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Lectures from Markov processes to Brownian motion, by Kai Lai Chung, A Series of Comprehensive Studies in Mathematics, Vol. 249, Springer-Verlag, New York, 1982, viii + 239 pp., \$34.00. ISBN 0-3879-0618-5

What ultimately constitutes a good mathematics book? It seems to the reviewer that this is a function $f(e, r, c)$ of the variables e = effort needed to comprehend the book, r = reward in the form of valuable understanding gained, and c = cost of the book. Of these, the first two are highly dependent on the reader, and, given the first two, dependence on the third is completely individual, hence need not be discussed here. We assume f is decreasing in e and increasing in r . On these assumptions, Chung's book comes out very well indeed for the present reviewer. But let us beware. The reviewer has recently written a book [*Essentials of Brownian motion and diffusion*, Math. Surveys, vol. 18, Amer. Math. Soc., Providence, R.I., 1981] which complements Chung's book to a considerable degree. It gets one over the hard beginning (especially §1.3, Optional Times) without appreciably encroaching on the content. For the two books together one might suggest the title *From Brownian motion to Markov processes and back*.