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these are the lecture notes for a year long phd level course in probability theory that i taught at stanford university in 2004 2006 and 2009 the goal of this course is to prepare incoming phd students in stanford's mathematics and statistics departments to do research in probability theory more broadly the goal of the text

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set books the notes cover only material in the probability i course the text books listed below will be useful for other courses on probability and statistics you need at most one of the three textbooks listed below but you will need the statistical tables probability and statistics for engineering and the sciences by jay l de

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we refer to it as a probability space and often write this as Ω f p example 2 1 let Ω be a countable set and let f collection of all subsets of Ω denote by a denote the number of point in a define μ a a this is called the counting measure if Ω is a finite set with npoints and we define p a 1 n a then we get a

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the first part of the notes gives an introduction to probability theory it explains the notion of random events and random variables probability measures expectation distributions characteristic function independence of random variables types of convergence and limit theorems

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