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Sidney Resnick "A Probability Path" The course will closely follow this book; it is available at the campus bookstore.

Standard references and further suggested reading on Probability Theory A. Papoulis, 'Probability, Random Variables, and Stochastic Processes' W. Davenport, 'Probability and Random Processes'

R. Riedi, STAT 582: Mathematical Probability II

Unless otherwise noted, all problems are from Resnick, S. A Probability Path, Birkhauser, 1999 or from the lecture notes. See the beginning of the lecture notes for the assignments. Click here to see solutions to past homework assignments.

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Set Operations and Closure 11

A Probability Path

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P. Billingsley, Probability and Measure IIIrd edition
R. Durrett, Probability: Theory and Examples, Edition 5.1
(online)
A. Gut, Probability: a graduate course
S. Resnik, A Probability Path, Birkhauser 1998
S M. Proschan and P. Shaw, Essential of Probability Theory for Statisticians, CRC Press 2016

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