Gaussian Measures (Mathematical Surveys and Monographs)

By Vladimir I. Bogachev

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This book gives a systematic exposition of the modern theory of Gaussian measures. It presents with complete and detailed proofs fundamental facts about finite and infinite dimensional Gaussian distributions. Covered topics include linear properties, convexity, linear and nonlinear transformations, and applications to Gaussian and diffusion processes. Suitable for use as a graduate text and/or a reference work, this volume contains many examples, exercises, and an extensive bibliography. It brings together many results that have not appeared previously in book form.

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A deep and detailed treatment of an important subject. --*American Mathematical Monthly*

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