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First observe that f is uniformly continuous so that for any $\delta > 0$ there exists $\epsilon = \epsilon(\delta) > 0$ such that if $|x - y| \leq \epsilon$ then $|f(x) - f(y)| \leq \delta$. Using the binomial theorem, we obtain $1 = (p + (1-p))^n = \sum_{k=0}^n \binom{n}{k} p^k (1-p)^{n-k}$, whence $f(p) = \sum_{k=0}^n \binom{n}{k} p^k (1-p)^{n-k} f^k$. Comparing with (3.55), we obtain $|f(p) - B_n(p)| \leq \sum_{k=0}^n \binom{n}{k} p^k (1-p)^{n-k} |f^k - p^k|$.

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Probability theory considers measures that assign to the whole set the size 1, and considers measurable subsets to be events whose probability is given by the measure. Ergodic theory considers measures that are invariant under, or arise naturally from, a dynamical system.

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Measure theory and integration are presented to undergraduates from the perspective of probability theory. The first chapter shows why measure theory is needed for the formulation of problems in probability, and explains why one would have been forced to invent Lebesgue theory (had it not already existed) to contend with the paradoxes of large numbers. The measure-theoretic approach then leads ...

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Probability theory is the branch of mathematics concerned with probability. Although there are several different probability interpretations, probability theory treats the concept in a rigorous mathematical manner by expressing it through a set of axioms. Typically these axioms formalise probability in terms of a probability space, which assigns a measure taking values between 0 and 1, termed the probability measure, to a set of outcomes called the sample space. Any specified subset of these out

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In probability theory, an intensity measure is a measure that is derived from a random measure. The intensity measure is a non-random measure and is defined as the expectation value of the random measure of a set, hence it corresponds to the average volume the random measure assigns to a set. The intensity

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measure contains important information about the properties of the random measure.

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Provides a skilful combination of measure theory and probability. In contrast to many books where probability theory is usually developed after a thorough exposure to the theory and techniques of measure and integration, this text develops the Lebesgue theory of measure and integration, using probability theory as the motivating force. What distinguishes the text is the illustration of all ...

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