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background in measure theory can skip Sections 1.4, 1.5, and 1.7, which were previously part of the appendix. 1.1 Probability Spaces Here and throughout the book, terms being defined are set in boldface. We begin with the most basic quantity. A probability space is a triple (Ω, \mathcal{F}, P) where Ω is a set of "outcomes," \mathcal{F} is a set of "events" ...

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Example 1.1.1. Discrete probability spaces. Let Ω = a countable set, i.e., Ω finite or countably infinite. Let \mathcal{F} = the set of all subsets of Ω . Let $P(A) = \sum_{\omega \in A} p(\omega)$ where $p(\omega) \geq 0$ and $\sum_{\omega \in \Omega} p(\omega) = 1$. A...

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R. Durrett Probability: Theory and Examples (4th edition) is the required text, and the single most relevant text for the whole year's course. The style is deliberately concise. Quite a few of the homework problems are from there, P. Billingsley Probability and Measure (3rd Edition).

STAT 205A Home Page
I am a grad student in probability at UW-Madison, and Durrett's book is always used for our graduate probability sequence. Every probability student here has an intimate knowledge of this book and so it is our Bible of probability theory. And just like the Bible it is often interpreted and rarely understood.

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