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background in measure theory can skip Sections 1.4,
1.5, and 1.7, which were previously part of the

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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 Ω = a countable set, i.e., finite or countably infinite. Let \mathcal{F} = 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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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.

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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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