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Of course there is something of a "subsequence principle" for convergence in probability as it should be well known to all graduate students of Real Analysis but it has nothing to do with nonsense/ignorance displayed by professor Gut. 5. Bogus references. Take a look at the page 281, theorem 4.2 there.

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Allan Gut is a professor of Mathematical Statistics at Uppsala University, Uppsala, Sweden. He is the author of the Springer monograph "Stopped Random Walks" (1988), the Springer textbook "An Intermediate Course in Probability" (1995), and has published around 60 articles in probability theory.

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Homepage of Allan Gut. På svenska tack Professor of Mathematical Statistics (1988, emeritus 2010) at the Department of Mathematics at Uppsala University, founded in 1477. The department is located at the Ångström laboratory, , The mathematics department is located on the fourth floor.

Homepage of Allan Gut - Uppsala University

Allan Gut is a professor of Mathematical Statistics at Uppsala University, Uppsala, Sweden. He is the author of the Springer monograph Stopped Random Walks (1988) and the Springer textbook An Intermediate Course in Probability (1995).

Probability: A Graduate Course by Allan Gut

Welcome to the Mathematics Department of the University of Colorado Boulder. We have a broad range of research interests in Mathematics, including Algebraic and Differential Geometry, Combinatorics, Logic and Foundations, Mathematical Physics, Number Theory, Noncommutative Geometry, Operator Algebras, Probability, and Topology.

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Personal webpage of Ümit İlak. Week 4: Discussion of a change of variables formula, more on absolute continuity, discussion of Radon Nikodym derivative, product measure, Fubini's theorem, Borel Cantelli's second lemma and applications, longest common subsequence problem, sub/super-additivity, more

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examples on Borel-Cantelli arguments, examples of almost sure convergence, special cases of ...

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