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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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Kai Lai Chung, Farid Aitsahlia, "Elementary Probability Theory "Springer; 4th ed. edition (July 14, 2006) | ISBN:038795578X | 384 pages | PDF | 4,7 M This is an introductory textbook on probability theory and its applications.Basic concepts such as probability measure, random variable, distribution, and expectation are fully treated without technical complications.

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A Collection of Exercises in Advanced Probability Theory

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

KAI LAI CHUNG, 1917-2009 ... "A Course in Probability Theory" is now in its third edition, and his popular undergraduate text, "Elementary Probability and Stochastic Processes" (with Farid AitSahlia as coauthor for the current fourth edition), has appeared in English, Chinese, German, Persian, Russian and Spanish. ...

OBITUARY KAI LAI CHUNG, 1917-2009 - UCSD Mathematics

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