Modern Analysis (Studies in Advanced Mathematics)

Kenneth Kuttler

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Containing an original examination of sufficient statistics, based on the general theory of Radon measures
With an ambitious scope, this resource unifies various topics into one volume succinctly and completely. The contents span basic measure theory in an abstract and concrete form, material on classic linear functional analysis, probability, and some major results used in the theory of partial differential equations. Two different proofs of the central limit theorem are examined as well as a straightforward approach to conditional probability and expectation.

Modern Analysis provides ample and well-constructed exercises and examples. Introductory topology is included to help the reader understand such items as the Riesz theorem, detailing its proofs and statements. This work will help readers apply measure theory to probability theory, guiding them to understand the theorems rather than merely follow directions.

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