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He is the author of Probability With Martingales and Weighing the Odds, and co-author (with L. C. G. Rogers) of both volumes of Diffusions, Markov Processes and Martingales. Books. Diffusions, Markov processes, and martingales, Wiley 1979; 2nd. edn. with L. C. G. Rogers: Diffusions, Markov processes, and martingales, Volume One: Foundations, Wiley 1995; reprinting of 2nd edn. Cambridge University Press 2000

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