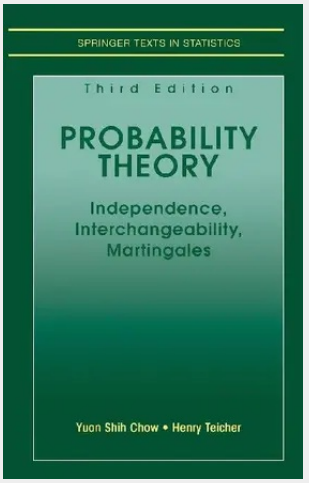
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Independence, Interchangeability, Martingales

This is a classic text comprising the major theorems of probability theory and the measure theoretical foundations of the subject. The main topics treated are independence, interchangeability,and martingales; particular emphasis is placed upon stopping times, both as tools in proving theorems and as objects of interest themselves. No prior knowledge of measure theory is assumed and a unique feature of the book is the combined presentation of measure and probability.

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