

# Table of Contents

Chapter I. Basic Notions of Probability Theory . . . . .	1
§ 1. Axioms and Definitions . . . . .	1
§ 2. Independence . . . . .	20
§ 3. Conditional Probabilities and Conditional Expectations. . . . .	28
§ 4. Random Functions and Random Mappings. . . . .	41
 Chapter II. Random Sequences . . . . .	 50
§ 1. Preliminary Remarks . . . . .	50
§ 2. Semi-Martingales and Martingales. . . . .	52
§ 3. Series . . . . .	65
§ 4. Markov Chains . . . . .	73
§ 5. Markov Chains with a Countable Number of States . . . . .	88
§ 6. Random Walks on a Lattice . . . . .	116
§ 7. Local Limit Theorems for Lattice Walks . . . . .	125
§ 8. Ergodic Theorems. . . . .	132
 Chapter III. Random Functions . . . . .	 146
§ 1. Some Classes of Random Functions . . . . .	146
§ 2. Separable Random Functions . . . . .	163
§ 3. Measurable Random Functions . . . . .	170
§ 4. A Criterion for the Absence of Discontinuities of the Second Kind . . . . .	173
§ 5. Continuous Processes . . . . .	186
 Chapter IV. Linear Theory of Random Processes . . . . .	 195
§ 1. Correlation Functions . . . . .	195
§ 2. Spectral Representations of Correlation Functions . . . . .	205
§ 3. A Basic Analysis of Hilbert Random Functions . . . . .	218
§ 4. Stochastic Measures and Integrals . . . . .	230
§ 5. Integral Representation of Random Functions. . . . .	241

§ 6. Linear Transformations . . . . .	247
§ 7. Physically Realizable Filters . . . . .	257
§ 8. Forecasting and Filtering of Stationary Processes . . . . .	271
§ 9. General Theorems on Forecasting Stationary Processes . . . . .	289
 Chapter V. Probability Measures on Functional Spaces. . . . .	 308
§ 1. Measures Associated with Random Processes . . . . .	308
§ 2. Measures in Metric Spaces . . . . .	314
§ 3. Measures on Linear Spaces. Characteristic Functionals . . . . .	320
§ 4. Measures in $\mathcal{L}_p$ Spaces . . . . .	328
§ 5. Measures in Hilbert Spaces . . . . .	338
§ 6. Gaussian Measures in a Hilbert Space . . . . .	348
 Chapter VI. Limit Theorems for Random Processes . . . . .	 362
§ 1. Weak Convergences of Measures in Metric Spaces . . . . .	362
§ 2. Conditions for Weak Convergence of Measures in Hilbert Spaces . . . . .	370
§ 3. Sums of Independent Random Variables with Values in a Hilbert Space . . . . .	381
§ 4. Limit Theorems for Continuous Random Processes . . . . .	405
§ 5. Limit Theorems for Processes without Discontinuities of the Second Kind . . . . .	421
 Chapter VII. Absolute Continuity of Measures Associated with Random Processes. . . . .	 440
§ 1. General Theorems on Absolute Continuity . . . . .	440
§ 2. Admissible Shifts in Hilbert Spaces . . . . .	449
§ 3. Absolute Continuity of Measures under Mappings of Spaces . . . . .	475
§ 4. Absolute Continuity of Gaussian Measures in a Hilbert Space . . . . .	490
§ 5. Equivalence and Orthogonality of Measures Associated with Stationary Gaussian Processes. . . . .	499
§ 6. General Properties of Densities of Measures Associated with Markov Processes . . . . .	515
 Chapter VIII. Measurable Functions on Hilbert Spaces. . . . .	 525
§ 1. Measurable Linear Functionals and Operators on Hilbert Spaces . . . . .	525
§ 2. Measurable Polynomial Functions. Orthogonal Polynomials . . . . .	534
§ 3. Measurable Mappings . . . . .	543

§ 4. Calculation of Certain Characteristics of Transformed Measures . . . . .	550
Historical and Bibliographical Remarks . . . . .	558
Bibliography . . . . .	562
Subject Index. . . . .	567

