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Título: An Introduction To Infinite-Dimensional Analysis

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Precio: \$660.00

Editorial:

Año: 2006

Tema:

Edición:

Sinopsis

ISBN: 3540290206

In this revised and extended version of this course notes from a 1-year course at Scuola Normale Superiore, Pisa, the author provides an introduction - for an audience knowing basic functional analysis and measure theory but not necessarily probability theory- to analysis in a separable Hilbert space of infinite dimension.