



Measures and Probabilities (Universitext)

By Michel Simonnet

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Integration theory holds a prime position, whether in pure mathematics or in various fields of applied mathematics. It plays a central role in analysis; it is the basis of probability theory and provides an indispensable tool in mathematical physics, in particular in quantum mechanics and statistical mechanics. Therefore, many textbooks devoted to integration theory are already available. The present book by Michel Simonnet differs from the previous texts in many respects, and, for that reason, it is to be particularly recommended. When dealing with integration theory, some authors choose, as a starting point, the notion of a measure on a family of subsets of a set; this approach is especially well suited to applications in probability theory. Other authors prefer to start with the notion of Radon measure (a continuous linear functional on the space of continuous functions with compact support on a locally compact space) because it plays an important role in analysis and prepares for the study of distribution theory. Starting off with the notion of Daniell measure, Mr. Simonnet provides a unified treatment of these two approaches.

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Editorial Review

From the Back Cover

This book is intended to serve as a textbook for a course in measure theory at a graduate level in pure or applied mathematics. The inclusion of some more developed material makes it also suitable for post-graduate students. Apart from some ease in mathematical reasoning, it is assumed only that the reader is acquainted with the basic results of topology and functional analysis.

Users Review

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