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? Jun Shao

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Probability Theory. Probability Spaces. and the Random Elements -fields and measures. Measurable functions and distributions. Integration and Differentiation. Integration. Radon.Nikodym The derivative. Distributions and Their Characteristics. Distributions and probability densities. Moments and moment inequalities. Moment generating and characteristic functions. onditional Expectations. Conditional expectations. Independence. Conditional distributions. Markov chains and martingales. Asymptotic Theory. Convergence modes and stochastic orders and so on. Contents: Preface to the First EditionPreface to the Second EditionChapter 1.Probability Theory1.1 Probability Spaces and Random Elements1.1.1-fields and measures1.1.2 Measurable functions and distributions1.2 Integration and Diff...

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