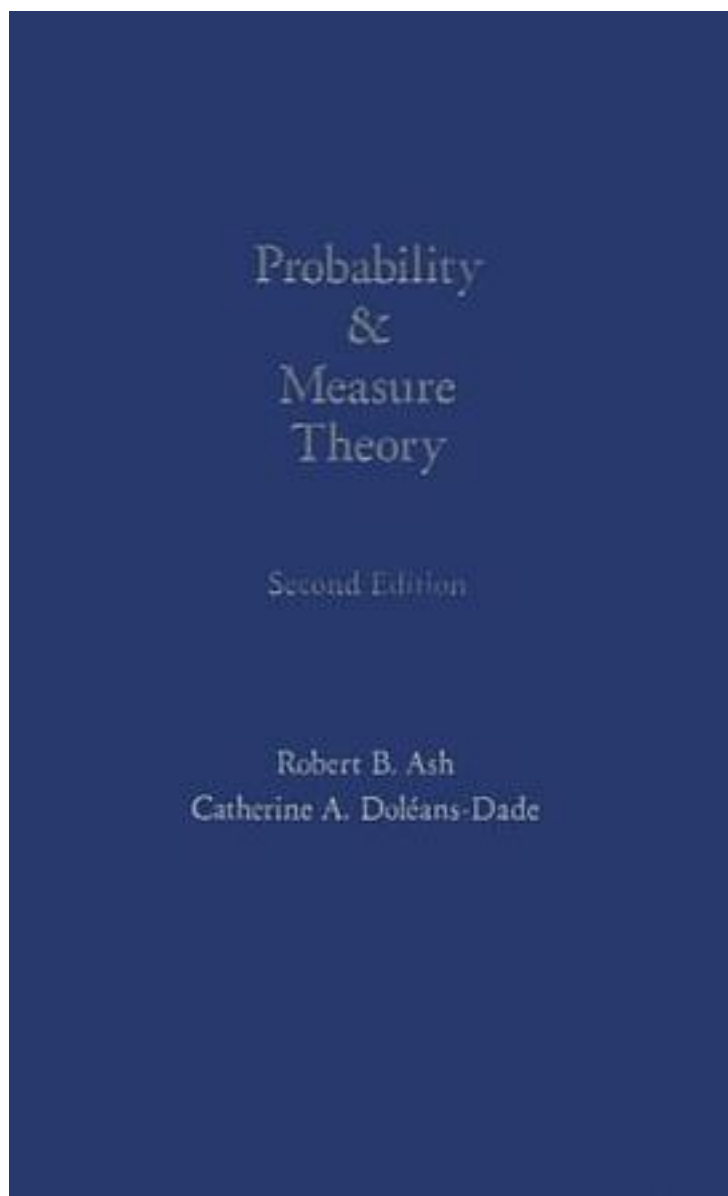


Probability & Measure Theory, Second Edition



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"Probability and Measure Theory, Second Edition" is a text for a graduate-level course in probability that includes essential background topics in analysis. It provides extensive coverage of conditional probability and expectation, strong laws of large numbers, martingale theory, the central limit theorem, ergodic theory, and Brownian motion. It is clear, and is presented in a readable style. Solutions to many problems presented in text. It includes solutions manual for instructors. Material which is new to the second edition on ergodic theory includes Brownian motion, and convergence theorems used in statistics. No knowledge of general topology is required, just basic analysis and metric spaces. There is efficient organization.

作者介绍:

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Probability

Statistics

评论

如此出名的一本书竟然没有评价……

Ash的书写的都很好。不过在读完了Tao的书之后看这个，notation上有些不适应

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书评

第一章，如果仔细看的话，感觉……很夸张……不过习惯了，就好了。我特别喜欢Ash处理abstract integration的方法，不局限于real-valued functions，而是讨论的能取到infinity的函数，当然这里Borel sigma algebra就和传统的Borel set有细微差别。

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