Independent Random Variables and Rearrangement Invariant Spaces (London Mathematical Society Lecture Note Series)

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The subject of this book lies on the boundary between probability theory and the theory of function spaces. Here Professor Braverman investigates independent random variables in rearrangement invariant (r.i.) spaces. The significant feature of r.i. spaces is that the norm of an element depends on its distribution only, and this property allows the results and methods associated with r.i. spaces to be applied to problems in probability theory. On the other hand, probabilistic methods can also prove useful in the study of r.i. spaces. In this book new techniques are used and a number of interesting results are given. Most of the results are due to the author but have never before been available in English. Here they are all presented together in a volume that will be essential reading for all serious researchers in this area.

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