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If you find an example, an application, or an exercise that you really like, it probably had its origin in Feller's classic text, An Introduction to Probability Theory and Its Applications. This book had its start with a course given jointly at Dartmouth College with Professor John Kemeny.

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1 INTRODUCTION 1. 1 Introduction. The theory of probability has always been associated with gambling and many most accessible examples still come from that activity. You should be familiar with the basic tools of the gambling trade: a coin, a (six-sided) die, and a full deck of 52 cards.

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At the end of a close study of this book the reader would be ready to enter into a program of undergraduate level mathematical statistics, or into a further study of probability with the confidence inspired by a firm understanding of the most fundamental and key concepts in probability theory.

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