Weak Convergence of Measures: Probability and Mathematical Statistics: A Series of Monographs and Textbooks

Harald Bergström

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Weak Convergence of Measures provides information pertinent to the fundamental aspects of weak convergence in probability theory. This book covers a variety of topics, including random variables, Hilbert spaces, Gaussian transforms, probability spaces, and random variables.

Organized into six chapters, this book begins with an overview of elementary fundamental notions, including sets, different classes of sets, different topological spaces, and different classes of functions and measures. This text then provides the connection between functionals and measures by providing a detailed introduction of the abstract integral as a bounded, linear functional. Other chapters consider weak convergence of sequences of measures, such as convergence of sequences of bounded, linear functionals. This book discusses as well the weak convergence in the C- and D-spaces, which is reduced to limit problems. The final chapter deals with weak convergence in separable Hilbert spaces.

This book is a valuable resource for mathematicians.

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