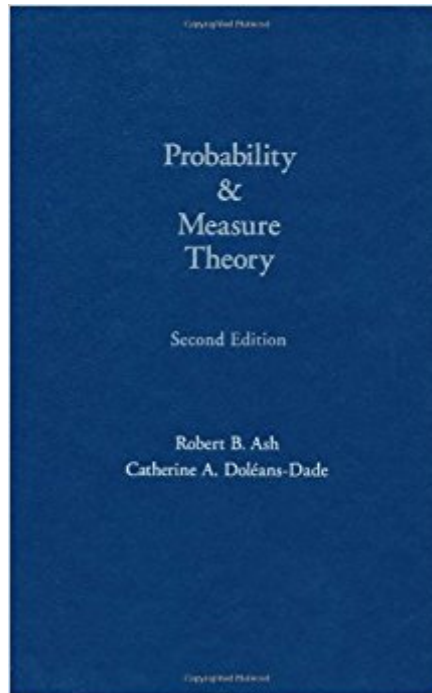




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# Probability And Measure Theory, Second Edition



## Synopsis

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. Clear, readable style. Solutions to many problems presented in text. Solutions manual for instructors. Material new to the second edition on ergodic theory, Brownian motion, and convergence theorems used in statistics. No knowledge of general topology required, just basic analysis and metric spaces. Efficient organization.

## Book Information

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## Customer Reviews

"There are numerous probability texts on the market, which makes choosing one difficult. If you are a financial professional who knows basic probability theory, but wants to take the next step in sophistication, this is the essential text. It introduces basic measure theory and functional analysis, and then delves into probability. The writing is clear and highly accessible. The choice of topics is perfect for financial engineers or financial risk managers: martingales, the inversion theorem, the central limit theorem, Brownian motion and stochastic integrals. I can't praise this book enough. It is exceptional!" --<http://www.contingencyanalysis.com>

Robert B. Ash has written about, taught, or studied virtually every area of mathematics. His books include Information Theory, Topics in Stochastic Processes, The Calculus Tutoring Book,

Introduction to Discrete Mathematics, and A Primer of Mathematics.

I first used this text in the earlier version, which comprises the first half of the book, in a one-year course in Hilbert Spaces and Lebesgue Measure theory when in the first year of grad school. The material is presented in a clearly written manner and the exposition is some of the clearest mathematical writing I've seen in a subject which is replete with textbooks. Anyone who wants to be inaugurated into the "mysteries" of measure theory and the fine points of the rigorous theory of stochastic processes and the Ito integral, will do himself or herself a favor by using this text. If it is not assigned to your class and you have the extra cash, order it anyway. It is also well-suited for self-study.

I have to say this book is really accessible but deep enough!! Love it.

This was the fourth book I tried when I attempted to give myself an introduction to the Lebesgue integral. I found it to be, by far, the most accessible among them. It is written in a very clear style that is easy to read (well, as far as mathematics texts go), which is certainly not a property shared by all books on this subject. Anyone with a little patience and a basic introduction to epsilons and deltas should be able to successfully tackle this book. The fact that the book goes on to develop the theory of probability is an extra bonus: I think this book is worth it just for the first 3 chapters. Although it isn't nearly as thorough as something like Royden, it sets you up with the most important results as quickly as possible, giving you the tools you need to begin thinking in a new way. The problems that I have done are generally of high quality. They illuminate edge cases and help you understand the consequences of the theorems and definitions. Some of the problems have solutions in the back, but it never hurts to have someone knowledgeable you can run your ideas past when you get stuck.

Great book!

Oh man, this book is so great! It has some examples in the beginning few sections then hardly any as you go along! My class was so engrossed in the material, we were hardly able to make it out of the first chapter by the end of the semester!

The information in this book is so concise. The first two chapters are good for measure and

integration theory.

I feel like this book is an international version not like USA quality.

This was my textbook for a course in Probability Theory that I did in my third year at college. I had course work in Probability, but this course took a measure theoretic approach to probability. This book does the same. I found that the book is written for an audience that already understands some measure theory. That notwithstanding, I still think the book is an excellent introduction to Probability through measure, and is one of the most comprehensive books on the topic. Almost everything one might want to talk about in the subject are dealt with thoroughly. For first timers, the book is a little difficult to follow, but a little perseverance should pay off. This book is something every grad student of mathematics should have on his bookshelf. This also happens to be one of those rare math books that have a selection of the exercises solved at the end. Can't ask for more, can you? I also recommend K L Chung's book on advanced probability. Sometimes when I was stuck with Ash, I referred to Chung.

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