CONTENTS

Preface

Index of symbols

CHAPTER - 1
BACK GROUND MATERIALS.

1.1 Definitions, notations and some important formulae. 1
1.2 Introduction 18

CHAPTER - 2
RANDOM FOURIER-STELTJES SERIES RELATED TO STOCHASTIC INTEGRAL OF COMPLEMENTARY FUNCTIONS.

2.1 Almost sure convergence of random Fourier-Steltjes Series 34 to Stochastic integral of convolution of complementary functions.

2.2 Growth rate of weighted random Fourier-Steltjes Series 55 associated with stable process.

CHAPTER - 3
STOCHASTIC INTEGRAL OF L^p FUNCTION.

3.1 Complementary functions in Young's sense and L^p norm. 69

3.2 Existence of Stochastic integral of L^p function and its approximation to random Fourier-Steltjes Series. 71
CHAPTER - 4
RANDOM FOURIER-STELTJES SERIES RELATED TO STOCHASTIC INTEGRAL ASSOCIATED WITH STOCHASTIC PROCESS $X(v(t))$.

4.1 Stochastic integral of a $L^p$ function related to the stochastic process $x(v(t))$ and its approximation to a random Fourier-Steltjes series.

4.2 Growth rate of random Fourier-Steltjes Series related to process $x(v(t))$.

CHAPTER - 5
UPPER BOUND OF THE NUMBER OF REAL ROOTS OF A RANDOM ALGEBRAIC POLYNOMIAL.

5.1 On the upper bound of the number of real roots of a random algebraic equation with dependent coefficients.

References