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David Williams is a Welsh mathematician who works in probability theory. He was educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil.

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Probability with Martingales by David Williams

Overview This is a masterly introduction to the modern and rigorous theory of probability. The author adopts the martingale theory as his main theme and moves at a lively pace through the subject's rigorous foundations. Measure theory is introduced and then immediately exploited by being applied to real probability theory.

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David Williams is a Welsh mathematician who works in probability theory. He was educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil.

David Williams (Author of Probability with Martingales)

David Williams The author adopts the martingale theory as his main theme in this introduction to the modern theory of probability, which is, perhaps, at a practical level, one of the most useful mathematical theories ever devised.

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Probability with Martingales: Williams, David ...

Biography. David Williams was born at Gorseinon, near Swansea, Wales, and educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil under the supervision of David George Kendall and Harry Gerd Edzard Reuter, with a thesis titled Random time substitution in Markov chains.. He held posts at the Stanford University (1962-63 ...

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David Hobson's 85 research works with 2,845 citations and 4,819 reads, including: The left-curtain martingale coupling in the presence of atoms

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