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Chapter 2

Introduction to Probability

Learning Objectives

1. Obtain an understanding of the role probability information plays in the decision making process.
2. Understand probability as a numerical measure of the likelihood of occurrence.
3. Be able to use the three methods (classical, relative frequency, and subjective) commonly used for assigning probabilities and understand when they should be used.
4. Be able to use the addition law and be able to compute the probabilities of events using conditional probability and the multiplication law.
5. Be able to use new information to revise initial (prior) probability estimates using Bayes' theorem.
6. Know the definition of the following terms:

experiment	addition law	mutually
sample space	exclusive	conditional
event	probability	
complement	independent events	
Venn Diagram	multiplication law	
union of events	prior probability	
intersection of events	posterior probability	
Bayes' theorem	Simpson's Paradox	

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