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Introduction to Probability Theory by Hoel, Port and Stone This text is more mathematically inclined than Pitman Foundations of Modern Probability by Olav Kallenberg

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Hoel Port Stone Introduction to Probability Theory Introduction to Probability Theory Paul G. Hoel. Sidney C. Port Charles J. Stone University of California,  
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Random Processes, OUP, Hoel, Port, Stone,

<http://www.statslab.cam.ac.uk/~grg/teaching/markovc.old>

This is the last volume of a series of three excellent texts by Hoel/Port/Stone on  
probability, statistics and stochastic processes.

<http://www.amazon.com/Introduction-Stochastic-Processes-Paul-Gerhard/dp/0881332674>

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(contains solutions to the problems in the book) Hoel, Port and Stone, Introduction to Probability. Hoel, Port and Stone, Introduction to Stochastic Processes.

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