

Probability Theory A Concise Course

Michael Rajnik

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indispensable tool in a great number of areas of modern mathematical analysis In our Springer Graduate Text EN00 we presented this beautiful theory together with many applications and tried to show the progress made since the pub cation in 1957 of the now classical monograph HP57 by E Hille and R Phillips However the wealth of results exhibited in our Graduate Text seems to have discouraged some of the potentially interested readers With the present text we o er a streamlined version that strictly sticks to the essentials We have skipped certain parts avoided the use of sophisticated arguments and occasionally weakenedtheformulationofresultsandm i ed the proofs However to a large extent this book consists of excerpts taken from our Graduate Text with some new material on positive se groups added in Chapter VI We hope that the present text will help students take their rst step into this interesting and lively research eld On the other side it should provide useful tools for the working mathematician Acknowledgments This book is dedicated to our students Without them we would not be able to do and to enjoy mathematics Many of them read previous versions when it served as the text of our Seventh Internet Seminar 2003 04 Here Genni Fragnelli Marc Preunkert and Mark C Veraar were among the most active readers Particular thanks go to Tanja Eisner Vera Keicher Agnes Radl for proposing considerable improvements in the nal version

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