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background in measure theory  
can skip Sections 1.4, 1.5,  
and 1.7, which were  
previously part of the  
appendix. 1.1 Probability  
Spaces Here and throughout

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the book, terms being defined  
are set in boldface. We  
begin with the most basic  
quantity. A probability  
space is a triple  $(\Omega, \mathcal{F}, P)$   
where  $\Omega$  is a set of  
“outcomes,”  $\mathcal{F}$  is a set of  
“events ...

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$M_t$  is the sum of  $kt = \lceil t/\delta \rceil$   
+ 1 geometrics with success  
probability so by Example  
3.5 in Chapter 1  $EM_t = kt /$



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$\text{var}(M_t) = kt(1 - \rho) / 2 E(M_t)^2 = \text{var}(M_t) + (EM_t)^2 \leq C(1 + t^2)$

4.3. The lack of memory property of the exponential implies that the times between customers who are served is a sum of a service time with mean  $\mu$  and

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a waiting time that is exponential with mean 1.

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Solution: The total number of possible outcomes of

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rolling a dice once is 6.

Hence, the total number of outcomes for rolling a dice twice is  $(6 \times 6) = 36$ . The probability of getting an odd and even number is 18 and the probability of getting only odd number is

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9. i.e.,  $n(A) = 18$   $n(B) = 9$ .

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Let  $X_1$  ,  $X_2$  ,  $X_3$  ,  $X_4$  be independent and take values

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1 and  $-1$  with probability  $1/2$  each. Let  $Y_1 = X_1 X_2$ ,  $Y_2 = X_2 X_3$ ,  $Y_3 = X_3 X_4$ , and  $Y_4 = X_4 X_1$ . It is easy to see that  $P(Y_i = 1) = P(Y_i = -1) = 1/2$ . Since  $Y_1 Y_2 Y_3 Y_4 = 1$ ,  $P(Y_1 = Y_2 = Y_3 = 1, Y_4 = -1) = 0$  and the four

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random variables are not independent.

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Solution. Probability of  
choosing 1 chocobar =  $4/8 =$   
 $1/2$ . After taking out 1



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chocobar, the total number  
is 7. Probability of  
choosing 2nd chocobar =  $3/7$ .  
Probability of choosing 1  
icecream out of a total of 6  
=  $4/6 = 2/3$ . So the final  
probability of choosing 2  
chocobars and 1 icecream =

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$$\frac{1}{2} * \frac{3}{7} * \frac{2}{3} = \frac{1}{7} .$$

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Probability and Area .

Example: ABCD is a square. M is the midpoint of BC and N is the midpoint of CD. A point is selected at random in the square. Calculate the probability that it lies in

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Let  $2x$  be the length of the  
square. Area of square =  $2x$   
 $\times 2x = 4x^2$ . Area of  
triangle MCN is

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(solutions, examples,

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The probability that it is red is 1.5 times the probability that it is blue, and the probability that it is blue is twice the probability that it is green. Find the

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Intuitively, since  $\int_0^1 x^{-1/2} dx = 2x^{1/2} \Big|_0^1 = 2$  and  $S_n/n \rightarrow 1$  in probability  $P(|S_n/n - 1| > \epsilon) \rightarrow 0$  as  $n \rightarrow \infty$ , we have  $\sigma_{S_n/n}^2 = \frac{1}{n} \text{Var}(S_n) = \frac{1}{n} \int_0^1 x dx = \frac{1}{2n} \approx \frac{1}{2n} \Rightarrow \sigma_{S_n/n} = \frac{1}{\sqrt{2n}}$ . To make the last calculation rigorous note that when  $|S_n/n - 1| \leq \epsilon$

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(an event with probability  $\rightarrow$

$$1) \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = 1$$

$$\int_{-\infty}^{\infty} x^2 \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = 1$$

$$\int_{-\infty}^{\infty} x^3 \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = 0$$

$$\int_{-\infty}^{\infty} x^4 \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = 3$$

$$\int_{-\infty}^{\infty} x^6 \frac{1}{\sqrt{2\pi}} e^{-x^2/2} dx = 15$$

Section 2.4

Central Limit Theorems 37

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appendix. 1.1 Probability  
Spaces Here and throughout  
the book, terms being defined  
are set in boldface. We  
begin with the most basic  
quantity. A probability  
space is a triple  $(\Omega, \mathcal{F}, P)$   
where  $\Omega$



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P(E) is given by  $P(E) = n(E)$

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$$P(A) = \frac{n(A)}{n(S)} = \frac{1}{52} = \frac{1}{52}$$

Question 6 A card is drawn at random from a deck of cards. Find the probability of getting the 3 of diamond.

Solution The sample space  $S$  of the experiment in ...



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