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*Math 371: Elementary Probability Theory (Summer 2011)*

$P(B|A) = \frac{P(A \cap B)}{P(A)}$  Thus, the probability of B given A is the probability of A given B, times the probability of B divided by the probability of A. This formula is not appropriate if  $P(A)=0$ , that is if A is an event which cannot happen. An example of the use of Bayes' theorem is given below.

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Readers with a solid 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 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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DNA Sequence Evolution (2nd Edition, Springer 2008) Elementary Probability for Applications (Cambridge U. Press, 2009) Probability: Theory and Examples (5th edition) Essentials of Stochastic Processes (3rd edition, Springer 2016) Ph.D. Students Talks Links Women in Probability. Grant Support.

*Rick Durrett's Home Page*

The fourth edition of probability, random variables and stochastic processes has been updated significantly from the previous edition, and it now includes co-author S. Unnikrishna Pillai of Polytechnic University. The book is intended for a senior/graduate level course in probability and is aimed at students in electrical engineering, math, and physics departments.

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Elementary Probability Theory 4th Edition by K. L. Chung and Publisher Palgrave Macmillan (Springer Nature). Save up to 80% by choosing the eTextbook option for ISBN: 9780387215488, 0387215484. The print version of this textbook is ISBN: 9780387955780, 038795578X.

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