

Name and subject index

- Comparison of convergence modes, 183
- Table of combinatorial formulae, 118
- Table of continuous probability laws, 132–134
- Table of discrete probability laws, 130

- L^1 , 55, 68–76
- L^2 -martingale, 254, 266
- L^p , 68–76
 - completeness, 71
 - convergence, 71, 181
- \mathcal{L}^0 , 36
- \mathcal{L}^1 , 49, 68–76
- \mathcal{L}^p , 68–76
- ℓ^1 , 51, 74
- ℓ^p , 74

- absolutely continuous, 100, 134
- accessible points, 384
- adapted, 251, 306, 398
- additive, 10
- algebra (of sets), 5
- almost everywhere, 53
- almost sure convergence, 180
- angle bracket, 254
- aperiodic, 371
- approximation of σ -algebra, 97
- area of circle, 3
- asymptotically negligible, 244
- augmentation, 294
- Azuma's inequality, 281

- backwards martingale, 276
- Banach–Steinhaus theorem, 414

- Banach–Tarski paradox, 25
- Bayes's billiard table, 144
- Bayes's formula, 139
- Bayesian prior, 144
- bedside lamp lemma, 87
- Beppo Levi, 46
 - conditional, 220
 - for series, 47
- Bernoulli law, 125
- Bernstein's die, 147
- Bienaymé's theorem, 155
- binomial law, 127
- birth-and-death process, 365
- Borel σ -algebra, 7, 9
 - generator, 7–9
 - of $[-\infty, \infty]$, 35–36
 - trace, 9
- Borel function, 36
- Borel isomorphism, 161
- Borel measurable, 30, 36
- Borel sets, 7
- Borel–Cantelli lemma, 184, 196
- Bortkiewicz's approximation, 173
- branching process, 354
- Brownian motion, 398
 - as martingale, 406
 - characterization, 404
 - construction, 401
 - fluctuation, 408
 - Hölder continuity, 412
 - infinite total variation, 411
 - is a bad integrator, 415
 - Lévy's characterization, 406
 - Markov property, 415, 417
 - multivariate, 404
 - nowhere differentiable, 412
 - quadratic variation, 411

- reflection principle, 423–425
- strong Markov property, 420, 421, 423, 426
- Wald's identities, 409
- with filtration, 398
- Burkholder–Davis–Gundy inequalities, 289
- Campbell's formula, 308, 326
- Cauchy's functional equation, 301
- Cauchy–Schwarz inequality, 69
- Cavalieri's principle, 77
- Cesàro's lemma, 212
- change-of-variables, 93
- Chapman–Kolmogorov equations, 419
- characteristic function, 163, 308, 326, 382
 - continuity theorem, 194
 - inversion formula, 170
 - normal law, 164, 234
 - uniqueness, 168
- Chebyshev's inequality, 175
- Chung–Fuchs test, 390
- Chung–Fuchs theorem, 389
- CLT, 177, 238, 240, 243, 244
 - for RW, 387
 - multivariate, 247–248
 - triangular arrays, 246
- compensator, 254, 318, 406
- completion, 26
- compound Poisson process, 325
 - as Lévy process, 327
- conditional Beppo Levi, 220
- conditional density, 228
- conditional distribution, 230, 232
- conditional dom. convergence, 220
- conditional expectation, 216, 217
 - as L^2 -projection, 221
 - change of measure, 226
 - classic vs. abstract, 217, 223, 227
 - convergence theorems, 220
 - existence, 218
 - independence, 224
 - of normal rv, 237
 - properties, 219
 - pull out, 221
 - tower, 221
 - uniqueness, 218
 - w.r.t. random variable, 227
- conditional Fatou, 220
- conditional Jensen, 220
- conditional probability, 137, 216, 217
- conditional probability, *see also* conditional expectation
- continuity lemma, 59
- continuity of measures, 10, 14
- continuity points, 68, 134, 177, 188, 208
- continuity theorem, 194
- continuous probability distribution, 131–133, 136
- convergence
 - overview, 183
- convergence in L^p , 180
- convergence in distribution, 181, 188
- convergence in probability, 180
 - completeness, 191
 - fast, 185
 - via subsequences, 186
- convex function, 74
- convolution, 93, 153
 - smoothing effect, 96
- convolution theorem, 389
- counting principles, 116
- coupling, 174, 373
- covariance, 154
- Cramér–Wold device, 195
- cylinder set, 107, 357
- δ -function, 12
- d -convergence, 181
- d -convergence, *see also* convergence in distribution
- Darboux sum, 64
- DeMoivre–Laplace theorem, 177, 238
- density function, 52, 100
- differentiability lemma, 60
- Dirac measure, 12
- Dirichlet's function, 56
- discontinuity points, *see* continuity points
- discrete probability measure, 13, 123–131
- discrete probability space, 13, 123
- distribution, 90, 125, 134
- distribution function, 85, 134
 - convergence in distribution, 188
 - inverse of, 156
 - layer-cake formula, 85–87
 - uniform convergence, 208
- dominated conv. theorem, 58, 72
 - conditional, 220
- Donsker's invariance theorem, 398

