



Measure Theory and Probability Theory (Springer Texts in Statistics)

Krishna B. Athreya, Soumendra N. Lahiri

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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. Prerequisites are kept to the minimal level and the book is intended primarily for first year Ph.D. students in mathematics and statistics.

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