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This book is an introduction to probability theory covering laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems

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Math 6710: Probability Theory I Fall 2012. Personnel. Instructor: R. Durrett, Probability: Theory and Examples, 4th edition. Here is an unofficial errata list.

<http://www.math.cornell.edu/~neldredge/6710/>

To quote professor Durrett: "Probability: Theory and Examples is written for a graduate course in probability.

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Probability: Theory and Examples. Publisher: Cambridge University Press. Publication Date: 2010. Number Probability. Probability Theory. Log in to post comments;

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Richard Timothy Durrett is a mathematician known for his research and books on mathematical probability theory, Durrett, R. "Probability. Theory and examples".

http://en.wikipedia.org/wiki/Rick_Durrett

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