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Probability: Theory and Examples. To complete the proof now it suffices to observe that any $f \in F$ is the pointwise limit of the simple functions $f_n = -n \vee ([2n f]/2n) \wedge n$. 4 Chapter 1 Laws of Large Numbers 2.8. Clearly the collection of functions of the form $f(X)$ contains the simple functions measurable with respect to $\sigma(X)$.

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Hoping that the book would be a useful reference for people who apply probability in their work, we have tried to emphasize the results that are important for applications, and illustrated their use with roughly 200 examples.

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Elementary Probability for Applications (Cambridge U. Press, 2009) Probability: Theory and Examples (5th edition) Essentials of Stochastic Processes (3rd edition, Springer 2016) Ph.D. Students Talks Links Women in Probability. Grant Support. Most of this research has been supported by grants from the National Science Foundation.

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