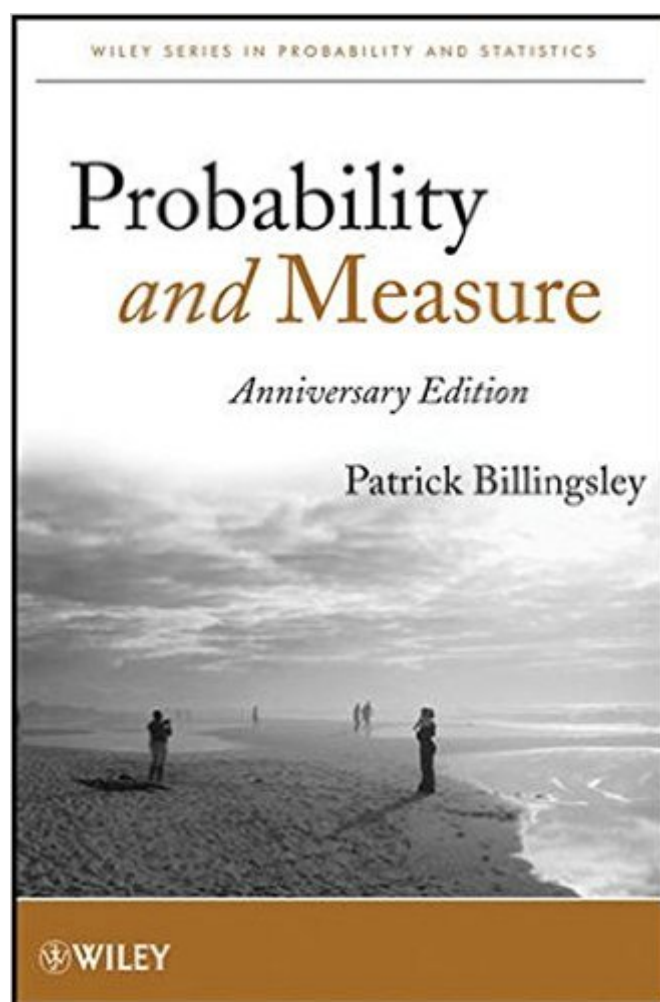The book was found

Probability And Measure

Synopsis

Praise for the Third Edition "It is, as far as I'm concerned, among the best books in math ever written....if you are a mathematician and want to have the top reference in probability, this is it." (.com, January 2006) A complete and comprehensive classic in probability and measure theory Probability and Measure, Anniversary Edition by Patrick Billingsley celebrates the achievements and advancements that have made this book a classic in its field for the past 35 years. Now re-issued in a new style and format, but with the reliable content that the third edition was revered for, this Anniversary Edition builds on its strong foundation of measure theory and probability with Billingsley's unique writing style. In recognition of 35 years of publication, impacting tens of thousands of readers, this Anniversary Edition has been completely redesigned in a new, open and user-friendly way in order to appeal to university-level students. This book adds a new foreward by Steve Lally of the Statistics Department at The University of Chicago in order to underscore the many years of successful publication and world-wide popularity and emphasize the educational value of this book. The Anniversary Edition contains features including: An improved treatment of Brownian motion   Replacement of queuing theory with ergodic theory   Theory and applications used to illustrate real-life situations   Over 300 problems with corresponding, intensive notes and solutions   Updated bibliography   An extensive supplement of additional notes on the problems and chapter commentaries   Patrick Billingsley was a first-class, world-renowned authority in probability and measure theory at a leading U.S. institution of higher education. He continued to be an influential probability theorist until his unfortunate death in 2011. Billingsley earned his Bachelor's Degree in Engineering from the U.S. Naval Academy where he served as an officer. he went on to receive his Master's Degree and doctorate in Mathematics from Princeton University.Among his many professional awards was the Mathematical Association of America's Lester R. Ford Award for mathematical exposition. His achievements through his long and esteemed career have solidified Patrick Billingsley's place as a leading authority in the field and been a large reason for his books being regarded as classics. This Anniversary Edition of Probability and Measure offers advanced students, scientists, and engineers an integrated introduction to measure theory and probability. Like the previous editions, this Anniversary Edition is a key resource for students of mathematics, statistics, economics, and a wide variety of disciplines that require a solid understanding of probability theory.

Book Information

Hardcover: 656 pages

Publisher: Wiley; 4 edition (February 28, 2012)

Language: English

ISBN-10: 1118122372

ISBN-13: 978-1118122372

Product Dimensions: 7.3 x 1.7 x 10.3 inches

Shipping Weight: 2.7 pounds (View shipping rates and policies)

Average Customer Review: 3.2 out of 5 stars See all reviews (21 customer reviews)

Best Sellers Rank: #373,403 in Books (See Top 100 in Books)   #47 in Books > Engineering & Transportation > Engineering > Reference > Measurements   #622 in Books > Science & Math > Experiments, Instruments & Measurement   #1101 in Books > Textbooks > Science & Mathematics > Mathematics > Statistics

