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Sinopsis

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This book is an excellent introduction that stops short of doing a measure-theoretic treatment of probability theory, but it does bring the concepts up. It is aimed at the person who likes a theoretic theorem-proof approach with all steps spelled out (again with the proviso that it does not go into detail so far as constructing measures etc), so it does require more mathematical maturity than what you would expect in first year university students. It might be called an "intermediate level course in probability theory".

When you have read this I recommend you move up to the same author's book Probability & Measure Theory, Second Edition which is very clear too and generous with detail just like this one.

It seems obvious when reading this that the author loves teaching and is like a friend standing over your shoulder helping you.