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In probability theory, a martingale is a sequence of random variables (i.e., a stochastic process) for which, at a particular time, the conditional expectation of the next value in the sequence, given all prior values, is equal to the present value.

Martingale (probability theory) - Wikipedia

Probability theory is the branch of mathematics concerned with probability.Although there are several different probability interpretations, probability theory treats the concept in a rigorous mathematical manner by expressing it through a set of axioms.Typically these axioms formalise probability in terms of a probability space, which assigns a measure taking values between 0 and 1, termed ...

Probability theory - Wikipedia

M301 Syllabus. COLLEGE ALGEBRA Prerequisite and degree relevance: May not be included in the major requirement for the Bachelor of Arts or Sciences degree with a major in mathematics. In some colleges M301 cannot be counted toward the Area C requirement or toward the total hours required for a degree.

Course Syllabi - ma.utexas.edu

Bibliografía. Hazewinkel, Michiel, ed. (2001), «Martingale», Encyclopaedia of Mathematics (en inglés), Springer, ISBN 978-1556080104 «The Splendors and Miseries of Martingales».Electronic Journal for History of Probability and Statistics 5 (1). junio de 2009. Entire issue dedicated to Martingale probability theory. Williams, David (1991). ...

Martingala - Wikipedia, la enciclopedia libre

We study geometric properties of GL-spaces. We demonstrate that every finite-dimensional GL-space is polyhedral; that in dimension 2 there are only two, up to isometry, GL-spaces, namely the space whose unit sphere is a square (like ℓ_∞^2 or ℓ_1^2) and the space whose unit sphere is an equilateral hexagon.

Mathematics authors/titles "new"

확률론에서, 마팅게일(영어: martingale 마턴게일 [], 프랑스어: martingale 마르탱갈 [])은 확률 과정의 하나로, 과거의 모든 정보를 알고 있다면 미래의 기댓값이 현재 값과 동일한 과정이다.

마팅게일 - 위키백과, 우리 모두의 백과사전

Als Martingal bezeichnet man in der Wahrscheinlichkeitstheorie einen stochastischen Prozess, der über den bedingten Erwartungswert definiert wird und sich dadurch auszeichnet, dass er im Mittel fair ist. Martingale entstehen auf natürliche Weise aus der Modellierung von fairen Glücksspielen.Sie wurden von Paul Lévy in die Mathematik eingeführt.. Eng verwandt mit den Martingalen sind die ...

Martingal – Wikipedia

一様可積分性（いちようかせきぶんせい、英: uniform integrability ）とは、数学の実解析、関数解析学および測度論の分野における重要な概念で、ルベーグ可積分性の概念を拡張し、条件付き期待値やマルチンゲールの理論の発展のために重要な役割を担うものである。

一様可積分性とは - goo Wikipedia (ウィキペディア)

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Sannolikhetsfördelning – Wikipedia

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