- Doob decomposition, 253
- Doob's maximal L^p -inequality, 280, 291
- downcrossing, 262
 - estimate, 262, 290
- Dynkin system, 15
 - generated by, 15
- Ehrenfest urn, 352
- election forecast, 179
- elementary event, 112, 115
- ergodic, 342
- ergodic theorem, 376
 - for MC, 343
- Ettemadi's maximal inequality, 209
- event, 113, 115
- exchangeable rvs, 285
- expectation, 51, 91, 124, 134
- exponential law, 135, 224, 300
 - characterization, 302
 - lack-of-memory, 301
- extension of measures theorem, 20
- factorization lemma, 41
- fast \mathbb{P} -convergence, 185
- Fatou's lemma, 49
 - conditional, 220
- Feller's CLT, 244
- Feller's condition, 241
- filtration, 251, 306
 - adaptedness, 398
 - augmented, 294, 295
 - canonical/natural, 306
 - convergence along, 283, 284
 - decreasing, 276, 284
 - right-continuous, 294, 295
- finite measure, 10
- finite permutation, 285
- first entrance time, 296, 363
 - is stopping time, 407
- first hitting time, 296, 368
 - is stopping time, 407
- Fubini's theorem, 84
- Galton–Watson process, 354
- gambler's ruin, 330–331, 365
- Gamma function, 62
- Gaussian, *see* normal
- generator, 6
 - product σ -algebra, 79
- geometric law, 128
- Glivenko–Cantelli lemma, 208
- Gronwall's lemma, 309
- Hölder's inequality, 69, 74
- Hewitt–Savage zero-one law, 285
- hitting probability, 368
- homogeneous MC, 340
- hypergeometric law, 129
- image measure, 31, 90
 - integral for, 91
- independence, 146, 147
 - block lemma, 149, 150, 159
 - conditioning, 224
 - criteria, 150, 169
 - families of sets, 147
 - pairwise, 147
 - random variables, 147
- independent increments, 310, 398, 399
- independently scattered, 322
- indistinguishable, 295
- inequality
 - Azuma, 281
 - Burkholder–Davis–Gundy, 289
 - Cauchy–Schwarz, 69
 - Chebyshev, 175
 - conditional Jensen, 220
 - Doob maximal, 280, 291
 - downcrossing, 262, 290
 - Ettemadi, 209
 - Hölder, 69, 74
 - Jensen, 75
 - Khintchine, 288
 - Kolmogorov, 279
 - Markov, 54
 - maximal for mg, 278
 - Minkowski, 70, 74
 - truncation, 192
 - Young, 69, 95
- infinite product, 106
 - σ -algebra, 106
 - independence, 158
 - measure, 107
- integrable function, 49
- integral
 - \mathbb{C} -valued function, 90
 - measurable function, 49
 - positive mble function, 45
 - simple function, 44
- integration by parts, 87
- invariant distribution, *see* stationary distribution

