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1  $p(m; k+1) = \frac{1}{k+m+1} p(m; k)$ : The probabilities  $p(m; 1); p(m; 2); \dots; p(m; n)$  can be calculated sequentially using this formula, starting with the initial condition  $p(m; 0) = 1$ . Solution to Problem 1.22. We derive a recursion for the probability  $p_i$  that a white ball is chosen from the  $i$ th jar.

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CHAPTER PAGE INTRODUCTION: THE NATURE OF PROBABILITY THEORY . 1. 1. The Background 1 2. Procedure 3 3. "Statistical" Probability 4 4. Summary 5 5.

### **An Introduction to Probability Theory and Its Applications**

of probability is useful in a broad variety of contexts, including some where the assumed probabilities only reflect subjective beliefs. There is a large body of successful applications in science, engineering, medicine, management, etc., and on the basis of this empirical evidence, probability theory is an extremely useful tool.

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