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Measure Theory by Cohn or Real Analysis: Modern Techniques and Their Applications by Folland for measure theory background. Probability and Measure by Billingsley, A Course in Probability Theory by Chung, A First Look at Rigorous Probability Theory by Rosenthal for the main subject material of the course.

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Probability: Theory and Examples, Ed. 4, Cambridge University Press, 2010. We will follow Durrett's book fairly closely, covering most of the material from chapters 1-4. Some supplemental texts which may be of use include: P. Billingsley. Probability and Measure; K. Chung. A Course in Probability Theory; W. Feller.

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