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

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

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