

CONTENTS

CHAPTER 1. Informal Remarks about Stochastic Processes	11
1.1. The Probability of Controlled Fission	12
1.2. A Tobacco Industry Example	16
1.3. Noise Calculations	17
References	20
CHAPTER 2. Some Mathematical Preliminaries	21
2.0. Summary	21
2.1. Historical Remarks on Integration Theory	21
2.2. Definition of a Stieltjes Integral	21
2.3. Existence of the Stieltjes Integral	22
2.4. Properties of Stieltjes Integrals	22
2.5. Easy Methods of Calculating Stieltjes Integrals	23
2.6. Applications of Stieltjes Integrals to Probability	26
2.7. Laplace and Laplace-Stieltjes Transforms	31
References	34
CHAPTER 3. Collective Risk Stochastic Processes	35
3.0. An Overview of the Subject	35
3.1. Approximations to $F(x, T)$	57
3.2. A Convolution Formula for $\psi(u)$	67
3.3. A Monte Carlo Approach to $\psi(u, T)$	71
3.4. A Moment Approach to $\psi(u, T)$	73
3.5. Inverting Transforms to Obtain $\psi(u, T)$ and $\psi(u)$	74
3.6. Net Stop-Loss Premiums	76
3.7. A Measure for the Collective Risk Process	79
References	84
CHAPTER 4. Gaussian Markov Stochastic Processes	87
4.0. Introduction	87
4.1. Function Space Integrals	94
4.2. Sequential Integrals	103
4.3. Gaussian Markov Processes, Partial Differential Equations, and Integral Equations.	108

4.4. Relation between Wiener and Gaussian Markov Integrals . . .	118
4.5. Monte-Carlo Approximation of Conditional Wiener Integrals .	119
4.6. Radon-Nikodym Derivatives of Gaussian Processes	121
4.7. Useful Distributions	125
References	129
CHAPTER 5. Connection between the Two Processes	131
References	138
CHAPTER 6. Applications to Statistics	139
6.1. Kolmogorov Statistics	139
6.2. Kac Statistics	142
References	154
CHAPTER 7. Applications to Physics—Feynman Integrals	155
7.0. Introduction	155
7.1. Sequential Feynman Integrals	157
7.2. Generalized Schroedinger Equations	162
7.3. Approximations to Feynman Integrals	165
7.4. Analytic Feynman Integrals and Examples	168
7.5. Forward Time Equations	172
7.6. Capsule View of Some References	174
7.7. Finite Difference Approach to Generalized Schroedinger Equations	176
References	179
ANSWERS TO EXERCISES	181