Contents

Preface ix

Chapter 1. Weak convergence of measures on $\mathbb{R}^d$ 1
  1.1. Measures and integrals 1
  1.2. Functions of bounded variation 10
  1.3. Facts from functional analysis 13
  1.4. Weak convergence of measures on the real line and on $\mathbb{R}^d$ 20
  1.5. Weak convergence of nonnegative measures 28
  1.6. Connections with the Fourier transform 30
  1.7. Complements and exercises 38


Chapter 2. Convergence of measures on metric spaces 45
  2.1. Measures on metric spaces 45
  2.2. Definition and properties of weak convergence 51
  2.3. The Prohorov theorem and weak compactness 58
  2.4. Connections with convergence on sets 62
  2.5. The case of a Hilbert space 68
  2.6. The Skorohod representation 75
  2.7. Complements and exercises 78


Chapter 3. Metrics on spaces of measures 101
  3.1. The weak topology and the Prohorov metric 101
  3.2. The Kantorovich and Fortet–Mourier metrics 109
  3.3. The Kantorovich metric of order $p$ 117
  3.4. Gromov metric triples 122
  3.5. Complements and exercises 125


vii
Chapter 4. Convergence of measures on topological spaces

4.1. Borel, Baire and Radon measures
4.2. The weak topology
4.3. The case of probability measures
4.4. Results of A.D. Alexandroff
4.5. Weak compactness
4.6. The Fourier transform and weak convergence
4.7. Prohorov spaces
4.8. Complements and exercises

Compactness in the space of signed measures (177). More on Prohorov and
Alexandroff spaces (180). The central limit theorem (187). Shift-compactness and
sums of independent random elements (190). Exercises (193).

Chapter 5. Spaces of measures with the weak topology

5.1. Properties of spaces of measures
5.2. Mappings of spaces of measures
5.3. Continuous inverse mappings
5.4. Spaces with the Skorohod property
5.5. Uniformly distributed sequences
5.6. Setwise convergence of measures
5.7. Young measures and the ws-topology
5.8. Complements and exercises

Separability of spaces of measures (233). Measurability on spaces of
Exercises (240).

Comments 245
Bibliography 253
Index 283