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The author adopts the martingale theory as his main theme in this introduction to the modern theory of probability, which is, perhaps, at a practical level, one of the most useful mathematical theories ever devised. To ask other readers questions about Probability with Martingales, please sign up ...

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David Williams This is a masterly introduction to the modern and rigorous theory of probability. The author adopts the martingale theory as his main theme and moves at a lively pace through the subject's rigorous foundations.

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Comprising the major theorems of probability theory and the measure theoretical foundations of the subject, the main topics treated here are independence, interchangeability, and martingales. Particular emphasis is placed upon stopping times, both as tools in proving theorems and as objects of interest themselves.

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This is a masterly introduction to the modern and rigorous theory of probability. The author adopts the martingale theory as his main theme and moves at a lively pace through the subject's rigorous foundations. Measure theory is introduced and then immediately exploited by being applied to real probability theory.

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Probability theory is nowadays applied in a huge variety of fields including physics, engineering, biology, economics and the social sciences. This book is a modern, lively and rigorous account which has Doob's theory of martingales in discrete time as its main theme.

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Probability theory is nowadays applied in a huge variety of fields including physics, engineering, biology, economics and the social sciences. This book is a modern, lively and rigorous account which has Doob's theory of martingales in discrete time as its main theme. It proves important results such as Kolmogorov's Strong Law of Large Numbers and the Three-Series Theorem by martingale ...

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Let me preface this by saying that basically the same question has been asked before on the StackExchange. However, there is one small detail in an exercise that I cannot reconcile. The following

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David Williams was born at Gorseinon, near Swansea, Wales, and educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil under the supervision of David George Kendall and Harry Gerd Edzard Reuter, with a thesis titled Random time substitution in Markov chains.

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You're correct in that non-negativity does not play a role. I haven't read that particular section in the book, but it is likely that he reuses that example when he gets to the martingale convergence theorem and counterexamples.

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[David Williams \(mathematician\) - Wikipedia](#)

"The book provides an introduction, in full rigour, of discrete and continuous probability, without using algebras or sigma-algebras; only familiarity with first-year calculus is required. Starting with the framework of discrete probability, it is already possible to discuss random walk, weak laws of large numbers and a first central limit theorem.

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David Williams is a Welsh mathematician who works in probability theory. He was educated at Gowerton Grammar School, winning a mathematics scholarship to Jesus College, Oxford, and went on to obtain a DPhil.

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10.6 in Probability with Martingales. This problem concerns the expected time it takes for a monkey to type the letters ABRACADABRA in that order.

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This paper closely follows David Williams' Probability with Martingales [1] and many of the proofs presented in this paper can be found in his book. 2. Measure Spaces De nition 2.1.

David Williams (Author of Probability with Martingales)

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