

Literatur Stochastik I

- Dehling, Herold; Haupt, Beate: Einführung in die Wahrscheinlichkeitstheorie und Statistik. 2. Auflage. Springer (2004).
- Feller, W.: An introduction to probability theory and its applications. I. John Wiley and Sons (1968).
- **Georgii, Hans-Otto: Stochastik. Einführung in die Wahrscheinlichkeitstheorie und Statistik. 2nd revised edition. de Gruyter (2004).**
- Grimmett, Geoffrey; David, Stirzaker: Probability and Random Processes. 3rd ed. Oxford University Press (2001).
- **Krengel, Ulrich: Einführung in die Wahrscheinlichkeitstheorie und Statistik. Für Studium, Berufspraxis und Lehramt. 8th expanded ed. Vieweg (2005).**
- Meester, Ronald: A natural introduction to probability theory. 2nd ed. Birkhäuser (2008).
- Parthasarathy, K. R.: Introduction to probability and measure. 2nd revised ed. Hindustan Book Agency (2005).
- Ross, Sheldon M.: Introduction to probability models. 9th ed. Elsevier/Academic Press (2006).
- Snell, J.Laurie: Introduction to probability. McGraw-Hill Book Company (1989).
- Taylor, J.C.: An introduction to measure and probability. Springer (1996).

Weiterführende Literatur

- Durrett, Richard: Probability. Theory and examples. Wadsworth & Brooks/Cole Advanced Books & Software (1991).
- Klenke, Achim: Wahrscheinlichkeitstheorie. 2nd revised ed. Springer (2008).