- invariant probab. vector, 343
- irreducible, 372
 - SRW is irreducible, 380
- Jacobi's transformation thm, 93
- Jensen's inequality, 75
 - conditional, 220
 - for concave functions, 76
- joint distribution, 150
- Kac's theorem, 150, 169
- Kahnemann–Tversky paradox, 140
- Khintchine's inequality, 288
- Kolmogorov's inequality, 279
- Kolmogorov's theorem (on products), 107
- Kolmogorov's three series thm, 211
- Kolmogorov's zero-one law, 200, 284
- Kronecker's lemma, 212
- Kronecker's symbol, 12
- Ky Fan metric, 191
- lack of memory, 301
- Laplace transform, 305
 - uniqueness, 306
- Laplace's rule of succession, 144
- law of large numbers
 - Borel's SLLN, 202
 - Cantelli's L^4 -SLLN, 197
 - Khintchine's WLLN, 175
 - Kolmogorov's L^1 -SLLN, 203, 284
 - Kolmogorov's L^2 -SLLN, 213
 - SLLN for PP, 327
 - SLLN for RW, 333
 - WLLN for MC, 345
 - WLLN for RW, 387
- law of small numbers, 173
- layer-cake formula, 85–87
- Lebesgue σ -algebra, 25
- Lebesgue decomposition, 105
- Lebesgue measure, 13
 - characterization, 13
 - existence, 25, 82
 - under linear maps, 33, 92
 - under orthogonal maps, 32
- Lebesgue sets, 25
- Lebesgue spaces, 55, 68–76
 - completeness, 71
 - convergence in L^p , 71, 181
- Lévy process, 310
- Lévy's continuity theorem, 194
- Lévy's downward theorem, 284
- Lévy's upward theorem, 283
- Lévy's zero-one law, 283
- Lindeberg condition, 240
- Lindeberg–Lévy CLT, 240
- local property, 62
- locally integrable, 87
- Lyapounov condition, 243
- Lyapounov's CLT, 243
- μ^* -measurability, 20
- Markov chain, 340
 - construction, 356
 - examples, 349–356
- Markov inequality, 54
- Markov kernel, 229
- Markov process, 418
- Markov property, 357
 - equivalent statements, 358
 - of BM, 415, 417
- martingale, 251, 290
 - L^2 -bounded, 266
 - backwards, 276
 - betting system, 249
 - characterization by stopping, 261
 - closed to the right, 267
 - Pythagoras' theorem, 266
 - square-integrable, 254, 266
- martingale convergence theorem
 - L^1 -convergence, 274, 277, 283, 284
 - L^2 -convergence, 266
 - a.s. convergence, 264
 - backwards mg, 277
 - Lévy downward thm, 284
 - Lévy upward thm, 283
 - ui martingales, 274
- martingale regularization thm, 292–295
- martingale transform, 255
- maximal inequality (mg), 278
- mean recurrence set, 384
- measurable map, 29, 36
- measurable space, 10
 - product, 78
- measure, 10
 - absolutely continuous, 100
 - continuity of, 10
 - density, 52, 100
 - image, 31, 90
 - push-forward, 31
 - relative to a family, 9
 - singular, 104
 - translation invariant, 18

- measure space, 10
 - completion, 26
- Minkowski's inequality, 70, 74
- monotone class theorem, 16, 42
- monotone convergence thm, 57
- Monte-Carlo integration, 205
- Monty Hall problem, 142
- moving hump, 187
- multinomial coefficient, 121, 338
- multinomial law, 128, 304

- negative part, 38
- normal law, 136
 - characteristic function, 164, 234
 - convergence, 400
 - degenerate, 136
 - multivariate, 234, 399
 - norming of, 84
 - standard, 136
- normal number, 202
- null set, 26, 52

