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Probability Exam Questions with Solutions by Henk Tijms

This Collection of problems in probability theory is primarily intended for university students in physics and mathematics departments. Its goal is to help the student of probability theory to master the theory more profoundly and to acquaint him with the application of probability theory methods to the solution of practical problems.

Collection of problems in probability theory - Gwern.net

Mathematical Statistics is used as the textbook) in providing answers to students as well as finding additional examples to the main text. Motivated by this and encouraged by some of my colleagues and Springer-Verlag editor John Kimmel, I have completed this book, Mathematical Statistics: Exercises and Solutions.

Mathematical Statistics: Exercises and Solutions

Solution to Problem 1.13. In this problem, there is a tendency to reason that since the opposite face is either heads or tails, the desired probability is $1/2$. This is, however, wrong, because given that heads came, it is more likely that the two-headed coin was chosen. The correct reasoning is to calculate the conditional probability

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