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

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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
dependent, the probability of rolling
a 3 AND odd is the same as rolling a 3.
 $p(3|odd) = \frac{p(3 \cap odd)}{p(odd)} = \frac{1}{6}$
 $\frac{1}{6} = \frac{1}{6} = \frac{1}{6}$.

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probability, $P(\text{outcome is 4} | \text{outcome is even}) = \frac{1}{3}$, since the odds of obtaining an even outcome (2, 4, or 6) is 1 in 3 (note that these events are

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disjoint, so the probabilities are additive).

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can use the distribution of a random variable to compute expectations and probabilities: $E[f(X)] = \int_S f(x) d_{\mu, X}(x)$ and $P[X \in G] = \int_G d_{\mu, X}(x); G \in \mathcal{B}(E)$:

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

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