# An introduction to measure-theoretic probability

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Abstrak

An introduction to measure-theoretic probability, employs a classical approach to teaching students of statistics, mathematics, engineering, econometrics, finance, and other disciplines that measure theoretic probability. This book requires no prior knowledge of measure theory, discusses all its topics in great detail, and includes one chapter on the basics of ergodic theory and one chapter on two cases of statistical estimation. There is a considerable bend toward the way probability is actually used in statistical research, finance, and other academic and nonacademic applied pursuits.