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Example 1.1. Toss a fair coin once and set  $b = 1$ , if the outcome is heads,  $X = 0$ , if the outcome is tails, and  $b = 1$ ,  $Y = 0$ , if the outcome is tails, if the outcome is heads. Clearly,  $P(X = 1) = P(X = 0) = P(Y = 1) = P(Y = 0) = 1/2$ , in particular,  $d^2 X = Y$ . But  $X(\cdot)$  and  $Y(\cdot)$  differ for every  $\omega$ . Exercise 1.1.

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Textbook: Allan Gut, Probability: a Graduate Course. Springer, 2005. ISBN 978-0-387-22833-4.. Prerequisites: Undergraduate Real Analysis (MAT 125B) and undergraduate Probability Theory (MATH 131 or STA 131A). Graduate Analysis (MATH 201 A,B,C) would be a big plus. Notes: Interpretation of set theory in probability theory

R. Vershynin | Probability Theory (MATH 235A, Fall 2007)

Probability: A Graduate Course, which i.a. may serve as a text for a graduate course in probability (as the title suggests). The book has appeared at Springer-Verlag in 2005; a second (corrected) printing appeared in 2007, and a second edition in 2013. A second edition of the 1995 textbook An