

PROBABILITY

PDF

1.1.1. Discrete

1.1.1.1. Discrete Probability

Let S and S' are two events associated with the same sample space Ω . Then the conditional probability of the event S' given the event S is denoted by $P(S'|S)$ and is given by

$$P(S'|S) = \frac{P(S \cap S')}{P(S)}, \quad P(S) > 0.$$

1.1.1.2. Properties of Discrete Probability

Let S and S' be events associated with the sample space Ω of an experiment. Then

$$P(S|S) = P(S) = P(S|S) = 1$$

$$\text{Let } S' = \Omega \text{ then } P(S|S') = P(S) \text{ as } S \cap S' = S \text{ as } S \subset S' \text{ then } P(S|S') = P(S)$$

Similarly, let S be any event then associated with Ω

$$\text{Let } S' = \Omega \text{ then } P(S|S') = P(S|S') = P(S)$$

1.1.1.3. Application: Binomial or Probability

Let S and S' be two events associated with a sample space Ω of an experiment. Then

$$P(S) = P(S \cap S') + P(S \cap S')^c$$

$$\Rightarrow P(S) = P(S|S')P(S') + P(S|S')^c P(S')$$

Let S' and S' be two events associated with a sample space Ω then

$$P(S|S') = P(S \cap S') + P(S \cap S')^c$$

Papoulis Probability Solution Manual

AN Whitehead



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Within any specific class of problems the most appropriate scientific computing algorithms are reviewed their theoretical analyses are carried out and the expected results are verified on a MATLAB computer implementation Every chapter is supplied with examples exercises and applications of the discussed theory to the solution of real life problems This book is addressed to senior undergraduate and graduate students with particular focus on degree courses in Engineering Mathematics Physics and Computer Sciences The attention which is paid to the applications and the related development of software makes it valuable also for researchers and users of scientific computing in a large variety of professional fields

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