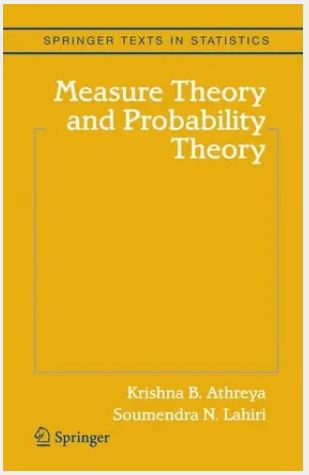
Athreya / Lahiri

Measure Theory and Probability Theory



This is a graduate level textbook on measure theory and probability theory. It presents the main concepts and results in measure theory and probability theory in a simple and easy-to-understand way. It further provides heuristic explanations behind the theory to help students see the big picture. The book can be used as a text for a two semester sequence of courses in measure theory and probability theory, with an option to include supplemental material on stochastic processes and special topics. It is intended primarily for first year Ph.D. students in mathematics and statistics although mathematically advanced students from engineering and economics would also find the book useful. Prerequisites are kept to the minimal level of an understanding of basic real analysis concepts such as limits, continuity, differentiability, Riemann integration, and convergence of sequences and series. A review of this material is included in the appendix.

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