

CONTENTS

CHAPTER I:	PRELIMINARIES: STOCHASTIC PROCESSES.	1
CHAPTER II:	LINEAR STOCHASTIC EQUATIONS.	11
	Inducing Measures on C: The Wiener Measure . . .	11
	Stochastic Integrals: Linear Case.	27
	Linear Stochastic Equations	33
CHAPTER III:	CONDITIONAL EXPECTATION AND MARTINGALE THEORY.	47
CHAPTER IV:	RADON-NIKODYM DERIVATIVES WITH RESPECT TO WIENER MEASURE	69
CHAPTER V:	THE ITO INTEGRAL.	86
	R-N Derivatives Using Ito Integral	97
CHAPTER VI:	LINEAR RECURSIVE ESTIMATION.	115
	Time Invariant Systems: Asymptotic Behavior . . .	144
CHAPTER VII:	LINEAR STOCHASTIC CONTROL: . TIME INVARIANT SYSTEMS	163
	Steady State Control: Time Invariant Systems . . .	177
	Final Value Problems	183
	Tracking Problem	184
	Differential Games with Imperfect Information . . .	185
CHAPTER VIII:	SYSTEM IDENTIFICATION	192
APPENDIX I.		223
APPENDIX II		236
REFERENCES.		240
SUPPLEMENTARY NOTES.		243