

<<概率与测度论>>

图书基本信息

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### 内容概要

本书是测度论和概率论领域的名著，行文流畅，主线清晰，材料取舍适当，内容包括测度和积分论、泛函分析、条件概率和期望、强大数定理和鞅论、中心极限定理、遍历定理以及布朗运动和随机积分等，全书各节都附有习题，而且在书后提供了大部分习题的详细解答。

本书可作为相关专业高年级本科生或研究生的双语教材，适合作为一学年的教学内容，也可选用其中部分章节用作一学期的教学内容或参考书。

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作者简介

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世界著名数学家, 研究领域包括: 信息理论、代数、拓扑、概率论、泛函分析等。

主要著作有Measure, Integration and Functional Analysis和Information Theory等。

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