

Kozlov, S. M.

The method of averaging and walks in inhomogeneous environments. (English. Russian original) [Zbl 0615.60063](#)

Russ. Math. Surv. 40, No. 2, 73-145 (1985); translation from *Usp. Mat. Nauk* 40, No. 2, 61-120 (1985).

The author deals with the averaging problem and formulates it in a probabilistic way. He gives a survey of properties of walks on an inhomogeneous lattice. The law of large numbers and the central limit theorem are mainly studied. The general theorem is then applied to specific walks.

Reviewer: E.Orlandi

MSC:

[60G50](#) Sums of independent random variables; random walks
[60J60](#) Diffusion processes

Cited in **5** Reviews
Cited in **75** Documents

Keywords:

walks on an inhomogeneous lattice; law of large numbers; central limit theorem

Full Text: [DOI](#)