

Cambridge University Press

0521838037 - Measure Theory and Filtering: Introduction and Applications - Lakhdar Aggoun and Robert J. Elliott

Copyright Information

[More information](#)

---

# Measure Theory and Filtering

## Introduction and Applications

**Lakhdar Aggoun**

*Department of Mathematics and Statistics, Sultan Qaboos University, Oman*

**Robert J. Elliott**

*Haskayne School of Business, University of Calgary*



**CAMBRIDGE**  
UNIVERSITY PRESS

Cambridge University Press

0521838037 - Measure Theory and Filtering: Introduction and Applications - Lakhdar Aggoun and Robert J. Elliott

Copyright Information

[More information](#)

PUBLISHED BY THE PRESS SYNDICATE OF THE UNIVERSITY OF CAMBRIDGE  
The Pitt Building, Trumpington Street, Cambridge, United Kingdom

CAMBRIDGE UNIVERSITY PRESS

The Edinburgh Building, Cambridge CB2 2RU, UK  
40 West 20th Street, New York, NY 10011-4211, USA  
477 Williamstown Road, Port Melbourne, VIC 3207, Australia  
Ruiz de Alarcón 13, 28014 Madrid, Spain  
Dock House, The Waterfront, Cape Town 8001, South Africa

<http://www.cambridge.org>

© Cambridge University Press 2004

This book is in copyright. Subject to statutory exception  
and to the provisions of relevant collective licensing agreements,  
no reproduction of any part may take place without  
the written permission of Cambridge University Press.

First published 2004

Printed in the United Kingdom at the University Press, Cambridge

*Typeface* Times 10/13 pt.    *System* L<sup>A</sup>T<sub>E</sub>X 2<sub>ε</sub> [TB]

*A catalog record for this book is available from the British Library*

Aggoun Lakhdar

Measure theory and filtering: introduction and applications/Lakhdar Aggoun, Robert J. Elliott.

p. cm. – (Cambridge series on statistical and probabilistic mathematics)

Includes bibliographical references and index.

ISBN 0 521 83803 7 (hardback)

1. Measure theory. 2. Kalman filtering. I. Elliott, Robert J., 1940– II. Title. III. Series.

QA312 A34 2004

515'.42 – dc22    2004040397

ISBN 0 521 83803 7 hardback