

## Preface

These notes are based on a first-year graduate course on probability and limit theorems given at Courant Institute of Mathematical Sciences. Originally written during the academic year 1996-97, they have been subsequently revised during the academic year 1998-99 as well as in the Fall of 1999. Several people have helped me with suggestions and corrections and I wish to express my gratitude to them. In particular, I want to mention Prof. Charles Newman, Mr. Enrique Loubet, and Ms. Vera Peshchansky. Chuck used it while teaching the same course in 1998-99, Enrique helped me as TA when I taught from these notes again in the fall of 1999, and Vera, who took the course in the fall of 2000, provided me with a detailed list of corrections. These notes cover about three-fourths of the course, essentially discrete time processes. Hopefully there will appear a companion volume some time in the near future that will cover continuous time processes. A small amount of measure theory is included. While it is not meant to be complete, it is my hope that it will be useful.