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probability space. Precise understanding of the concepts probability space and random variable is therefore essential. 2. A simple stochastic process Billingsley, Sec. 1, The unit interval. Consider the probability experiment in which we choose a point! at random from the unit interval $(0;1]$. (Notation.

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Patrick Billingsley was Professor Emeritus of Statistics and Mathematics at the University of Chicago and a world-renowned authority on probability theory before his untimely death in 2011. He was the author of Convergence of Probability Measures (Wiley), among other works. Dr. Billingsley edited the Annals of Probability for the Institute of Mathematical Statistics.

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Patrick Paul Billingsley (May 3, 1925 – April 22, 2011) was an American mathematician and stage and screen actor, noted for his books in advanced probability theory and statistics. He was born and raised in Sioux Falls, South Dakota, and graduated from the United States Naval Academy in 1946.

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About the Author: . PATRICK BILLINGSLEY is Professor of Statistics and Mathematics at the University of Chicago. He is the coauthor (with Watson et al.) of Statistics for Management and Economics; (with D. L. Huntsberger) of Elements of Statistical Inference; and the author of Convergence of Probability Measures (Wiley-Interscience), among other works.

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