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Probability: Theory and Examples Rick Durrett Version 5 ...

11 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 (Ω, \mathcal{F}, P) where Ω is a set of "outcomes," \mathcal{F} is a set of "events," and $P : \mathcal{F} \rightarrow [0,1]$ is a function that assigns probabilities to events We

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Elementary Probability for Applications This book is an introduction to probability theory concentrating on the results that are the most useful for

applications

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Reviewed by Matthew Richey Few areas of mathematics have more immediate connection to our life than probability. The past is gone, the present is ephemeral, and the future is just a guess. We