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New edition provides additional topics such as the Kurzweil-Henstock integral, Banach-Tarski paradox, a proof of the existence of liftings, the Daniell integral, and a brief introduction to measure-theoretic probability theory

Contains numerous examples and exercises

Provides a solid background for study in harmonic analysis and probability theory

Intended as a self-contained introduction to measure theory, this textbook also includes a comprehensive treatment of integration on locally compact Hausdorff spaces, the analytic and Borel subsets of Polish spaces, and Haar measures on locally compact groups. This second edition includes a chapter on measure-theoretic probability theory, plus brief treatments of the Banach-Tarski paradox, the Henstock-Kurzweil integral, the Daniell integral, and the existence of liftings.

Measure Theory provides a solid background for study in both functional analysis and probability theory and is an excellent resource for advanced undergraduate and graduate students in mathematics. The prerequisites for this book are basic courses in point-set topology and in analysis, and the appendices present a thorough review of essential background material.

The author aims to present a straightforward treatment of the part of measure theory necessary for analysis and probability assuming only basic knowledge of analysis and topology...Each chapter includes numerous well-chosen exercises, varying from very routine practice problems to important extensions and developments of the theory; for the difficult ones there are helpful hints. It is the reviewer's opinion that the author has succeeded in his aim. In spite of its lack of new results, the selection and presentation of materials makes this a useful book for an introduction to measure and integration theory.