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probabilities. The chapter concludes with an introduction to combinatorics—the mathematics of systematic counting—and its application to probability. Example 2.2.1 2.2 Sample Spaces and the Algebra of Sets The starting point for studying probability is the definition of four key terms:

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Probability and Mathematical Statistics 1 Chapter 1 PROBABILITY OF EVENTS 1.1. Introduction During his lecture in 1929, Bertrand Russel said, "Probability is the most important concept in modern science, especially as nobody has the slightest notion what it means." Most people have some vague ideas about what prob-ability of an event means.

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