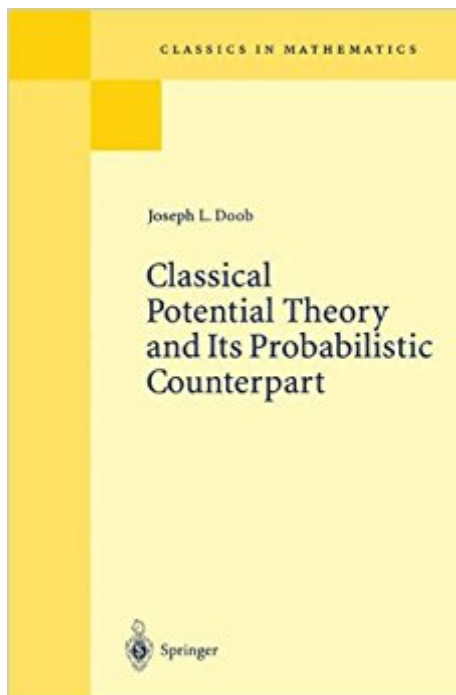




Ebook Directory
the best source of ebook

The book was found

Classical Potential Theory And Its Probabilistic Counterpart (Classics In Mathematics)



Synopsis

From the reviews: "Here is a monumental work by Doob, one of the masters, in which Part 1 develops the potential theory associated with Laplace's equation and the heat equation, and Part 2 develops those parts (martingales and Brownian motion) of stochastic process theory which are closely related to Part 1". --G.E.H. Reuter in Short Book Reviews (1985)

Book Information

Series: Classics in Mathematics

Paperback: 1551 pages

Publisher: Springer; 1st ed. 1984. Reprint 2001 edition (March 1, 2001)

Language: English

ISBN-10: 3540412069

ISBN-13: 978-3540412069

Product Dimensions: 6.3 x 1.9 x 9.3 inches

Shipping Weight: 2.6 pounds (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #1,177,277 in Books (See Top 100 in Books) #87 in [Books > Science &](#)

[Math > Mathematics > Applied > Vector Analysis](#) #107 in [Books > Science & Math >](#)

[Mathematics > Applied > Stochastic Modeling](#) #252 in [Books > Science & Math > Mathematics > Pure Mathematics > Functional Analysis](#)

Customer Reviews

From the reviews: "In the early 1920's, Norbert Wiener wrote significant papers on the Dirichlet problem and on Brownian motion. Since then there has been enormous activity in potential theory and stochastic processes, in which both subjects have reached a high degree of polish and their close relation has been discovered. Here is a monumental work by Doob, one of the masters, in which Part 1 develops the potential theory associated with Laplace's equation and the heat equation, and Part 2 develops those parts (martingales and Brownian motion) of stochastic process theory which are closely related to Part 1". G.E.H. Reuter in Short Book Reviews (1985) "This huge book written in several years by one of the few mathematicians able to do it, appears as a precise and impressive study (not very easy to read) of this bothsided question that replaces, in a coherent way, without being encyclopaedic, a large library of books and papers scattered without a uniform language. Instead of summarizing the author gives his own way of exposition with original complements. This requires no preliminary knowledge. ...The purpose which the author explains in

his introduction, i.e. a deep probabilistic interpretation of potential theory and a link between two great theories, appears fulfilled in a masterly manner". *Metrika* (1986) "It is good news that Doob's monumental book is now available at a very reasonable price. The impressive volume (846 pages!) is still the only book concentrating on a thorough presentation of the potential theory of the Laplace operator Δ . The material in the chapters on conditional Brownian motion and Brownian motion on the Martin space cannot easily be found in that depth elsewhere. A long appendix on various topics (more than 50 pages) and many historical notes complete this great encyclopedia." (Wolfgang Hansen, *Zentralblatt MATH*, Vol. 990 (15), 2002)

Biography of Joseph L. Doob Born in Cincinnati, Ohio on February 27, 1910, Joseph L. Doob studied for both his undergraduate and doctoral degrees at Harvard University. He was appointed to the University of Illinois in 1935 and remained there until his retirement in 1978. Doob worked first in complex variables, then moved to probability under the initial impulse of H. Hotelling, and influenced by A.N Kolmogorov's famous monograph of 1933, as well as by Paul Lévy's work. In his own book *Stochastic Processes* (1953), Doob established martingales as a particularly important type of stochastic process. Kakutani's treatment of the Dirichlet problem in 1944, combining complex variable theory and probability, sparked off Doob's interest in potential theory, which culminated in the present book. (For more details see:

<http://www.dartmouth.edu/~chance/Doob/conversation.html>)

[*Download to continue reading...*](#)

Classical Potential Theory and Its Probabilistic Counterpart (Classics in Mathematics) The Wonders of the Colorado Desert (Southern California), Vol. 1 of 2: Its Rivers and Its Mountains, Its Canyons and Its Springs, Its Life and Its ... Journey Made Down the Overflow of the Colorado Symbolism, Its Origins and Its Consequences (Art, Literature and Music in Symbolism, Its Origins and Its) Probability on Trees and Networks (Cambridge Series in Statistical and Probabilistic Mathematics) Random Graphs and Complex Networks: Volume 1 (Cambridge Series in Statistical and Probabilistic Mathematics) Data Analysis and Graphics Using R: An Example-Based Approach (Cambridge Series in Statistical and Probabilistic Mathematics) Probabilistic Structural Dynamics: Advanced Theory and Applications Potential (The Potential Series Book 1) Potential Theory on Infinite Networks (Lecture Notes in Mathematics) Discrete Mathematics with Graph Theory (Classic Version) (3rd Edition) (Pearson Modern Classics for Advanced Mathematics Series) Problems and Theorems in Analysis II: Theory of Functions. Zeros. Polynomials. Determinants. Number Theory. Geometry (Classics in Mathematics) Probability and Computing: Randomization and Probabilistic

Techniques in Algorithms and Data Analysis Probabilistic Graphical Models: Principles and Techniques (Adaptive Computation and Machine Learning series) Probabilistic Methods of Signal and System Analysis (The Oxford Series in Electrical and Computer Engineering) Project Economics and Decision Analysis: Probabilistic Models Probabilistic fracture mechanics and reliability (Engineering Applications of Fracture Mechanics) Biological Sequence Analysis: Probabilistic Models of Proteins and Nucleic Acids Machine Learning: A Probabilistic Perspective (Adaptive Computation and Machine Learning series) Probabilistic Reasoning in Intelligent Systems: Networks of Plausible Inference (Representation and Reasoning) Probabilistic Risk Assessment in the Nuclear Power Industry: Fundamentals and Applications

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)