



Measure Theory (Graduate Texts in Mathematics)

J.L. Doob

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This text is unique in accepting probability theory as an essential part of measure theory. Therefore, many examples are taken from probability, and probabilistic concepts such as independence and Markov processes are integrated into the text. Also, more attention than usual is paid to the role of algebras, and the metric defining the distance between sets as the measure of their symmetric difference is exploited more than is customary.

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