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Biography. Chung was a native of Hangzhou, the capital city of Zhejiang Province. Chung entered Tsinghua

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University in 1936, and initially studied physics at its Department of Physics. In 1940, Chung graduated from the Department of Mathematics of the National Southwestern Associated University, where he later worked as a teaching assistant. During this period, he first studied number theory ...

**Chung Kai-lai -
Wikipedia**

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advanced, but you
should at least think
about them, and
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probability theory. All exercises listed here are from our main textbook, Chung's EPT. Chapter 1: 1--7, 10, 15, 18, 19, 20; Chapter1Exercises.pdf - a few solutions and important points.

Math 371: Elementary Probability Theory (Summer 2011)

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Text: The textbook for
this course is
Elementary probability
theory, 4th edition, by
K.L. Chung and F.

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AitSahlia. Attendance: I strongly recommend that you come to class; however, I will not formally check attendance. Please also keep in mind that you are responsible for all information given out during the lectures.

Syllabus for 4733: Mathematical Theory of Probability

...

STAT 205A (= MATH
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Theory (Fall 2016)

Homework solutions

now posted -- see
below. IMPORTANT.

The best reference,
and some of the
homeworks, are from
R. Durrett Probability:
Theory and Examples
4th Edition.. Instructor:
David Aldous Teaching
Assistant (GSI): Wenpin
Tang (also assisted by
Raj Agrawal) Class
time: TuTh 11.00 -
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Chung, Kai Lai -**

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With the passage of time probability theory and its applications have won a place in the college curriculum as a mathematical discipline essential to many fields of study. The elements of the theory are now given at different levels, sometimes even before calculus. The present textbook is intended for a course at about the sophomore level.

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Tools from probability
such as conditional
expectation, filtration,
(super)martingale,

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equivalent martingale measure, and martingale representation are all introduced and used in this discrete setting. ...

F. AitSahlia and K. L. Chung, Elementary Probability Theory, Springer, Fourth Edition. M. Capinski and T. Zastawniak, Mathematics for ...

Math 194 Spring 2013

$$P(A \text{ or } B) = P(A) + P(B) - P(A \cap B)$$

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(B) Example: If event A is that a person is blood group O and event B is that they are blood group B, then these events are mutually exclusive since a person may only be either one or the other. Hence, the probability that a given person is either group O or B is $P(A) + P(B)$.

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see this happen in class, and the more they do it themselves in exercises, the better. The style of the text is deliberately informal.

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Instructor Allan Sly
(asly@princeton.edu)
Grader Alexandros
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