Brownian motion makes its walk-on appearance in problem 5.3.8. as the limit of an a.e. uniformly convergent random series, or when the Lèvy concentration function is introduced in 6.1.17 without any hint as to the role it plays. Over all however, the problems get high marks.

A number of errors have been pointed out in the review. There are others, for the most part minor, for an aggregate total in excess of twenty-five. The author has circulated privately a list of corrections for most of these. Such a list should be enclosed with each copy sold, until a revision is forthcoming.

I anticipate that this book will be a friend to many students seeking a careful introduction to methods. The question confronting the teacher of probability is whether the book is not too strongly devoted to methodology, too narrowly defined, or inconveniently arranged in its treatment of conditioning.

HOWARD TUCKER, *A Graduate Course in Probability*. Academic Press, Inc, 1967. xiii + 273 pp. $12.00.

Review by NARESH C. JAIN
University of Minnesota

The author of this book explains his point of view in the Preface. The book is meant for a one-year graduate course in probability, as its title suggests. In the words of the author: "The selection of material reflects my taste for such a course. I have attempted here what I consider a proper balance between measure-theoretic aspects of probability . . . and distributional aspects . . . . The material presented does not wander along any scenic byways. Rather, I was interested in traveling the shortest route to certain theorems I wished to present." There are arguments for and against this point of view. The main argument against this approach is that the exposition may become too cold and uninspiring, as it does to some extent in this book. "Scenic byways" sometimes provide a good deal of insight into the theorems presented and can be a source of interest for a reader not working directly in probability as well as for a serious student of the subject. However, if one keeps wandering off into "Disneylands" every now and then, the main ideas may become lost.

The book is divided into eight chapters. Chapters 1 and 2 discuss probability spaces and distribution functions. The Kolmogorov–Daniell extension theorem is given in Chapter 2. Stochastic independence is introduced in Chapter 3 and various convergence concepts are discussed in Chapter 4. Strong limit theorems for independent variables are given in Chapter 5. Among these theorems are included the Three Series Theorem, Kolmogorov's strong law of large numbers, the Glivenko–Cantelli theorem, and a form of the law of the iterated logarithm. Chapter 6 deals with the central limit problem. The central limit theorem is proved in a very general form and most of the well-known theorems, such as the Lindeberg–Feller central limit theorem, are deduced from it as corollaries. It is not even mentioned or