Weak convergence of measures : applications in probability

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Abstrak

<i>A treatment of the convergence of probability measures from the foundations to applications in limit theory for dependent random variables. Mapping theorems are proved via Skorokhod's representation theorem; Prokhorov's theorem is proved by construction of a content. The limit theorems at the conclusion are proved under a new set of conditions that apply fairly broadly, but at the same time make possible relatively simple proofs.</i>