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Most simply stated, probability is the study of randomness. Randomness is of course everywhere around us—this statement surely needs no justification! One of the remarkable aspects of this subject is that it touches almost every area of the natural sciences, engineering, social sciences, and even pure

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Probability theory, a branch of mathematics concerned with the analysis of random phenomena. The outcome of a random event cannot be determined before it occurs, but it may be any one of several possible outcomes. The actual outcome is

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considered to be determined by chance. The word probability has several meanings in ordinary conversation.

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Signal Principles – Peyton Z. Peebles,
TMH, 4th Edition, 2001. 2.

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Introduction to Probability: Part II -

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Inference & Processes

Certain random variables occur very often in probability theory because they well describe many natural or physical processes. Their distributions, therefore, have gained special importance in probability theory. Some fundamental discrete distributions are the discrete uniform, Bernoulli, binomial, negative

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binomial, Poisson and geometric distributions.

Probability theory - Wikipedia

The third edition of this successful text gives a rigorous introduction to probability theory and the discussion of the most important random processes in some depth. It includes various topics

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