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Life and career. He became one of the founders of modern probability theory, discovering the law of the iterated logarithm in 1924, achieving important results in the field of limit theorems, giving a definition of a stationary process and laying a foundation for the theory of such processes.

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In his "Mathematical Foundations" books Khinchin develops a sound mathematical structure for the subject under discussion based on the modern theory of probability. His primary reason for doing this is the lack of mathematically rigorous presentation in many textbooks on these subjects.

Mathematical foundations of information theory : Khinchin ...
cognitive, and combines all of the in one general concept "information". The general theory of information is based on a system of principles. There are two groups of such principles: ontological and axiological. These principles single out what is information describing its properties, and thus, form foundations for information theory. 2.

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The first comprehensive introduction to information theory, this text explores the work begun by Shannon and continued by McMillan, Feinstein, and Khinchin. Its rigorous treatment addresses the entropy concept in probability theory and fundamental theorems as well as ergodic sources, the martingale concept, anticipation and memory, and other subjects. 1957 edition.

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