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congestion, stock exchange indices, laboratory measurements, etc. Statistical Theory provides the mathematical methods to gauge the accuracy of the probability models based on observations or

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Conditional probability-2.

Formally the conditional probability is given as  $p(A|B) = \frac{p(A \cap B)}{p(B)}$  Notice how this works for rolling a 3. Since rolling a 3 and rolling an odd number are

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dependent, the probability of rolling a 3 AND odd is the same as rolling a 3.  $p(3 \text{ AND odd}) = p(3 \setminus \text{odd})$   
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probability, Pr{outcome is  
4|outcome is even} =  $\frac{1}{4}$ , since  
the odds of obtaining an even  
outcome (2, 4, or 6) is 1 in 3 (note  
that these events are disjoint, so

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the probabilities are additive).

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We can use the distribution of a  
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expectations and probabilities:

$$E[f(X)] = \int_S f(x) d_{\mu_X}(x) \text{ and } P[X \in G] = \int_G d_{\mu_X}(x); G \in \mathcal{B}(E): \dagger$$

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When  $E = \mathbb{R}^d$  and we can write  $d_{\mu, X}(x) = f(x) dx$ ; then we refer to  $f(x)$  as the probability density function (pdf), or density with respect to Lebesgue measure for  $X$ .

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