

Marek Capiński and Ekkehard Kopp

Measure, Integral and Probability

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$$

$$\int_a^b f(x) dx = \int_a^b f(x) dx \iff \int_a^b f(x) dx = \int_a^b f(x) dx$$

$$\sim (P \cap Q) = \sim P \cup \sim Q, \sim (P \cup Q) = \sim P \cap \sim Q$$

$$|\langle x, y \rangle| \leq \|x\| \|y\|$$

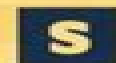
$$\delta_n = \frac{1}{|G|} \sum_{x \in G} \overline{f(x)} g(x) = \frac{1}{|G|} \sum_{x \in G} \overline{f(x)} g(x)$$

$$P(A \cap B) = \frac{P(A \cap B)}{P(B)}$$

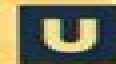


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$$\int_a^b f(t) dt = F(b) - F(a)$$



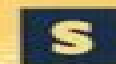
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Measure And The Integral

AW Rasmussen



Measure And The Integral:

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