

CONTENTS

<i>Preface to the First Edition</i>	<i>page</i> vi
<i>Preface to the Second Edition</i>	vii
<i>Preface to the Third Edition</i>	viii
<i>Abbreviations</i>	ix

FIRST PART. PRINCIPLES

<i>Chap. I.</i> Introductory remarks	1
I. Axioms and preliminary theorems	9

SECOND PART. DISTRIBUTIONS IN R_1

III. General properties. Mean values	18
IV. Characteristic functions	24
V. Addition of independent variables. Convergence "in probability". Special distributions	36
VI. The normal distribution and the central limit theorem	50
VII. Error estimation. Asymptotic expansions	70
VIII. A class of stochastic processes	89

THIRD PART. DISTRIBUTIONS IN R_k

IX. General properties. Characteristic functions	100
X. The normal distribution and the central limit theorem	109
<i>Bibliography</i>	115
<i>Some Recent Works on Mathematical Probability</i>	118