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Example 1.1. Toss a fair coin once and set $b = 1$, if the outcome is heads, $X = 0$, if the outcome is tails, and $b = -1$, $Y = 0$, if the

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outcome is tails, if the outcome is heads. Clearly, $P(X = 1) = P(X = 0) = P(Y = 1) = P(Y = 0) = 1/2$, in particular, $d^2 X = Y$. But $X(\omega)$ and $Y(\omega)$ differ for every ω . d Exercise 1.1.

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Springer, 2005. ISBN 978-0-387-22833-4.. Prerequisites:
Undergraduate Real Analysis (MAT 125B) and undergraduate
Probability Theory (MATH 131 or STA 131A). Graduate
Analysis (MATH 201 A,B,C) would be a big plus. Notes:
Interpretation of set theory in probability theory

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R. Vershynin | Probability Theory (MATH 235A, Fall 2007)
Probability: A Graduate Course, which i.a. may serve as a text for a graduate course in probability (as the title suggests). The book has appeared at Springer-Verlag in 2005; a second (corrected) printing appeared in 2007, and a second edition in 2013. A second edition of the 1995 textbook An

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