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Durrett Probability Theory And Examples

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 defined are set in boldface. We begin with the most basic quantity. A probability space is a triple (Ω, \mathcal{F}, P) where Ω is a set of "outcomes," \mathcal{F} is a set of "events" ...

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Example 1.1.1. Discrete probability spaces. Let $\Omega = \mathcal{A}$ a countable set, i.e., finite or countably infinite. Let $\mathcal{F} = \mathcal{P}(\mathcal{A})$ the set of all subsets of Ω . Let $P(A) = \sum_{\omega \in A} p(\omega)$ where $p(\omega) \geq 0$ and $\sum_{\omega \in \Omega} p(\omega) = 1$. A...

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Richard Timothy Durrett is a mathematician known for his research and books on mathematical probability theory, stochastic processes and their application to mathematical ecology and population genetics. He received his BS and MS at Emory University in 1972 and 1973 and his Ph.D. at Stanford University in 1976 under advisor Donald Iglehart.

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I am a grad student in probability at UW-Madison, and Durrett's book is always used for our graduate probability sequence. Every probability student here has an intimate knowledge of this book and so it is our Bible of probability theory. And just like the Bible it is often interpreted and rarely understood.

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