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p. 32/40. Expected Value of
X The average of the sample
means (\bar{x} 's) when taken over
a large number of random
samples of size n will
approximate μ . Let X_1, \dots
, X_n be a random sample from
some population with mean μ .

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events can be assigned a
probability (relative
frequency of its occurrence
in a long run). It's obvious
that each of these
probabilities must be a non-
negative number. To find a

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probability of any other event A (not necessarily simple), we then add the probabilities of the simple events A consists of. This immediately

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