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Probability and Mathematical Statistics 1 Chapter 1 PROBABILITY OF EVENTS 1.1. Introduction During his lecture in 1929, Bertrand Russel said, "Probability is the most important concept in modern science, especially as nobody has the slightest notion what it means." Most people have some vague ideas about what prob-ability of an event means.

PROBABILITY AND MATHEMATICAL STATISTICS

More generally, if two probability density functions of random variables of the continuous type differ only on a set having probability zero, the two corresponding probability set functions are exactly the same.

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