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This book provides a thorough exposition of the main concepts and results related to various types of convergence of measures arising in measure theory, probability theory, functional analysis, partial differential equations, mathematical physics, and other theoretical and applied fields. Particular attention is given to weak convergence of measures. The principal material is oriented toward a broad circle of readers dealing with convergence in distribution of random variables and weak convergence of measures.

The book contains the necessary background from measure theory and functional analysis. Large complementary sections aimed at researchers present the most important recent achievements. More than 100 exercises (ranging from easy introductory exercises to rather difficult problems for experienced readers) are given with hints, solutions, or references. Historic and bibliographic comments are included.

The target readership includes mathematicians and physicists whose research is related to probability theory, mathematical statistics, functional analysis, and mathematical physics.

## Readership

Graduate students and researchers interested in probability theory and functional analysis.

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