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Solution for exercise 1.2.4 in Pitman It may be useful to read the denition of Odds and payoodds in Pitman pp. 6 in order to solve this exercise Question a) We dene the prot pr $pr = \frac{10(8 + 1)}{100} = 10$ Question b) The average gain pr. game is dened as the prot divided by the number of games pr $n = \frac{10}{100} = 0.1$

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Solution for exercise 1.3.8 in Pitman It may be useful to make a sketch similar to the one given at page 22 in Pitman. From the text the following probabilities are given:

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Jim Pitman's Home Page

Pitman's book takes a step-by-step approach that builds on prior sections so you don't jump into topics like expectation and distributions without adequate preparation. Unlike Casella and Berger, Pitman's book has a well-organized appendix so you can check other sections of the book for more background when needed.

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Location: Soc/Psych 129. Time: 11:45AM-1PM. Days: Tuesday, Thursday. Office hours/location: Monday 11-12, Thursday 1:15-2:15/Physics 029C. Text: Probability by Jim Pitman. Schedule of Topics: Click here Homework: Homework is an absolutely essential component of the course, and your overall performance will largely depend on how much time and energy you put into it.

Math 230.01

We will cover most of chapters 1-6, 8, and 9. Other useful texts include Andrei Nikolaevich Kolmogorov, Foundations of Probability , Ani Adhikari and Jim Pitman, Probability for Data Science , and Gian-Carlo Rota and Kenneth Baclawski, Introduction to Probability and Random Processes .

180A Introduction to Probability

Jim Pitman: Title: Introduction to Probability at an Advanced Level : Description: Distributions in probability and statistics, central limit theorem, Poisson processes, modes of convergence, transformations involving random variables. Note: This is a seven week course beginning Wednesday, August 26, and ending October 16, 2015.

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