

**PROBABILITY
READING LIST**

8. *Probability and Convergence*

Ash, R. (1972): *Real Analysis and Probability*, Academic Press.

Chung, K. (1974): *A Course in Probability Theory* (second edition), Academic Press.

Davidson, J. (1994): *Stochastic Limit Theory*, Oxford University Press.

Hansen, B. (2021): *Probability and Statistics for Economists*,
<https://www.ssc.wisc.edu/~bhansen/probability/>

9. *Laws of Large Numbers and Central Limit Theorems*

Ash, R. (1972): *Real Analysis and Probability*, Academic Press.

Chung, K. (1974): *A Course in Probability Theory* (second edition), Academic Press.

Davidson, J. (1994): *Stochastic Limit Theory*, Oxford University Press.