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Sommario/riassunto

Probability is an area of mathematics of tremendous contemporary importance across all aspects of human endeavour. This book is a compact account of the basic features of probability and random processes at the level of first and second year mathematics undergraduates and Masters'' students in cognate fields. It is suitable for a first course in probability, plus a follow-up course in random processes including Markov chains.A special feature is the authors'' attention to rigorous mathematics: not everything is rigorous, but the need for rigour is explained at difficult junctures. The text is