Customer Reviews

I will not comment on the quality of the mathematical exposition of the book, as it is a classic on the field.This reformatted edition from the publishing company (Wiley) is literally PACKED WITH ERRORS that didn't exist in previous editions!They took a well established book from a recently deceased author, they reformatted it (did not alter it) and put it in a fancier cover.But in the process of reformatting, they didn't even bother reading it! NOT ONCE!. . . . . .UPDATE: Upon request, a list of indicative errors.- Right before equation 1.12 they use the symbol "\in" instead of the greek "\epsilon", which they then correctly uses in the equation. This error is repeated many times throughout the book.- Equation 1.13 is missing an "=" sign before they open a left curled brace...- Equation 1.14 uses capital "S" for a variable (partial sums), while starting from equation 1.15 he uses small "s" for the same variable.- Appendix, section A9, he correctly uses (a,b) and [a,b] for open and closed intervals respectively, and then incorrectly (a,b) and [a,nb) for left and right half-open intervals (instead of the correct (a,b] and [a,b)).. . . . .UPDATE 2 (2015): Given the unexpected popularity of this 3-year old review I will make a few comments on the actual contents of the book, in case you are considering buying (e.g. the 3rd Edition). Make sure you understand the following:A) I will start with the obvious, this is not an introductory text on probability. This is graduate-level probability mostly for Mathematicians or Engineers doing research. This is not a book for everyone, and definitely not a good book for self-studying.B) The book is a classic and certainly made a huge impact and had many novelties when it first came out (i believe the 80s). That being said, it could use a lot of love in terms of the organization of the contents (compare e.g. with Robert Ash).C) It still has a lot of material that is hard to find collectively in other books, so the

select few involved in research on the field could certainly use a copy of the book in their bookshelf.D) If you need a book for use as a reference on measure-theoretic probability, it would be safe to say that the text from Robert Ash is arguably one of the best (great organization, clear and to the point). Still, I don't feel this book is good for self-studying either.E) If you are self-studying graduate-level probability, and do not have previous exposition to measure theory or abstract mathematics in general, I would strongly suggest starting with something lighter, e.g. Rosenthal's book on Rigorous Probability or some online notes.F) Is this the book you are looking for? If you are still reading my review up to this point for reasons other than curiosity, this is probably the best indication that this is NOT a book for you. This is one of the books you buy because you know you just need them. I know I did (and still do). I hope this makes sense :)Best!

Please pay close attention to the highly rated review by Zach. I had purchased a copy of the anniversary edition when it first came out. I am an adult, self-study learner, and measure-theoretic probability is one of the final goals of my own learning path. I will probably be spending at least a year poring over this book when I'm fully ready for it.When I saw the reviews appear, I went back and confirmed that all of the errors mentioned by Zach are present. It is truly shameful for Wiley that they took the perfectly correct text of a deceased scholar and screwed it up. Not being a math genius, I simply cannot handle a text that I need to correct myself. I traded in my "Anniversary Edition" and snapped up a 3rd edition, which is already getting expensive. Wiley needs to retract this edition and reissue the 3rd edition as new.

Kindle version ruins this classic text.It is either typeset by a math ignorant or the fonts used can't handle needed math symbols.The equation fields are LaTeX images which are typeset fine but the inline math in text is the problem. E.gno epsilons in text, instead they use \in symbol!Also, \ny is not supported, instead a R (yes, capital R) in the text refers to the \ny in the math equation fields.Very confusing.Kindle version is a waste of money.

i concur with a previous reviewer: the quality of the typesetting for mathematical formulae in this book is very poor, rendering reading the book an unpleasant experience. this is a real shame. hopefully will learn how to provide tools to typeset mathematical text as beautifully as it is (normally) typeset on paper.(to be fair, i think this is a hard problem; however, including what seem to be poor resolution images is not the way to go.)

I bought the book for my personal library as the anniversary edition was advertised to be an improvement in various aspects with respect to the third edition that I already knew.Unfortunately, as other reviewers have pointed out, I found dozens of typos and mistakes that were not present in the third edition. This is outrageous and I am really tempted to send back the book to Wiley's and ask for a full refund.

Just a heads up this anniversary is identical in content to third. Only difference is some preface/forward stuff... Not topics. Check table of contents and see for yourself. This is a blatant cash grab by the publisher as a new text, but you may find a reasonable price on a used 3rd edition like I did. Soon there will be used copies of this edition as well, but I wanted to mention this issue to buyers and point out that all reviewers up to this point where comped with free books to write a review. It should also be clear that many have no clue about the content of the book or these topics.Probability and Measure, 3rd EditionI can comment on the content and this is a 5-star book. The reviews on the 3rd edition page hold true as the content is identical. I won't repeat myself here. See that page for comparisons to other texts, prerequisites, and feedback from those who used this text and went on to reflect on the significance of this topic and this text to their success and careers inside and outside academia.

Download to continue reading...

Probability and Measure Measure Twice, Cut Once: Simple Steps to Measure, Scale, Draw and Make the Perfect Cut-Every Time. (Popular Woodworking) Measure for Measure (Arden Shakespeare: Second Series) Measure for Measure (Arkangel Shakespeare) Probability and Statistics for Engineering and the Sciences An Introduction to Probability and Inductive Logic Higher Probability Commodity Trading: A Comprehensive Guide to Commodity Market Analysis, Strategy Development, and Risk Management Techniques Aimed at Favorably Shifting the Odds of Success High Probability Trading Strategies: Entry to Exit Tactics for the Forex, Futures, and Stock Markets Applied Probability and Stochastic Processes Introduction to Probability Models: Operations Research, Volume II (with CD-ROM and InfoTrac) Monte Carlo Methods in Financial Engineering (Stochastic Modelling and Applied Probability) (v. 53) Analysis of Financial Time Series (Wiley Series in Probability and Statistics) Applied Econometric Time Series (Wiley Series in Probability and Statistics) Probability, Random Variables, And Random Signal Principles Statistical Learning with Sparsity: The Lasso and Generalizations (Chapman & Hall/CRC Monographs on Statistics & Applied Probability) Probability for Risk Management MT4 High Probability Forex Trading Method (Forex, Forex Trading System, Forex Trading Strategy, Oil, Precious metals, Commodities, Stock

Indices, Currency Trading) Naked Forex: High-Probability Techniques for Trading Without Indicators MT4 High Probability Forex Trading Method The Probability Edge: Smarter Trading For Maximum Reward