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Probability and Measure by Billingsley, A Course in Probability Theory by Chung, A First Look at Rigorous Probability Theory by Rosenthal for the main subject material of the course. Lecture notes: These notes were written by John Pike for last year's version of this class.

MATH 6710: Probability Theory I

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Theory of Probability (MATH230A/STAT310A, Fall 2007/08) The first quarter in a yearly sequence of probability theory. Main topics are Independence, Borel-Cantelli lemmas, Weak and Strong Laws of Large Numbers, Weak Convergence, Characteristic functions, Central Limit Theorems, and elements from measure theory, integration and metric spaces.

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A Probability Path: Additional references; Opt'l: Patrick Billingsley, Probability and Measure (3/e) (a classic) Jacod & Protter, Probability Essentials (2/e) (easier than Resnick, \$40) Rick Durrett, Probability Theory & Examples (4/e) (more complete)

STA711: Probability & Measure Theory - Statistical Science

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Patrick Billingsley was a first-class, world-renowned authority in probability and measure theory at a leading U.S. institution of higher education. He continued to be an influential probability theorist until his unfortunate death in 2011.

Probability and Measure: Billingsley, Patrick ...

Probability: Theory and Examples, Ed. 4, Cambridge University Press, 2010. We will follow Durrett's book fairly closely, covering most of the material from chapters 1-4. Some supplemental texts which may be of use include: P. Billingsley. Probability and Measure; K. Chung. A Course in Probability Theory; W. Feller.

Math 6710: Probability Theory I - Cornell University

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