



Probability in Banach Spaces: Isoperimetry and Processes (Classics in Mathematics)

Michel Ledoux, Michel Talagrand

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Isoperimetric, measure concentration and random process techniques appear at the basis of the modern understanding of Probability in Banach spaces. Based on these tools, the book presents a complete treatment of the main aspects of Probability in Banach spaces (integrability and limit theorems for vector valued random variables, boundedness and continuity of random processes) and of some of their links to Geometry of Banach spaces (via the type and cotype properties). Its purpose is to present some of the main aspects of this theory, from the foundations to the most important achievements. The main features of the investigation are the systematic use of isoperimetry and concentration of measure and abstract random process techniques (entropy and majorizing measures). Examples of these probabilistic tools and ideas to classical Banach space theory are further developed.

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