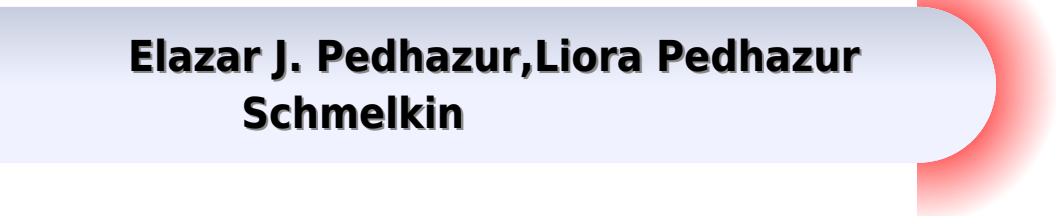


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principal innovation is the addition of material on dynamic programming optimal allocation option pricing and large deviations These are substantial topics but ones into which one can gain an insight with less labour than is generally thought They all involve the expectation concept in an essential fashion even the treatment of option pricing which seems initially to forswear expectation in favour of an arbitrage criterion I am grateful to readers and to Springer Verlag for their continuing interest in the approach taken in this work Peter Whittle Preface to the Third Edition This book is a complete revision of the earlier work Probability which appeared in 1970 While revised so radically and incorporating so much new material as to amount to a new text it preserves both the aim and the approach of the original That aim was stated as the provision of a first text in probability demanding a reasonable but not extensive knowledge of mathematics and taking the reader to what one might describe as a good intermediate level In doing so it attempted to break away from stereotyped applications and consider applications of a more novel and significant character

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