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So the probability to win a prize the first time you play is  $p + (1-p)p + (1-p)^2 p + \dots$ . Clearly  $M$  has a

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geometric distribution,  
with parameter  $p$

$$p + p(1-p)^2 + p(1-p)^4 + \dots = p \cdot \frac{1}{1-(1-p)^2} = \frac{p}{2-p}.$$

4.12 The  
"probability that your  
friend wins" is equal to.

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The general principle  
Before testing  
hypothesis we already  
have a random model  
for data, and both of  
hypotheses determine

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a parameter of the model and hence determine the random model. We can calculate the

probability that our data occurs under each hypothesis and reject hypothesis that is smaller than the given  $p$ -value.

## **A Modern Introduction to Probability and Statistics (□□)**

In probability theory,

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the law of large  
numbers (LLN) is a  
theorem that describes  
the result of  
performing the same

experiment a large  
number of times.

According to the law,  
the average of the  
results obtained from a  
large number of trials  
should be close to the  
expected value and will  
tend to become closer  
to the expected value  
as more trials are  
performed.

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File Size: 12 MB

Format: PDF Length:  
620 pages Publisher:  
Wiley Series: Wiley  
Series in Probability  
and Statistics

Publication Date: April  
4, 2019 Language:

English ASIN:  
B07QGMBC9F ISBN-10:  
1118123344 ISBN-13:  
9781118123348

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