

# Contents

<b>I</b>	<b>Measurable Spaces and Integrable Functions</b>	<b>1</b>
1	$\sigma$ -algebras and partitions . . . . .	1
2	$r$ -families . . . . .	3
3	Monotone classes and independence . . . . .	3
4	Banach limits . . . . .	4
5	A strange probability measure . . . . .	5
6	Integration and distribution functions . . . . .	6
7	Evaluating $\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$ . . . . .	8
8	Monotone convergence . . . . .	9
9	Vector integration . . . . .	10
10	Convergence in measure and composition of functions . .	11
11	Principle of separation of variables . . . . .	12
12	The Cauchy-Schwarz inequality . . . . .	13
13	Test that $X \geq Y$ almost everywhere . . . . .	14
14	Image of a measure . . . . .	14
15	Primitives of square integrable functions . . . . .	15
<b>II</b>	<b>Borel Measures and Radon Measures</b>	<b>17</b>
1	Positive measures on an open interval . . . . .	17
2	Distribution functions . . . . .	20
3	Convexity and growth . . . . .	21
4	Convexity and measure . . . . .	22

5	Integral representation of positive convex functions on $(0, \infty)$ . . . . .	23
6	Integral representations of Askey functions . . . . .	24
7	Gauss's inequality . . . . .	26
8	Integral of a decreasing function . . . . .	27
9	Second mean value theorem for integrals . . . . .	27
10	Variance of a distribution on $[0, 1]$ . . . . .	28
11	Variance of the distribution of a convex function on $[0, 1]$ . . . . .	28
12	Rational functions which preserve Lebesgue measure . . . . .	29
13	A measure on the half-plane . . . . .	33
14	Weak convergence and moments . . . . .	34
15	Improper integrals and Lebesgue measure . . . . .	35
16	$\int_0^\infty \frac{\sin x}{x} dx$ , $\int_0^\infty (\cos ax - \cos bx) \frac{dx}{x}$ , $\int_0^\infty (\cos ax - \cos bx) \frac{dx}{x^2}$ . . . . .	36
17	Comparisons between different $L^p$ spaces . . . . .	36
18	Differentiation under the integral sign . . . . .	37
19	Laplace transform of a measure on $[0, +\infty)$ . . . . .	40
20	Comparison of vague, weak, and narrow convergence . . . . .	41
21	Weak compactness of measures . . . . .	41
22	Vague convergence and limit of $\mu_n(0)$ . . . . .	41
23	Vague convergence and restriction to a closed set . . . . .	43
24	Change of variables in an integral . . . . .	45
25	Image of a measure and the Jacobian . . . . .	45
<b>III</b>	<b>Fourier Analysis</b> . . . . .	<b>49</b>
1	Characterizations of radial measures . . . . .	49
2	Radial measures and independence . . . . .	50
3	Area of the sphere . . . . .	51
4	Fourier transform of the Poisson kernel of $\mathbf{R}_+^{n+1}$ . . . . .	52
5	Askey-Polya functions . . . . .	53
6	Symmetric convex sets in the plane and measures on $[0, \pi)$ . . . . .	55
7	T. Ferguson's theorem . . . . .	59
8	A counterexample of Herz . . . . .	59
9	Riesz kernels . . . . .	61
10	Measures on the circle and holomorphic functions . . . . .	62
11	Harmonic polynomials and the Fourier transform . . . . .	63
12	Bernstein's inequality . . . . .	64
13	Cauchy's functional equation . . . . .	66
14	Poisson's formula . . . . .	66
15	A list of Fourier-Plancherel transforms . . . . .	68
16	Fourier-Plancherel transform of a rational function . . . . .	69
17	Computing some Fourier-Plancherel transforms . . . . .	70
18	Expressing the Fourier-Plancherel transform as a limit . . . . .	71
19	An identity for the Fourier-Plancherel transform . . . . .	71
20	The Hilbert transform on $L^2(\mathbf{R})$ . . . . .	71

21	Action of $L^1(\mathbf{R})$ on $L^2(\mathbf{R})$ . . . . .	72
22	Another expression for the Hilbert transform . . . . .	73
23	A table of properties of the Hilbert transform . . . . .	73
24	Computing some Hilbert transforms . . . . .	74
25	The Hilbert transform and distributions . . . . .	74
26	Sobolev spaces on $\mathbf{R}$ . . . . .	75
27	H. Weyl's inequality . . . . .	76

**IV    Hilbert Space Methods and Limit Theorems  
in Probability Theory** **79**

1	Fancy dice . . . . .	79
2	The geometric distribution . . . . .	80
3	The binomial and Poisson distributions . . . . .	80
4	Construction of given distributions . . . . .	83
5	Von Neumann's method . . . . .	84
6	The laws of large numbers . . . . .	85
7	Etemadi's method . . . . .	86
8	A lemma on the random walks $S_n$ . . . . .	89
9	$\alpha(s) = \lim_{n \rightarrow \infty} (P[S_n \geq s \cdot n])^{1/n}$ exists . . . . .	89
10	Evaluating $\alpha(s)$ in some concrete cases . . . . .	90
11	Algebra of the gamma and beta distributions . . . . .	92
12	The gamma distribution and the normal distribution . . . . .	93
13	The Cauchy distribution and the normal distribution . . . . .	94
14	A probabilistic proof of Stirling's formula . . . . .	96
15	Maxwell's theorem . . . . .	97
16	If $X_1$ and $X_2$ are independent, then $\frac{(X_1, X_2)}{(X_1^2 + X_2^2)^{1/2}}$ is uniform . . . . .	98
17	Isotropy of pairs and triplets of independent variables . . . . .	100
18	The only invertible distributions are concentrated at a point . . . . .	102
19	Isotropic multiples of normal distributions . . . . .	103
20	Poincaré's lemma . . . . .	104
21	Schoenberg's theorem . . . . .	104
22	A property of radial distributions . . . . .	106
23	Brownian motion hits a hyperplane in a Cauchy distribution . . . . .	107
24	Pittinger's inequality . . . . .	109
25	Cylindrical probabilities . . . . .	112
26	Minlos's lemma . . . . .	113
27	Condition that a cylindrical probability be a probability measure . . . . .	115
28	Lindeberg's theorem . . . . .	116
29	H. Chernoff's inequality . . . . .	117
30	Gebelein's inequality . . . . .	120
31	Fourier transform of the Hermite polynomials . . . . .	121

32	Another definition of conditional expectation . . . . .	122
33	Monotone continuity of conditional expectations . . . . .	123
34	Concrete computation of conditional expectations . . . . .	123
35	Conditional expectations and independence . . . . .	124
36	$\mathbf{E}(X Y) = Y$ and $\mathbf{E}(Y X) = X$ . . . . .	125
37	Warnings about conditional expectations . . . . .	126
38	Conditional expectations in the absolutely continuous case and the Gaussian case . . . . .	126
39	Examples of martingales . . . . .	127
40	A reversed martingale . . . . .	128
41	A probabilistic approximation of an arithmetic conjecture . . . . .	129
42	A criterion for uniform integrability . . . . .	129
43	The Galton-Watson process and martingales . . . . .	130

## V Gaussian Sobolev Spaces

<b>and Stochastic Calculus of Variations</b>		<b>133</b>
1	$d$ and $\delta$ cannot both be continuous . . . . .	133
2	Growth of the Hermite polynomials . . . . .	134
3	Viskov's lemma . . . . .	134
4	Cantelli's conjecture . . . . .	136
5	Lancaster probabilities in $\mathbf{R}^2$ . . . . .	138
6	Sarmanov's theorem . . . . .	139