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This book is designed to be an introduction to analysis with the proper mix of abstract theories and concrete problems. It starts with general measure theory, treats Borel and Radon measures (with particular attention paid to Lebesgue measure) and introduces the reader to Fourier analysis in Euclidean spaces with a treatment of Sobolev spaces, distributions, and the Fourier analysis of such. It continues with a Hilbertian treatment of the basic laws of probability including Doob's martingale convergence theorem and finishes with Malliavin's "stochastic calculus of variations" developed in the context of Gaussian measure spaces. This invaluable contribution to the existing literature gives the reader a taste of the fact that analysis is not a collection of independent theories but can be treated as a whole.

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probability and independence; One-dimensional random variables; Functions of random variables; Two-and higher dimensional random variables; Further characterization of random variables; The poisson and other discrete random variables; Some important continuous variables; The moment-generating function; Application to reliability theory; Sums of random variables; Samples and sampling distributions; Estimation of parameters; Testing hypothesis.

This text is designed for an introductory probability course at the university level for sophomores, juniors, and seniors in mathematics, physical and social sciences, engineering, and computer science. It presents a thorough treatment of ideas and techniques necessary for a firm understanding of the subject. The text is also recommended for use in discrete probability courses. The material is organized so that the discrete and continuous probability discussions are presented in a separate, but parallel, manner. This organization does not emphasize an overly rigorous or formal view of probability and therefore offers some strong pedagogical value. Hence, the discrete discussions can sometimes serve to motivate the more abstract continuous probability discussions. Features: Key ideas are developed in a somewhat leisurely style, providing a variety of interesting applications to probability and showing some nonintuitive ideas. Over 600 exercises provide the opportunity for practicing skills and developing a sound understanding of ideas. Numerous historical comments deal with the development of discrete probability. The text includes many computer programs that illustrate the algorithms or the methods of computation for important problems. The book is a beautiful introduction to probability theory at the beginning level. The book contains a lot of examples and an easy development of theory without any sacrifice of rigor, keeping the abstraction to a minimal level. It is indeed a valuable addition to the study of probability theory. --Zentralblatt MATH

This textbook has been in constant use since 1980, and this edition represents the first major revision of this text since the second edition. It was time to select, make hard choices of material, polish, refine, and fill in where needed. Much has been rewritten to be even cleaner and clearer, new features have been introduced, and some peripheral topics have been removed. The authors continue to provide real-world, technical applications that promote intuitive reader learning. Numerous fully worked examples and boxed and numbered formulas give students the essential practice they need to learn mathematics. Computer projects are given when appropriate, including BASIC, spreadsheets, computer algebra systems, and computer-assisted drafting. The graphing calculator has been fully integrated and calculator screens are given to introduce computations. Everything the technical student may need is included, with the emphasis always on

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