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He also published “Malliavin calculus for processes with jumps”, co-authored by K. Bichteler and J.B. Gravereaux, in 1987 and, with P. Protter, the text-book “Probability Essentials”, in 2000. More recently, his main interests switched toward statistics for processes and, lately, econometrics.

Jean Jacod | Stevanovich Center for Financial Mathematics

Jacod Protter "Probability Essentials" Problem 2.8. ... (analysis actually, me at the time being in my third undergraduate term) when I took a course with Jacod & Protter as the primary textbook, which needless to say, did not end well. ... In probability, how can a sigma-algebra represent the total information? 6.

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Philip Protter, Statistics Department, Columbia University

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Probability & Measure Theory, Second Edition (covers more ground and is very clear) A Course in Probability Theory, Revised Edition, Second Edition (very detailed explanations, but you should probably have followed a course on measure theory) Please don't dive into probability at this level, your intuition might not be ready for it.

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