



# Weak Convergence of Measures: Applications in Probability (CBMS-NSF Regional Conference Series in Applied Mathematics)

*Patrick Billingsley*

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## **Weak Convergence of Measures: Applications in Probability (CBMS-NSF Regional Conference Series in Applied Mathematics) Patrick Billingsley**

A treatment of the convergence of probability measures from the foundations to applications in limit theory for dependent random variables. Mapping theorems are proved via Skorokhod's representation theorem; Prokhorov's theorem is proved by construction of a content. The limit theorems at the conclusion are proved under a new set of conditions that apply fairly broadly, but at the same time make possible relatively simple proofs.

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