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R. Riedi, STAT 582: Mathematical Probability II

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P. Billingsley, Probability and Measure IIIrd edition R. Durrett, Probability: Theory and Examples, Edition 5.1 (online) A. Gut, Probability: a graduate course S. Resnik, A Probability Path, Birkhause 1998 S M. Proschan and P. Shaw, Essential of Probability Theory for Statisticians, CRC Press 2016

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