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Probability: Theory and Examples. This classic introduction to probability theory for beginning graduate students covers laws of large numbers, central limit theorems, random walks, martingales, Markov chains, ergodic theorems, and Brownian motion. It is a comprehensive treatment concentrating on the results that are the most useful for applications.

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Richard Timothy Durrett is a mathematician known for his research and books on mathematical probability theory, stochastic processes and their application to mathematical ecology and population genetics. He received his BS and MS at Emory University in 1972 and 1973 and his Ph.D. at Stanford University in 1976 under advisor Donald Iglehart.

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