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the notes for self-study. We have additional problems, suitable for homework assignment (with solutions), which we make available to instructors. Our intent is to gradually improve and eventually publish the notes as a textbook, and your comments will be appreciated Dimitri P. Bertsekas bertsekas@lids.mit.edu John N. Tsitsiklis jnt@mit.edu v

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Probability Axioms 1. (Nonnegativity) $P(A) \geq 0$, for every event A. 2. (Additivity) If A and B are two disjoint events, then the probability of their union satisfies $P(A \cup B) = P(A) + P(B)$. More generally, if the sample space has an infinite number of elements and A_1, A_2, \dots is a sequence of disjoint events, then the probability of their union satisfies

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Introduction to Probability: Supplementary Problems This is a collection of problems that supplement the text Introduction to Probability (1st edition) and which can be assigned as homework problems. This collection is to be augmented over time. A solutions manual is available for instructors who have adopted the text.

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