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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. $P(E \cup F) = P(E) + P(F) - P(EF) = \frac{1}{2} + \frac{1}{2} - \frac{1}{4} = \frac{3}{4}$.

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2 1 Introduction to Probability Theory. 2. If the experiment consists of rolling a die, then the sample space is. $S = \{1, 2, 3, 4, 5, 6\}$ where the outcome i means that i appeared on the die, $i = 1, 2, 3, 4, 5, 6$.

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Continuing now to peel E_{n-1} from the set $E_1 \cap E_2 \cap \dots \cap E_{n-1}$ we have the second probability above equal to $P\{E_1 \cap E_2 \cap \dots \cap E_{n-2} \cap E_{n-1}\} = P\{E_{n-1} | E_1 \cap E_2 \cap \dots \cap E_{n-2}\} P\{E_1 \cap E_2 \cap \dots \cap E_{n-2}\}$. Continuing to peel off terms from the back we eventually obtain the requested expression i.e.

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