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Unless otherwise noted, all problems are from Resnick, S. A Probability Path, Birkhauser, 1999 or from the lecture notes. See the beginning of the lecture notes for the assignments. Click here to see solutions to past homework assignments.

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Papoulis, 'Probability, Random Variables, and Stochastic Processes' W. Davenport, 'Probability and Random Processes'

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a standard first course in probability, and in a way that is what the book is. But, apart from the style and the emphasis on appli-cations the book has the following special features. The necessary measure theory is not given in a separate section of the book but mixed in with the probability concepts; the final chapter contains

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the lecture notes. The problems from the lecture notes are hyperlinked to their location.-3.1

Homework 1. Due Wednesday, September 30, 2009

Many probability books are written by mathematicians and have the built in bias that the reader is assumed to be a mathematician coming to the material for its beauty. This textbook is geared towards beginning graduate students from a variety of disciplines whose primary focus is not necessarily mathematics for its own sake. Instead, A Probability Path is designed for those

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