- occupation measure, 384
- occupation time, 368
- optional sampling theorem, 259
- optional stopping theorem, 258
 - ui martingales, 275, 296–299
- optional time, 257
- outcome, 112, 115
- outer measure, 20

- \mathbb{P} -convergence, 180
- \mathbb{P} -convergence, *see also* convergence
 - in probability
- parameter integrals
 - continuity, 59
 - differentiability, 60
- Perron–Frobenius theorem, 347
- Plancherel's theorem, 389
- point mass, 12
- Poisson approximation, 173
- Poisson law, 173, 302
 - and multinomial law, 303
- Poisson process, 307
 - as Lévy process, 310, 311, 314
 - as martingale, 320
 - compound PP, 325
 - strong Markov property, 313, 316
 - superposition, 323
 - thinning, 324
- Pólya's law, 131
- Pólya's urn, 131

- positive part, 38
- predictable, 251
- previsible, *see* predictable
- probability measure, 10, 115
 - continuous, 131–133, 136
 - discrete, 13, 123–131
- probability space, 115
 - discrete, 13, 123
- probability vector, 339
- problème des parties, 113
- product
 - σ -algebra, 78, 89
 - infinite, 106
 - measurable space, 78
- product measure
 - existence, 80
 - infinite, 107
 - uniqueness, 79
- product measure space, 82, 107
- pull out, 221
- push forward, 31
- Pythagoras' thm for mg, 266

- quadratic variation, 254, 289, 411

- Rademacher functions, 187
- Radon-Nikodým derivative, 101
- Radon-Nikodým theorem, 100
- random measure, 308, 322
 - independently scattered, 322
 - orthogonal, 323
- random variable, 32, 90, 124
 - discrete, 124
 - realization on $[0, 1]$, 157, 163
- random walk, 329
 - as MC, 350
 - fluctuation, 381, 389
 - genuinely d -dimensional, 395
 - one-sided exit, 333
 - recurrence, 334, 336, 384, 387, 393, 396
 - simple, 329
 - symmetric, 329
 - symmetrization, 394
 - transience, 334, 336, 384, 392, 393, 396
 - two-sided exit, 330–331
 - Wald identities, 330
- recurrence class, 372
- recurrence set, 384
- recurrent
 - Brownian motion, 408

- discrete MC, 370
- random walk, 334, 336, 384, 387
- reflection principle, 423–425
- regular conditional distribution, 230, 232
- Riemann integral, 64
 - as Lebesgue integral, 65
- Riemann sum, 64
- Riemann–Stieltjes integral, 414
- right-continuous filtration, 293
- ring (of sets), 5
- rising tower, 187
- σ -additive, 10
- σ -algebra, 5
 - approximation, 97
 - generated by, 6, 31
 - generated by stopping time, 260, 295
 - infinite product, 106
 - intersection of, 6
 - product, 78, 89
 - trace σ -algebra, 6
- σ -finite measure, 10
- σ -subadditive, 10
- sample point, 112, 115
- sample space, 113, 115
- semi-ring (of sets), 20, 78
 - product, 78
- simple function, 37
 - standard representation, 37
- simple random walk
 - fluctuation, 201
- simple random walk, *see* random walk
- sine integral, 88, 170
- singular measures, 104
- sombrero lemma, 39
- Spitzer test, 396
- square bracket, 289
- square function, 289
- square-integrable, *see* L^2 -...
- standard representation, 37
- stationary distribution, 376
- stationary increments, 310, 398
- stationary pobab. vector, 343
- step functions dense in L^p , 98
- stochastic matrix, 339
- stochastic process, 251, 306
 - Brownian motion, 398
 - Lévy process, 310
 - Markov chain, 340
 - Markov process, 418
 - Poisson process, 307
 - stopped, 258
- stopped process, 258
- stopping time, 257, 295
- σ -algebra, 260, 295
 - approximation, 420
- strong Markov property, 313, 316, 359
 - of BM, 420, 421, 423
 - of discrete MC, 360–362
 - of RW, 382
- strongly additive, 10
- sub-martingale, 251, 290
- sub-martingale, *see also* martingale
- subadditive, 10
 - σ -subadditive, 10
- subsequence principle, 186
- sum of independent rv
 - convergence, 210, 211, 267, 287
 - convolution, 153
- sum of independent rv, *see also* random walk
- summable sequence, 51, 74
- super-martingale, 251, 290
- super-martingale, *see also* martingale
- superposition of PP, 323
- symmetric random walk, *see* random walk
- symmetric set, 285
- tail σ -algebra, 199
- terminal σ -algebra, 199
- terminal event, 199
- theorem
 - approx. by generators, 97
 - Banach–Steinhaus, 414
 - bedside lamp lemma, 87
 - Beppo Levi, 46, 47
 - Bienaymé, 155
 - Borel SLLN, 202
 - Borel–Cantelli lemma, 184, 196
 - Carathéodory, 20
 - Cauchy functional eqn., 301
 - Cesàro’s lemma, 212
 - Chung–Fuchs, 389
 - Chung–Fuchs test, 390
 - CLT, 177, 238, 240, 243, 244
 - completeness of L^p , 71
 - continuity lemma, 59
 - continuity points are mble, 68
 - DeMoivre–Laplace, 177, 238
 - differentiability lemma, 60
 - dominated convergence, 58, 72

