## Zentralblatt MATH Database 1931 – 2007

 $\bigcirc$  2007 European Mathematical Society, FIZ Karlsruhe & Springer-Verlag

## Zbl pre05141535

## Khoshnevisan, Davar

**Probability.** (English)

Graduate Studies in Mathematics 80. Providence, RI: American Mathematical Society (AMS). xvi, 224 p. \$ 45.00 (2007).

This book is the author's solution to the need for a textbook for a one-semester graduate level course in probability theory. While there is still probably more material than most users will cover in a semester, the book appears to this reviewer to be an excellent candidate for such a text. The writing style is relaxed but clear. The first chapter, Classical Probability, is an excellent summary of what one learns in a good undergraduate probability theory course. The subsequent chapter headings are: Bernoulli Trials; Measure Theory; Integration; Product Spaces; Independence; The Central Limit Theorem; Martingales; Brownian Motion; and Terminus: Stochastic Integration. Each chapter has an excellent set of exercises of varying difficulty. An appendix gives brief introductions to Hilbert Space and to Fourier Series.

Gerald A. Heuer (Moorhead)

Keywords: probability; measure theory; integration; central limit; martingales; Brownian motion

Classification:

\*60-01 Textbooks (probability theory)