

# Probability and Stochastics (Graduate Texts in Mathematics, Vol. 261)

By Erhan Çınlar

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Erhan Cinlar has received many awards for excellence in teaching, including the President's Award for Distinguished Teaching at Princeton University. His research interests include theories of Markov processes, point processes, stochastic calculus, and stochastic flows. The book is full of insights and observations that only a lifetime researcher in probability can have, all told in a lucid yet precise style.

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editorial:

Review

From the reviews:

“The book is an introduction to the modern theory of probability and stochastic processes. ... the book is highly recommended. It provides new simple proofs of important results on Probability Theory and Stochastics Processes. ... it is a stimulating textbook will be for the teaching and research of the materia. A well written text with excellent tools for many instances, in every day language, and then all written precise in mathematical form.” (Francisco José Cano Sevilla, The European Mathematical Society, February, 2013)

“This book is an elegant graduate level text on probability and stochastics. The approach is modern, with an explicitly stated goal of preparing readers for research level work in probability. ... There is much valuable information in the exercises and complementary sections scattered throughout the book. ... best use as a textbook would be for a full year course for mature graduate students. ... a valuable reference for any probabilist, giving a convenient reference for many results and with historical notes and a thorough bibliography.” (John P. Nolan, Mathematical Reviews, January, 2013)

“This advanced textbook contains material for a two-semester course, based on what the author has taught at Princeton University. Each chapter begins with a pithy summary of what is to come; exercises ... are scattered throughout the text, and any reader with the stamina to work conscientiously through even most of this book will find their understanding of the area greatly enhanced. ... The author deserves congratulations for a masterly account of the fields covered ... .” (John Haigh, The Mathematical Gazette, Vol. 96 (536), July, 2012)

“The author covers a considerable amount of material in the 550 pages. The choice of topics and the style of presentation make the book valuable both as a classroom textbook and as a reference book. ... This is a very good exposition of the theory of probability and stochastic processes ... and this reviewer warmly recommends it to the graduated student, to the mathematician working in related fields, and even to the adventurous undergraduate student.” (Florin Catrina, The Mathematical Association of America, January,

2012)

“This excellent book aims to provide a bridge from ... classical stochastic process theory to the more abstract modern theory as it is developed and displayed in contemporary research monographs. ... Chapters are organized with the more accessible material at the beginning ... and preceded by appropriate heuristics and motivating ideas. ... It includes a good bibliography, which is referenced in the Notes and Comments section ... Overall, this is a volume which any probabilist would be happy to add to their library.” (David Stirzaker, SIAM Review, Vol. 54 (1), 2012)

“The monograph is very complete in the sense that the chosen subjects are treated in great detail, and nearly no proofs are omitted. Also, the amount of material covered in 540 pages is impressive. The style is very precise and mathematically rigorous, which makes the book a pleasure to read. So, in conclusion, this is a valuable addition to the family of probability textbooks. Because of its completeness, it is also a good reference for researchers.” (Nicolas Perkowski, Zentralblatt MATH, Vol. 1226, 2012)

#### From the Back Cover

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