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background in measure theory can skip Sections 1.4, 1.5, and 1.7, which were previously part of the appendix. 1.1 Probability Spaces Here and throughout the book, terms being de?ned are set in boldface. We begin with the most basic quantity. A probability space is a triple (?,F,P) where ? is a set of "outcomes," F is a set of "events ...
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Durrett Probability Theory And Examples

The title of the book indicates that as we develop the theory, we will focus our attention on examples. Hoping that the book would be a useful reference for people who apply probability in their work, we have tried to emphasize the results that are important for applications, and illustrated their use with roughly 200 examples.

Probability: Theory and Examples Rick Durrett Version 5 ...

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Modern and measure-theory based, this text is intended primarily for the first-year graduate course in probability theory. The book focuses attention on examples while developing theory. There is an emphasis on results that can be used to solve problems in the hopes that those who apply probability to work will find this a useful reference.