Probability Algebras and Stochastic Spaces (Probability & Mathematical Statistics Monograph)

Demetrios A. Kappos

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Probability Algebras and Stochastic Spaces explores the fundamental notions of probability theory in the so-called "point-free" way. The space of all elementary random variables defined over a probability algebra in a "point-free" way is a base for the stochastic space of all random variables, which can be obtained from it by lattice-theoretic extension processes.

This book is composed of eight chapters and begins with discussions of the definition, properties, scope, and extension of probability algebras. The succeeding chapters deal with the Cartesian product of probability algebras and the principles of stochastic spaces. These topics are followed by surveys of the expectation, moments, and spaces of random variables. The final chapters define generalized random variables and the Boolean homomorphisms of these variables.

This book will be of great value to mathematicians and advance mathematics students.

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