



Fourier Analysis in Probability Theory (Probability and mathematical statistics)

Tatsuo Kawata

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Fourier Analysis in Probability Theory provides useful results from the theories of Fourier series, Fourier transforms, Laplace transforms, and other related studies. This 14-chapter work highlights the clarification of the interactions and analogies among these theories.

Chapters 1 to 8 present the elements of classical Fourier analysis, in the context of their applications to probability theory. Chapters 9 to 14 are devoted to basic results from the theory of characteristic functions of probability distributors, the convergence of distribution functions in terms of characteristic functions, and series of independent random variables.

This book will be of value to mathematicians, engineers, teachers, and students.



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