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Harald Cramér, M. Ross Leadbetter, Mathematics

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This graduate-level text offers a comprehensive account of the general theory of stationary processes, with special emphasis on the properties of sample functions. Assuming a familiarity with the basic features of modern probability theory, the text develops the foundations of the general theory of stochastic processes, examines processes with a continuous-time parameter, and applies the general theory to procedures key to the study of stationary processes. Additional topics include analytic properties of the sample functions and the problem of time distribution of the intersections between a sample function. 1967 edition.

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