



METADATA

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Abstract

The aims of the book are twofold. First to expose the basic terminology of metric probability theory, and then to study the marginal behavior of sequences of random variables. The two main types of convergence in probability theory, almost certain and distributional

convergence, are covered. The basic technique for proving results for each of them is presented, and applied to the proof of the strong law of large numbers and the central limit theorem. Finally, an introduction to the theory of large deviations is given.

