



# Real Analysis and Probability (Cambridge Studies in Advanced Mathematics)

*R. M. Dudley*

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**Real Analysis and Probability (Cambridge Studies in Advanced Mathematics)** R. M. Dudley

This classic textbook, now reissued, offers a clear exposition of modern probability theory and of the interplay between the properties of metric spaces and probability measures. The new edition has been made even more self-contained than before; it now includes a foundation of the real number system and the Stone-Weierstrass theorem on uniform approximation in algebras of functions. Several other sections have been revised and improved, and the comprehensive historical notes have been further amplified. A number of new exercises have been added, together with hints for solution.

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