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Jean Jacod, Paris Philip Protter, Ithaca January, 2004 Preface to the First Edition We present here a one semester course on Probability Theory. We also treat measure theory and Lebesgue integration, concentrating on those aspects which are especially germane to the study of Probability Theory.

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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

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Philip Protter, Statistics Department, Columbia University

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These corrections have improved the book in subtle yet important ways, and the authors are most grateful to him. Jean Jacod, Paris Philip Protter, Ithaca January, 2004 Preface to the First Edition We present here a one semester course on Probability Theory.

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We thank the indulgence and patience of the students both in Perugia and in West Lafayette. We also thank our editor Catriona Byrne, as well as Nick Bingham for many superb suggestions, an anonymaus referee for the same, and Judy Mitchell for her extraordinary typing skills. Jean Jacod, Paris Philip Protter, West Lafayette Contents 1.

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