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David Williams was born at Gorseinon, near Swansea, Wales, and educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil under the supervision of David George Kendall and Harry Gerd Edzard Reuter, with a thesis titled Random time substitution in Markov chains.

David Williams (mathematician) - Wikipedia
David Williams is a Welsh mathematician who works in probability theory. He was educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil.

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10.6 in Probability with Martingales. This problem concerns the expected time it takes for a monkey to type the letters ABRACADABRA in that order. This paper closely follows David Williams' Probability with Martingales [1] and many of the proofs presented in this paper can be found in his book. 2. Measure Spaces De nition 2.1.

Contents Introduction - University of Chicago
ADVANCED PROBABILITY: SOLUTIONS TO SHEET 1 3 For the second part of the exercise, take h: R !R to be a non-negative Borel function. We aim to show that almost surely,

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