

Additional References for Math/Stat 491, Fall 2013

Books at roughly the same level as the textbooks:

- Erhan Cinlar. *Introduction to Stochastic Processes*, Prentice Hall (1975).
- S. Karlin and H. Taylor. *A First Course in Stochastic Processes (Second Edition)*. Academic Press (1975).
- S. Karlin and H. Taylor. *A second Course in Stochastic Processes*, Academic Press (1981).
- P. G. Hoel, S. C. Port, and C. J. Stone. *Introduction to Stochastic Processes*, Houghton Mifflin, (1972).
- L. Breiman. *Probability and Stochastic Processes: with a view toward applications*. Houghton-Mifflin, (1969).
- Greg Lawler. *Introduction to Stochastic Processes (Second Edition)*, Chapman and Hall (2006).
- W. Feller. *An Introduction o Probability Theory and It's Applications, Volume I*, 3rd Edition. Wiley (1968).

More on Martingales:

- D. Williams. *Probability with Martingales*. Cambridge University Press (1991).

More on Markov chains:

- Kemeny, John G. and Snell, J. Laurie and Knapp, Anthony W. *Denumerable Markov chains*, 2nd Edition. Springer-Verlag. (1976).
- Kemeny, John G. and Snell, J. L. *Finite Markov chains*, Springer-Verlag, (1976).
- Chung, Kai Lai. *Markov chains with stationary transition probabilities*, (Second edition)Die Grundlehren der mathematischen Springer-Verlag (1967).