

Proof-Based Math Readings

Session: Measure Theoretic Probability

2024 Fall

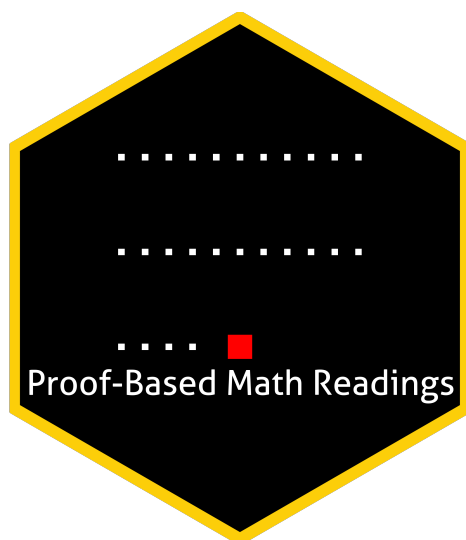
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Version: 17 February 2025, 06:27 PM

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0 Motivation

- *Proof-Based Math Readings* is a free, independent online reading group where we study the mathematics required for economics master's and PhD programs through an intuitive approach. Active since May 2023.
- This session of the reading group is on *Measure Theoretic Probability*.

1 Prerequisites

- Proof Techniques and Real Analysis resources below.
- Please use the  **Application Form** to join our reading group; you will receive a response within a week.

2 Format




- This session takes 12 weeks. We do not have face-to-face/online meetings due to the size of the group.
- Members read the main book and discuss the topics/exercises in the Proof-Based Math Readings Discord .

3 Resources

3.1 Main Book and Main Book's Playlist


A First Look at Rigorous Probability Theory - Jeffrey S. Rosenthal (2nd Edition, 2006 or 2020) is our main book for this session because it is well-written and well-structured.

Jem Corcoran's playlist is our main playlist because her narrative is great.

-  A First Look at Rigorous Probability Theory - Jeffrey S. Rosenthal (2nd Edition, 2006 or 2020)
-  A First Look at Rigorous Probability Theory - Jeffrey S. Rosenthal (2nd Edition, 2006 or 2020, Errata)
-  A First Look at Rigorous Probability Theory - Jeffrey S. Rosenthal (2nd Edition, 2006 or 2020, Solutions)
-  A First Look at Rigorous Probability Theory - Jeffrey S. Rosenthal (2nd Edition, 2006 or 2020, Playlist by J. Corcoran)

3.2 Supplementary

3.2.1 Measure Theoretic Probability

-  Probability: Theory and Examples - Rick Durrett (5th Edition, 2019)
-  Probability: Theory and Examples - Rick Durrett (5th Edition, 2019, Solutions by Hoil Lee, Wonjun Seo)
-  Probability: Theory and Examples - Rick Durrett (5th Edition, 2019, Solutions by Luke Andrejek)
-  Measure Theoretic Probability-I - Supriyo Bhar (2021)
-  Probability Foundations - Krishna Jagannathan (2020)

3.2.2 Proof Techniques













-  Book of Proof - Richard Hammack (3.4 Edition, 2025)
-  Book of Proof - Richard Hammack (3.4 Edition, 2025, Playlist by Jeremy Teitelbaum)
-  Book of Proof - Richard Hammack (3.4 Edition, 2025, Playlist by Michael Penn)

3.2.3 Real Analysis

-  Basic Analysis I: Introduction to Real Analysis - Jiri Lebl (Version 6.1, 2024)
-  Basic Analysis I: Introduction to Real Analysis - Jiri Lebl (Version 6.1, 2024, Playlist by Casey Rodriguez)
-  Introduction To Metric Spaces - Paige Bright (2023)

4 Reading Schedule

RPT is the abbreviation of **A First Look at Rigorous Probability Theory - Jeffrey S. Rosenthal (2nd Edition, 2006 or 2020)**.

 RPT	Week 01-02 
Appendix A: Mathematical Background Chapter 1: The need for measure theory Chapter 2: Probability triples	
 RPT	Week 03-04 
Chapter 3: Further probabilistic foundations Chapter 4: Expected values	
 RPT	Week 05-06 
Chapter 5: Inequality and convergence Chapter 6: Distributions of random variables	
 RPT	Week 07-08 
Chapter 9: More probability theorems Chapter 10: Weak convergence	
 RPT	Week 09-10 
Chapter 11: Characteristic functions	
 RPT	Week 11-12 
Chapter 12: Decomposition of probability laws Chapter 13: Conditional probability and expectation	

5 Further Readings (Optional)

Our Measure Theory syllabus at  github.com/zekiakyol/proof-based-math-readings