Measures, Integrals and Martingales

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This is a concise and elementary introduction to contemporary measure and integration theory as it is needed in many parts of analysis and probability theory. Undergraduate calculus and an introductory course on rigorous analysis in R are the only essential prerequisites, making the text suitable for both lecture courses and for self-study. Numerous illustrations and exercises are included to consolidate what has already been learned and to discover variants and extensions to the main material. Hints and solutions can be found on the authors website, which can be reached at

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