

CONTENTS

I. A PRACTICAL INTRODUCTION TO THE STUDY OF RANDOM FUNCTIONS	1
1. Introduction	1
2. Analysis of an experiment	3
3. Various examples of random functions	7
4. Practical aspects of the study of random functions	12
5. Mean values	15
6. Linear homogeneous devices	22
7. Non-linear devices	31
8. Microscopic fluctuations and human-scale fluctuations	33
II. AXIOMS, BASIC CONCEPTS AND FUNDAMENTAL THEOREMS IN THE THEORY OF PROBABILITY	39
<i>A. Axioms</i>	39
1. Trials; events; fundamental probability sets	39
2. Axioms	43
3. Some concepts and definitions	47
<i>B. Random Variables</i>	48
4. Random variables and distribution functions	48

5. Characteristic function of a random variable	53
6. Examples of distribution functions	55
<i>C. Multi-Dimensional Random Variables</i>	57
7. Random variables and distribution functions in k dimensions	57
8. Convergence of distribution functions	60
9. Study of two joint random variables	62
10. k -dimensional normal distributions	64
11. Sums of independent random variables	66
<i>D. Convergence of Random Variables</i>	67
12. Convergence in probability	67
<i>E. Asymptotic Laws for Sums of Independent Random Variables</i>	73
<i>F. Bibliographic Note</i>	75
III. GENERAL INTRODUCTION TO RANDOM FUNCTIONS	77
<i>A. The Concept of a Random Function</i>	77
1. Random quantities	77
2. Random functions; definitions and notations	81
3. Probability law and temporal law for a stochastic process	83
4. Measurable processes and temporal laws	89
5. Practical considerations	91
6. Definitions	94
<i>B. Stochastic Continuity, Integrability and Differentiability of a Random Function</i>	94
7. Stochastic continuity	94
8. Stochastic Riemann-integrability of $X(t)$	96
9. Properties not solely dependent on the temporal law	99
<i>C. Second Order Random Functions</i>	101
10. Definitions	101
11. Mean square properties of second order random functions	107
12. Properties of second order random functions not solely dependent on their temporal law	112
13. Extension to multi-dimensional random functions	114
<i>D. Bibliographic Note</i>	115

IV. GENERAL INTRODUCTION TO STOCHASTIC PROCESSES: RANDOM FUNCTIONS WITH INDEPENDENT INCREMENTS	117
<i>A. General Introduction to Stochastic Processes</i>	117
1. Classification of stochastic processes	117
2. Mean values and ergodicity	122
3. Mathematical standpoint	124
<i>B. Additive Processes and Functions with Independent Random Increments</i>	125
4. General remarks	125
5. Continuity of a Wiener-Levy random function	128
6. Some problems connected with Wiener-Levy random functions	134
7. Poisson processes	141
8. The most general random functions with independent increments	153
9. The multi-dimensional case and other extensions	154
V. RANDOM FUNCTIONS DERIVED FROM POISSON PROCESSES	157
1. Practical introduction	157
2. Random functions arising in Model 1	163
3. General definitions	166
4. Existence of random functions derived from Poisson processes	167
5. Temporal laws for r.f.'s d.P. Distribution functions. Characteristic functions	173
6. Asymptotic properties for large pulse intensities	177
7. A case of particular importance: stationary phenomena	182
8. Functionals of a P.r.f. \mathcal{X} in the stationary case	186
9. Remarks on P.r.f.'s in the stationary case	196
10. Special case where \mathcal{X} is not a stationary random function	197
11. Random functions arising in Model II	201
12. Random functions arising in Model III	206
13. Bibliographic Note	211
VI. MARKOFF PROCESSES	213
I. General Introduction	213
1. Some practical examples	213
2. General concepts	215

3. A mathematical interpretation	219
II. Homogeneous Markoff Chains with a Finite Number of States in Discrete Time	221
<i>A. Case of a Finite Number of States</i>	221
4. General remarks	221
5. Study of the general case by direct methods	226
6. Some examples	230
7. Sequences of random variables associated with a regular chain	235
8. A priori probabilities	239
9. Some problems: sojourn and recurrence times	243
<i>B. Some Extensions</i>	246
10. Extension to the denumerable case	246
11. Markoff chains of finite and infinite order	253
III. Permanent Homogeneous Markoff Chains with a Finite Number of States	261
12. An expression for the transition probabilities	261
13. Continuity of $\mathcal{P}(t)$	269
14. Differentiability of $\mathcal{P}(t)$, and its determination by the Kolmogoroff equations	271
15. A priori and absolute probabilities; Stationary chains	274
IV. Permanent Homogeneous Markoff Chains with a Denumerably Infinite Number of States	275
16. General remarks	275
17. Continuity of the $P_{ij}(t)$ and behaviour of $\mathcal{P}(t)$ as t , tends to $+\infty$	285
18. The Kolmogoroff equations	293

VII. PERMANENT DISCONTINUOUS MARKOFF CHAINS

PERMANENT CONTINUOUS MARKOFF CHAINS

ADDITIVE FUNCTIONALS OF A MARKOFF PROCESS 299

I. Permanent Discontinuous Markoff Chains	299
1. General remarks	299
2. The Kolmogoroff equations	305
II. Permanent Continuous Markoff Chains	320
3. General remarks	320
4. The first Kolmogoroff equation	322
5. Solution for $F(t, x; \tau, \xi)$ from the first Kolmogoroff equation	328

6. Continuity of $X(t)$	336
7. Extension to the case of several parameters.....	342
8. Definitions for absorption probabilities in the parametric case	344
9. Calculation of absorption probabilities	348
10. Application to the solution of the equation $L(u) = 0$	351
III. Additive Functionals of a Markoff Process	353
11. Additive functionals	353
12. Fundamental equation	357
13. Determination of $\mu(t,x;\tau,\xi;\nu)$ in the case of a continuous process	358
14. Determination of $\mu(t,x;\tau,e;\nu)$ in the case of a continuous process	367
15. Case of discontinuous processes	374
16. Bibliographic Note for Chapters 6 and 7	375
Mathematical Appendix	377
SAME BASIC MATHEMATICAL NOTIONS	377
I. Sets: Measures; Integrals	377
1. Operations with sets	377
2. Point functions	380
3. The definite integral	383
4. Various types of convergence for point functions	388
5. Decompositions and absolute continuity of a completely additive set function on a Borel field	390
6. Completion of a Borel field and measure; Outer measures	392
II. General Introduction to Spaces; Topology. Metric Spaces. Groups. Semi-Groups. Banach Spaces.	394
7. General introduction to spaces; Topology	394
8. Groups	399
9. Linear spaces	402
10. Functional spaces L_x	404
11. Linear functionals and linear operations in Banach spaces	410
12. Hilbert spaces	413
III. Euclidean Spaces and Measures	415
13. n -dimensional Euclidean spaces	415
14. Euclidean measures of Borel and Lebesgue	422
15. Distribution functions	426
16. Bibliographic Note	432