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Elements of ergodic theory (time-
permitting) Course Material.

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S overview of the basis of probability theory with some grounding in measure theory, and presents the main proofs. It is remarkable because of its concision and completeness: visibly prof Varadhan lectured from these notes and kept

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S improving on them until we got this gem.

Chandra Nair - Theory of
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Formal definition. In more formal probability theory, a random variable is a function X defined

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from a sample space Ω to a measurable space called the state space. If an element ω in Ω is mapped to an element in state space by X , then that element in state space is a realization. Elements of the sample space can be thought of as all the

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different possibilities that could
happen; while a ...

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Enrique helped me as TA when I
taught out of these notes again in
the Fall of 99. These notes cover
about three fourths of the course,

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Varadhan has two other similar
volumes one covering stochastic
processes the other into the
theory of large deviations (though
older than this current text). The
book on Stochastic Processes

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should be paired with this one.

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vol. 7, — should be available at the
NYU bookstore. Other useful
books: Probability by Shiryaev;
Probability: Theory and Examples
by Durrett; Probability with
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