

An Introduction to Measure-theoretic Probability

George G. Roussas



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This book provides in a concise, yet detailed way, the bulk of the probabilistic tools that a student working toward an advanced degree in statistics,

probability and other related areas, should be equipped with. The approach is classical, avoiding the use of mathematical tools not necessary for carrying out the discussions. All proofs are presented in full detail.

- * Excellent exposition marked by a clear, coherent and logical devleopment of the subject
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