

University of Pretoria Yearbook 2020

Advanced measure theory 884 (WTW 884)

| Qualification | Postgraduate |
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| Faculty | Faculty of Natural and Agricultural Sciences |
| Module credits | 0.00 |
| Prerequisites | Measure Theory and Functional Analysis on honours level |
| Contact time | 1 lecture per week |
| Language of tuition | Module is presented in English |
| Department | Mathematics and Applied Mathematics |
| Period of presentation | Semester 2 |

Module content

Consult with the Head of the Department of Mathematics and Applied Mathematics about the availability of this master's module in a particular year.

Lebesgue integral in a general measure space: Basic properties, convergence theorems, convergence in measure. Lebesgue spaces: Completeness, approximation by continuous functions. Complex measures: Absolute continuity, Random-Nikodym Theorem, representation of bounded linear functionals on Lebesgue spaces, Riesz Representation Theorem for bounded linear functionals on the space of continuous functions on a locally convergent Hausdorff space where X is a locally compact Hausdorff space. Applications to probability.

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