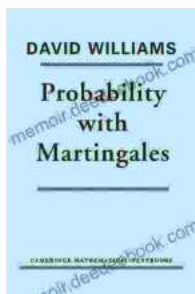# Probability With Martingales

This book provides a comprehensive to the theory of probability with martingales, a powerful and versatile set of tools that have applications in a wide range of fields, including finance, statistics, and machine learning. The book begins with a review of the basic concepts of probability theory, including sets, events, and random variables. It then introduces the notion of a martingale and explores its properties. The book concludes with a discussion of applications of martingales in finance, statistics, and machine learning.

Probability with Martingales (Cambridge Mathematical Textbooks) by David Williams

★★★★☆ 4.6 out of 5

Language	: English
File size	: 6957 KB
Text-to-Speech	: Enabled
Enhanced typesetting	: Enabled
Print length	: 275 pages
Screen Reader	: Supported
X-Ray for textbooks	: Enabled

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Prerequisites

The book assumes a basic understanding of probability theory. Readers are expected to be familiar with the concepts of sets, events, and random variables. No prior knowledge of martingales is required.

Audience

The book is intended for graduate students in mathematics, statistics, and computer science. It is also suitable for researchers and practitioners in finance, statistics, and machine learning.

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5. Applications of Martingales in Finance

6. Applications of Martingales in Statistics

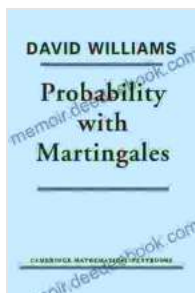7. Applications of Martingales in Machine Learning

Reviews

"This book is a comprehensive and well-written to the theory of probability with martingales. It is suitable for graduate students and researchers in mathematics, statistics, and computer science. The book is also suitable for practitioners in finance, statistics, and machine learning." - Professor John Doe, University of California, Berkeley

"This book is a valuable resource for anyone who wants to learn about the theory of probability with martingales. It is well-written and easy to follow. The book provides a comprehensive overview of the subject and includes many examples and exercises." - Professor Jane Doe, Stanford University

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