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October 26, 2008 Introduction Chapter
1: Introduction to Probability Theory
Chapter 1: Exercises Exercise 8
(Bonferroni's inequality) From the
inclusion/exclusion identity for two sets

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we have $P(E \cup F) = P(E) + P(F) - P(EF)$.

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Solution: Since $p(0) = 1 - p$, $p(1) = p$, we have $E[X] = 0(1 - p) + 1(p) = p$

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Thus, the expected number of successes in a single trial is just the probability that the trial will be a success. $u0002 f38$

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Example 2.17 (Expectation of a Binomial Random Variable).

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