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6 Introduction to Probability Theory. By Equation (1.2) we have that  $P(E \cup F)$ , the probability that either the first or the second coin falls heads, is given by.  $P(E \cup F) = P(E) + P(F) - P(EF) = 1/2 + 1/2 - 1/4 = 3/4$ .

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probability is covered, students should have taken as a prerequisite two terms of calculus, including an introduction to multiple integrals. In order to cover Chapter 11, which contains material on Markov chains, some knowledge of matrix theory is necessary. The text can also be used in a discrete probability course. The material has been

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