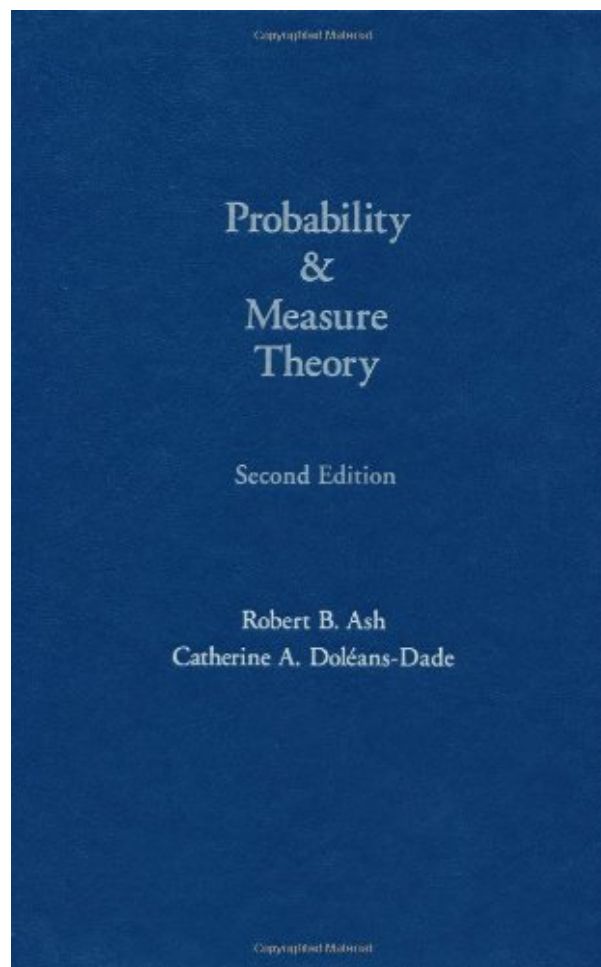


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## **Review**

"There are numerous probability texts on the market, which makes choosing one difficult. If you are a financial professional who knows basic probability theory, but wants to take the next step in sophistication, this is the essential text. It introduces basic measure theory and functional analysis, and then delves into probability. The writing is clear and highly accessible. The choice of topics is perfect for financial engineers or financial risk managers: martingales, the inversion theorem, the central limit theorem, Brownian motion and stochastic integrals. I can't praise this book enough. It is exceptional!" -- <http://www.contingencyanalysis.com>

## **About the Author**

Robert B. Ash as written about, taught, or studied virtually every area of mathematics. His books include *Information Theory*, *Topics in Stochastic Processes*, *The Calculus Tutoring Book*, *Introduction to Discrete Mathematics*, and *A Primer of Mathematics*.

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### Most helpful customer reviews

70 of 71 people found the following review helpful.

The best introduction to probability and measure  
By Kindle Customer

The book very nicely develops the basics of measure theory from a probability perspective (e.g. includes Caratheodory extension theorem, Lebesgue-Stieltjes measures, weak convergence and Kolmogorov extension theorem). It then gives a brief introduction to functional analysis and proceeds to probability theory, martingales and concludes with brownian motion and stochastic integration.

All standard results are given and the book is self-contained. It is a concise, yet readable introduction to this area (less concise than Rudin, Williams but more than Billingsly). An excellent feature of this book is that full solutions to some of the exercises are provided at the end. This makes this book ideal for self-study. The only prerequisite for this book is elementary real analysis (say chapters 1-7 of Rudin's principles of mathematical analysis).

There are other excellent books on measure theory (Rudin, Royden), but if you are interested in measure theory from a probabilistic view this is the book to choose.

As far as a probability textbook, it is clearer and more readable than Billingsly, Chung, Williams and Durrett.

50 of 51 people found the following review helpful.

Exceptionally Clear

By A Customer

I first used this text in the earlier version, which comprises the first half of the book, in a one-year course in Hilbert Spaces and Lebesgue Measure theory when in the first year of grad school. The material is presented in a clearly written manner and the exposition is some of the clearest mathematical writing I've seen in a subject which is replete with textbooks.

Anyone who wants to be inaugurated into the "mysteries" of measure theory and the fine points of the rigorous theory of stochastic processes and the Ito integral, will do himself or herself a favor by using this text. If it is not assigned to your class and you have the extra cash, order it anyway. It is also well-suited for self-study.

39 of 40 people found the following review helpful.

Excellent and rigorous

By Fernando Sanz Gamiz

This book deal with the whole picture of probability. One learns the very first roots of rigorous probability. And when I say rigorous I am not regarding it as "engineers rigour = nothing" but as "mathematicians rigour". The book is self-contained, the exposition is clear and is organized in the mathematic classical fashion: definition, lema, proof, theorem, proof.

That rigour, when it comes to probability beyond "number of successful cases / total number of cases", can only be achieved when the theory is developed in the most general background: measure theory. This gives general tools (theorems) which are applied to measures in general, a particular case of which is probability. Measure theory and general abstract Lebesgue integration go together, so the book defines and deepens in Lebesgue theory: integration, convergence theorems, Fubini's theorem, etc.

Once you feel confident and capable of deal with almost anything regarding Lebesgue integration the books moves on relations between integrals and measures: the Radon-Nikodym theorem which is perhaps one of the most important results of the book and whose proof is outstanding. It provides the reader with the tools to tackle Lebesgue almost everywhere differentiation theorem and absolutely continuous measures and functions.

Finally, before starting with probability as special case, there is a functional analysis chapter which gives proof of the three most important theorems of functional analisis in Hilbert and Banach spaces.

From chapter 4 on, everything about probability is covered. From basic distributions to martingales, ergodicity or central limit theorem. But instead of making up ad-hoc theorems, theorems proved for measures in first chapters renders the proofs in this stage simply corollaries.

Once you read the book you will feel confident about anything touching probability, measure theory and Lebesgue integration and equipped with the most fundamental tools of functional analysis which are used widespread.

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