

Functional Analysis for Probability and Stochastic Processes: An Introduction

Adam Bobrowski



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Functional Analysis for Probability and Stochastic Processes: An Introduction Adam Bobrowski Designed for students of probability and stochastic processes, as well as for students of functional analysis, specifically, this volume presents some chosen parts of functional analysis that can help clarify probability and stochastic processes. The subjects range from basic Hilbert and Banach spaces, through weak topologies and Banach algebras, to the theory of semigroups of bounded linear operators. Numerous standard and non-standard examples and exercises make the book suitable as a course textbook or for self-study.

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