

Re: Probability book – recommendations

Source: <http://sci.tech–archive.net/Archive/sci.math/2008–08/msg01075.html>

- *From:* Ray Vickson <RGVickson@xxxxxxx>
 - *Date:* Sat, 9 Aug 2008 14:19:02 –0700 (PDT)
-

On Aug 9, 9:09 am, alancharbonn...@xxxxxxxxxxxxx wrote:

I'd like some recommendations for a probability book. I have spent lots of time searching the archives with little success. I saw a recommendation from Herman Rubin for a book on probability theory from Loeve, but (a) that was about all that I saw and (b) from what I gather, that is an advanced book and not something that would serve as an introduction for someone involved in self–study.

Thanks
Alan

I would recommend very highly the books of William Feller, especially Volume 1 "An Introduction to Probability Theory and its Applications", Vol. 1, Wiley (1968). Feller is a bit old–fashioned, but his approach and examples bring the subject to life. He avoids measure–theoretic considerations completely in volume 1, and some probabilists do not like that, but for understanding and applications it cannot be beat. It IS rigorous all the same. (Volume 2 does have some measure theory in it, but it develops all it needs in a straightforward manner.)

R.G. Vickson

.