- Donsker, 398
- Doob decomposition, 253
- Doob's downcrossing inequality, 262, 290
- ergodic, 343, 376
- extension of measures, 20
- factorization lemma, 41
- Fatou's lemma, 49
- Feller, 244
- Fubini, 84
- Glivenko–Cantelli lemma, 208
- Gronwall's lemma, 309
- Hewitt–Savage 0-1 law, 285
- Jacobi's transformation, 93
- Kac, 150, 169
- Kolmogorov (on products), 107
- Kolmogorov's 0-1 law, 200, 284
- Kolmogorov's SLLN, 203, 213, 284
- Kronecker's lemma, 212
- Lévy continuity, 194
- Lévy's 0-1 law, 283
- Lebesgue decomposition, 105
- Lindeberg–Lévy, 240
- Lyapounov CLT, 243
- martingale convergence, 264, 266, 274, 277, 283, 284
- martingale regularization, 292–295
- monotone class, 16, 42
- monotone convergence, 57
- optional sampling, 259
- optional stopping, 258, 275, 296–299
- Paley–Wiener–Zygmund, 412
- Perron–Frobenius, 347
- Plancherel, 389
- Pólya, 336
- Radon–Nikodým, 100
- recurrence of SRW, 336
- Riemann integrability, 65
- Riesz's convergence, 73
- Riesz–Fischer, 71
- sombrero lemma, 39
- Spitzer test, 396
- three series, 211
- Tonelli, 83
- uniqueness of measures, 17
- Vitali's convergence thm, 271
- Wald identities, 330, 409
- Weierstraß approximation, 176
- thinning of PP, 324
- tightness, 193
- Tonelli's theorem, 83
- topological σ -algebra, 9
- topology, 7
- total probability, 139
- total variation, 410
- tower property, 221
- trace σ -algebra, 6
- transient
 - discrete MC, 370
 - random walk, 334, 336, 384
- transition matrix, 340
- triangulation, 3
- truncation inequality, 192
- uncorrelated, 155
- uniform law, 135, 164
- uniformly integrable, 269
- uniqueness thm (measures), 17
- variance, 92, 131, 154
- variational sum, 410
- Vitali's convergence theorem, 271
- volume of parallelepiped, 33
- Wald's identities, 330, 409
- weak convergence (measures), 181
- Weierstraß approximation theorem, 176
- Wright–Fisher model, 355
- Young's inequality, 69, 95
- zero-one law
 - Hewitt–Savage, 285
 - Kolmogorov, 200, 284
 - Lévy, 283