

Reinhard Höpfner

Literaturverzeichnis zur Vorlesung Stochastik II

update October 8, 2019

Wahrscheinlichkeitstheorie und stochastische Prozesse (in Ergänzung der Literaturliste zur Stochastik I)

Breiman, L.: Probability. Addison Wesley 1968.

Cinlar, E.: Introduction to Stochastic Processes. Prentice Hall 1975.

Feller, W.: An introduction to probability theory and its applications. Vol II: 2nd Ed. Wiley 1971.

Gnedenko, B., Kolmogorov, A.: Limit distributions for sums of independent random variables. Addison-Wesley 1954.

Kallenberg, O.: Foundations of modern probability. 2nd ed. Springer 2001.

Klenke, A.: Wahrscheinlichkeitstheorie. 3. Aufl. Springer 2013.

Loève, M.: Probability theory. 4th ed., Vols. I+II, Springer 1977+1978.

Métivier, M.: Notions fondamentales de la théorie des probabilités. 2e éd., Dunod 1972.

Neveu, J.: Martingales à temps discret. Masson 1972.

Petrov, V.: Limit theorems of probability theory. Sequences of independent random variables. Oxford University Press 1995.

Schilling, R.: Measures, integrals and martingales. Cambridge 2005.

Schilling, R., Partzsch, L.: Brownian motion. 2nd Ed. deGruyter 2014.

Shiryaev, A.: Probability. 2nd ed., Springer 1996.

Zusätzliche Referenzen zu Kapitel III:

Strasser, H.: Statistik. deGruyter 1985.

Witting, H.: Mathematische Statistik I. Teubner 1985.

Zusätzliche Referenzen zu Kapitel XI:

Dellacherie, C., Meyer, P.: Probabilités et potentiel. Vol. II: Hermann 1980.

Meyer, P.: Stochastic processes from 1950 to the present.

Electronic Journal for History of Probability and Statistics, **5(1)**, 2009.

sowie spezieller zu den Verzweigungsprozessbeispielen 11.8 und 11.38:

Athreya, K., Ney, P.: Branching processes. Springer 1972.

Jagers, P.: Branching processes with biological applications. Wiley 1975.

Zusätzliche Referenzen zu den Kapiteln IX, XII und XIII:

Applebaum, D.: Lévy processes and stochastic calculus. Cambridge 2004.

Bertoin, J.: Lévy processes. Cambridge 1996.

Brémaud, P.: Point processes and queues. Martingale Dynamics. Springer 1981.

Jacod, J., Shiryaev, A.: Limit theorems for stochastic processes. Springer 1987.

Knopova, V., Schilling, R.: A note on the existence of transition probability densities for a Lévy process. Forum Math. 25 (2013), 125 – 149.

Nummelin, E.: General irreducible Markov chains and non-negative operators. Cambridge 1984

Revuz, D., Yor, M.: Continuous martingales and Brownian motion. Springer 1991.

Sato, K.: Lévy processes and infinitely divisible distributions. Cambridge 1999.

Zolotarev, V.: One-dimensional stable distributions. Transl. Math. Monographs 65, AMS 1986