Foundations of Probability Theory	131
§1. Probabilistic Model for an Experiment with Infinitely Many Outcomes. Kolmogorov's Axioms	131

§2. Algebras and σ -algebras. Measurable Spaces	139
§3. Methods of Introducing Probability Measures on Measurable Spaces	151
§4. Random Variables. I.	170
§5. Random Elements	176
§6. Lebesgue Integral. Expectation	180
§7. Conditional Probabilities and Conditional Expectations with Respect to a σ -Algebra	212
§8. Random Variables. II.	234
§9. Construction of a Process with Given Finite-Dimensional Distribution	245
§10. Various Kinds of Convergence of Sequences of Random Variables	252
§11. The Hilbert Space of Random Variables with Finite Second Moment	262
§12. Characteristic Functions	274
§13. Gaussian Systems	297
 CHAPTER III	
Convergence of Probability Measures. Central Limit Theorem	308
§1. Weak Convergence of Probability Measures and Distributions	308
§2. Relative Compactness and Tightness of Families of Probability Distributions	317
§3. Proofs of Limit Theorems by the Method of Characteristic Functions	321
§4. Central Limit Theorem for Sums of Independent Random Variables. I. The Lindeberg Condition	328
§5. Central Limit Theorem for Sums of Independent Random Variables. II. Nonclassical Conditions	337
§6. Infinitely Divisible and Stable Distributions	341
§7. Metrizable Weak Convergence	348
§8. On the Connection of Weak Convergence of Measures with Almost Sure Convergence of Random Elements ("Method of a Single Probability Space")	353
§9. The Distance in Variation between Probability Measures. Kakutani-Hellinger Distance and Hellinger Integrals. Application to Absolute Continuity and Singularity of Measures	359
§10. Contiguity and Entire Asymptotic Separation of Probability Measures	368
§11. Rapidity of Convergence in the Central Limit Theorem	373
§12. Rapidity of Convergence in Poisson's Theorem	376
 CHAPTER IV	
Sequences and Sums of Independent Random Variables	379
§1. Zero-or-One Laws	379
§2. Convergence of Series	384
§3. Strong Law of Large Numbers	388
§4. Law of the Iterated Logarithm	395
§5. Rapidity of Convergence in the Strong Law of Large Numbers and in the Probabilities of Large Deviations	400

CHAPTER V

Stationary (Strict Sense) Random Sequences and Ergodic Theory

404

- §1. Stationary (Strict Sense) Random Sequences. Measure-Preserving Transformations 404
- §2. Ergodicity and Mixing 407
- §3. Ergodic Theorems 409

CHAPTER VI

Stationary (Wide Sense) Random Sequences. L^2 Theory

415

- §1. Spectral Representation of the Covariance Function 415
- §2. Orthogonal Stochastic Measures and Stochastic Integrals 423
- §3. Spectral Representation of Stationary (Wide Sense) Sequences 429
- §4. Statistical Estimation of the Covariance Function and the Spectral Density 440
- §5. Wold's Expansion 446
- §6. Extrapolation, Interpolation and Filtering 453
- §7. The Kalman–Bucy Filter and Its Generalizations 464

CHAPTER VII

Sequences of Random Variables that Form Martingales

474

- §1. Definitions of Martingales and Related Concepts 474
- §2. Preservation of the Martingale Property Under Time Change at a Random Time 484
- §3. Fundamental Inequalities 492
- §4. General Theorems on the Convergence of Submartingales and Martingales 508
- §5. Sets of Convergence of Submartingales and Martingales 515
- §6. Absolute Continuity and Singularity of Probability Distributions 524
- §7. Asymptotics of the Probability of the Outcome of a Random Walk with Curvilinear Boundary 536
- §8. Central Limit Theorem for Sums of Dependent Random Variables 541
- §9. Discrete Version of Itô's Formula 554
- §10. Applications to Calculations of the Probability of Ruin in Insurance 558

CHAPTER VIII

Sequences of Random Variables that Form Markov Chains

564

- §1. Definitions and Basic Properties 564
- §2. Classification of the States of a Markov Chain in Terms of Arithmetic Properties of the Transition Probabilities $p_{ij}^{(n)}$ 569
- §3. Classification of the States of a Markov Chain in Terms of Asymptotic Properties of the Probabilities $p_{ii}^{(n)}$ 573
- §4. On the Existence of Limits and of Stationary Distributions 582
- §5. Examples 587

Historical and Bibliographical Notes	596
References	603
Index of Symbols	609
Index	611