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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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A Probability Path

Many probability books are written by mathematicians and have the built in bias that the reader is assumed to be a mathematician coming to the material for its beauty. This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake. Instead, A Probability Path is designed for those requiring a deep ...

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P. Billingsley, Probability and Measure 3rd edition R. Durrett, Probability: Theory and Examples, Edition 5.1 (online) A. Gut, Probability: a graduate course S. Resnik, A Probability Path, Birkhouse 1998 S M. Proschan and P. Shaw, Essential of Probability Theory for Statisticians, CRC Press 2016

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