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Introduction to Probability Models Ninth Edition Sheldon M. Ross University of California Berkeley, California AMSTERDAM â€¢ BOSTON HEIDELBERG LONDON NEW YORK â€¢ OXFORD PARIS â€¢ SAN DIEGO SAN FRANCISCO â€¢ SINGAPORE SYDNEY TOKYO Academic Press is an imprint of Elsevier

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Continuing now to peel  $E_n$  from the set  $E_1 \otimes E_2 \otimes \dots \otimes E_n$  we have the second probability

above equal to  $P\{E_1 \cap E_2 \cap \dots \cap E_n\} = P\{E_n | E_1 \cap E_2 \cap \dots \cap E_{n-1}\}$ . Continuing to peel off terms from the back we eventually obtain the requested expression i.e.

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take the value +1. This is mostly the case when we model the waiting time until the first occurrence of an  
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the generic structure of such models, and their basic properties. The models we consider assign probabilities  
to collections (sets) of possible outcomes. For this reason, we must begin with a short review of set theory.  
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Diagrams.

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probability is covered, students should have taken as a prerequisite two terms of calculus, including an  
introduction to multiple integrals. In order to cover Chapter 11, which contains material on Markov chains,  
some knowledge of matrix theory is necessary. The text can also be used in a discrete probability course.  
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