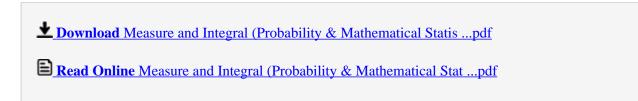# Measure and Integral (Probability & Mathematical Statistics Monograph)

Konrad Jacobs

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Measure and Integral (Probability & Mathematical Statistics Monograph) Konrad Jacobs
Probability and Mathematical Statistics: Measure and Integral provides information pertinent to the general mathematical notions and notations. This book discusses how the machinery of ?-extension works and how ?-content is derived from ?-measure.

Organized into 16 chapters, this book begins with an overview of the classical Hahn-Banach theorem and introduces the Banach limits in the form of a major exercise. This text then presents the Daniell extension theory for positive ?-measures. Other chapters consider the transform of ?-contents and ?-measures by measurable mappings and kernels. This text is also devoted to a thorough study of the vector lattice of signed contents. This book discusses as well an abstract regularity theory and applied to the standard cases of compact, locally compact, and Polish spaces. The final chapter deals with the rudiments of the Krein-Milman theorem, along with some of their applications.

This book is a valuable resource for graduate students.

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