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Descrizione fisica	1 online resource (618 p.)
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Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (pages 577-586) and index.
Nota di contenuto	Preface to the First Edition -- Preface to the Second Edition -- Outline of Contents -- Notation and Symbols -- Introductory Measure Theory -- Random Variables -- Inequalities -- Characteristic Functions -- Convergence -- The Law of Large Numbers -- The Central Limit Theorem -- The Law of the Iterated Logarithm -- Limited Theorems -- Martingales -- Some Useful Mathematics -- References -- Index.
Sommario/riassunto	Like its predecessor, this book starts from the premise that, rather than being a purely mathematical discipline, probability theory is an intimate companion of statistics. The book starts with the basic tools, and goes on to cover a number of subjects in detail, including chapters on inequalities, characteristic functions and convergence. This is followed by a thorough treatment of the three main subjects in probability theory: the law of large numbers, the central limit theorem, and the law of the iterated logarithm. After a discussion of generalizations and extensions, the book concludes with an extensive chapter on martingales. The new edition is comprehensively updated, including some new material as well as around a dozen new references.