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Numbers in parentheses are more advanced, but you should at least think about them, and definitely solve them if you are considering specializing in probability theory. All exercises listed here are from our main textbook, Chung's EPT. Chapter 1: 1--7, 10, 15, 18, 19, 20; Chapter1Exercises.pdf-- a few solutions and important points.

Math 371: Elementary Probability Theory (Summer 2011)

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In 1940, Chung graduated from the Department of Mathematics of the National Southwestern Associated University, where he later worked as a teaching assistant. During this period, he first studied number theory with Lo-Keng Hua and then probability theory with Pao-Lu Hsu.

Chung Kai-lai - Wikipedia

I taught probability to undergraduate math majors recently and I used Chung's "Elementary Probability Theory." (You can check out the webpage for my course if you like.) I really like this book as a very gentle introduction to probability. Chung has a nice way of explaining the fundamental concepts in an intuitive yet rigorous manner.

Self-study on probability. - Mathematics Stack Exchange

A Course on Elementary Probability Theory. ix Abstract. (English) This book introduces to the theory of probabilities from the beginning. Assuming that the reader possesses the normal mathematical level acquired at the end of the secondary school, we aim to equip him with a solid ba-

A Course on Elementary Probability Theory - arXiv

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OBITUARY KAI LAI CHUNG, 1917-2009 - UCSD Mathematics

With the passage of time probability theory and its applications have won a place in the college curriculum as a mathematical discipline essential to many fields of study. The elements of the theory are now given at different levels, sometimes even before calculus. The present textbook is intended for a course at about the sophomore level.

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This is an ideal text to prepare you for "Probability and Random Processes" by Grimmett and the current author. Grimmett also has an elementary text "Probability: An Introduction (Oxford Science Publications)" but is much more concise (more like condensed lecture notes, about 200 pages and less than half as thick as Stirzacker).

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