



# Theory of Probability and Random Processes (Universitext)

*Leonid Korolov, Yakov G. Sinai*

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**Theory of Probability and Random Processes (Universitext)** Leonid Korolov, Yakov G. Sinai

A one-year course in probability theory and the theory of random processes, taught at Princeton University to undergraduate and graduate students, forms the core of this book. It provides a comprehensive and self-contained exposition of classical probability theory and the theory of random processes. The book includes detailed discussion of Lebesgue integration, Markov chains, random walks, laws of large numbers, limit theorems, and their relation to Renormalization Group theory. It also includes the theory of stationary random processes, martingales, generalized random processes, and Brownian motion.

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