



Measure, Integral and Probability (Springer Undergraduate Mathematics Series)

Marek Capinski, Peter E. Kopp

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Measure, Integral and Probability is a gentle introduction that makes measure and integration theory accessible to the average third-year undergraduate student. The ideas are developed at an easy pace in a form that is suitable for self-study, with an emphasis on clear explanations and concrete examples rather than abstract theory.

For this second edition, the text has been thoroughly revised and expanded. New features include:

- a substantial new chapter, featuring a constructive proof of the Radon-Nikodym theorem, an analysis of the structure of Lebesgue-Stieltjes measures, the Hahn-Jordan decomposition, and a brief introduction to martingales
- key aspects of financial modelling, including the Black-Scholes formula, discussed briefly from a measure-theoretical perspective to help the reader understand the underlying mathematical framework.

In addition, further exercises and examples are provided to encourage the reader to become directly involved with the material.

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