



Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics)

By Salomon Bochner

Download now

Read Online ➔

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner

Nineteenth-century studies of harmonic analysis were closely linked with the work of Joseph Fourier on the theory of heat and with that of P. S. Laplace on probability. During the 1920s, the Fourier transform developed into one of the most effective tools of modern probabilistic research; conversely, the demands of the probability theory stimulated further research into harmonic analysis.

Mathematician Salomon Bochner wrote a pair of landmark books on the subject in the 1930s and 40s. In this volume, originally published in 1955, he adopts a more probabilistic view and emphasizes stochastic processes and the interchange of stimuli between probability and analysis. Non-probabilistic topics include Fourier series and integrals in many variables; the Bochner integral; the transforms of Plancherel, Laplace, Poisson, and Mellin; applications to boundary value problems, to Dirichlet series, and to Bessel functions; and the theory of completely monotone functions.

The primary significance of this text lies in the last two chapters, which offer a systematic presentation of an original concept developed by the author and partly by LeCam: Bochner's characteristic functional, a Fourier transform on a Euclidean-like space of infinitely many dimensions. The characteristic functional plays a role in stochastic processes similar to its relationship with numerical random variables, and thus constitutes an important part of progress in the theory of stochastic processes.

 [Download Harmonic Analysis and the Theory of Probability \(D ...pdf](#)

 [Read Online Harmonic Analysis and the Theory of Probability ...pdf](#)

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics)

By Salomon Bochner

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner

Nineteenth-century studies of harmonic analysis were closely linked with the work of Joseph Fourier on the theory of heat and with that of P. S. Laplace on probability. During the 1920s, the Fourier transform developed into one of the most effective tools of modern probabilistic research; conversely, the demands of the probability theory stimulated further research into harmonic analysis.

Mathematician Salomon Bochner wrote a pair of landmark books on the subject in the 1930s and 40s. In this volume, originally published in 1955, he adopts a more probabilistic view and emphasizes stochastic processes and the interchange of stimuli between probability and analysis. Non-probabilistic topics include Fourier series and integrals in many variables; the Bochner integral; the transforms of Plancherel, Laplace, Poisson, and Mellin; applications to boundary value problems, to Dirichlet series, and to Bessel functions; and the theory of completely monotone functions.

The primary significance of this text lies in the last two chapters, which offer a systematic presentation of an original concept developed by the author and partly by LeCam: Bochner's characteristic functional, a Fourier transform on a Euclidean-like space of infinitely many dimensions. The characteristic functional plays a role in stochastic processes similar to its relationship with numerical random variables, and thus constitutes an important part of progress in the theory of stochastic processes.

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner Bibliography

- Sales Rank: #2921251 in Books
- Published on: 2005-08-27
- Released on: 2005-08-27
- Original language: English
- Number of items: 1
- Dimensions: 8.50" h x .41" w x 5.51" l, .44 pounds
- Binding: Paperback
- 192 pages

 [Download Harmonic Analysis and the Theory of Probability \(D ...pdf](#)

 [Read Online Harmonic Analysis and the Theory of Probability ...pdf](#)

Download and Read Free Online Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner

Editorial Review

Users Review

From reader reviews:

Bernard Woodley:

Nowadays reading books become more and more than want or need but also be a life style. This reading habit give you lot of advantages. Advantages you got of course the knowledge your information inside the book which improve your knowledge and information. The info you get based on what kind of reserve you read, if you want attract knowledge just go with education books but if you want experience happy read one along with theme for entertaining like comic or novel. The particular Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) is kind of e-book which is giving the reader unforeseen experience.

Joe Lowe:

Many people spending their moment by playing outside along with friends, fun activity with family or just watching TV all day long. You can have new activity to spend your whole day by examining a book. Ugh, do you think reading a book can really hard because you have to use the book everywhere? It alright you can have the e-book, bringing everywhere you want in your Touch screen phone. Like Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) which is getting the e-book version. So , try out this book? Let's notice.

Jake Harris:

In this era which is the greater particular person or who has ability in doing something more are more precious than other. Do you want to become one among it? It is just simple strategy to have that. What you have to do is just spending your time not very much but quite enough to enjoy a look at some books. Among the books in the top list in your reading list is actually Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics). This book which is qualified as The Hungry Hills can get you closer in becoming precious person. By looking way up and review this reserve you can get many advantages.

Phillis Ries:

That publication can make you to feel relax. That book Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) was bright colored and of course has pictures on the website. As we know that book Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) has many kinds or genre. Start from kids until teenagers. For example Naruto or Private investigator Conan you can read and feel that you are the character on there. So , not at all of book are usually make you bored, any it can make

you feel happy, fun and relax. Try to choose the best book for yourself and try to like reading that will.

Download and Read Online Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner
#9SWJT1L4OKN

Read Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner for online ebook

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner books to read online.

Online Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner ebook PDF download

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner Doc

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner Mobipocket

Harmonic Analysis and the Theory of Probability (Dover Books on Mathematics) By Salomon Bochner EPub