

Yang, Jing; Pan, Liyun

J. L. Doob and stochastic processes. (Chinese. English summary) Zbl 1349.01046
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Summary: This paper briefly describes J. L. Doob' s life and analyses his work in probability theory. It focuses on the reason he studied probability theory, the meaning he founded the theory of martingales and his academic association. Then, it can help to better understand the significance and influence of Doob's work and how the theory of stochastic processes developed in the middle of the twentieth century.

MSC:

01A70 Biographies, obituaries, personalia, bibliographies
60-03 History of probability theory
01A60 History of mathematics in the 20th century
60G05 Foundations of stochastic processes

Keywords:

Joseph Leo Doob; pprobability theory; stochastic processes; martingale

Biographic references:

Doob, Joseph Leo