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phenomena which we
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allow a natural introduction of
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*frequently-encountered
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serves his/her need.

These notes were written as a result of my having taught a "nonmeasure theoretic" course in probability and stochastic processes a few times at the Weizmann Institute in Israel. I have tried to follow two

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principles. The first is to prove things "probabilistically" whenever possible without recourse to other branches of mathematics and in a notation that is as "probabilistic" as possible. Thus, for example, the asymptotics of p_n for large n ,

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where P is a stochastic matrix, is developed in Section V by using passage probabilities and hitting times rather than, say, pulling in Perron Frobenius theory or spectral analysis. Similarly in Section II the joint normal distribution is studied through

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conditional expectation rather than quadratic forms. The second principle I have tried to follow is to only prove results in their simple forms and to try to eliminate any minor technical computations from proofs, so as to expose the most important

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steps. Steps in proofs or derivations that involve algebra or basic calculus are not shown; only steps involving, say, the use of independence or a dominated convergence argument or an assumption in a theorem are displayed. For example, in

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proving inversion formulas for
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and the first part contained much that would likely bore mathematicians and discourage them from the second part. Hence I finally followed the suggestion to separate the material and split the project in two. The original justification for the present manuscript was the pragmatic one that it would be a shame to waste all the effort

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