Probability and Its Applications

Olav Kallenberg

Foundations of Modern Probability

Second Edition

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This new edition contains four new chapters as well as numerous improvements throughout the text.

Olav Kallenberg was educated in Sweden, where he received his Ph.D. in 1972 from Chalmers University. After teaching for many years at Swedish universities, he moved in 1985 to the United States, where he is currently Professor of Mathematics at Auburn University. He is known for his book *Random Measures* (fourth edition, 1986) and for numerous research papers in all areas of probability. In 1977, he was the second recipient ever of the prestigious Rollo Davidson Prize from Cambridge University. In 1991 to 1994, he served as the Editor-in-Chief of *Probability Theory and Related Fields.*

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