

Lecture Notes for Introductory Probability

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These notes were started in January 2009 with help from Christopher Ng, a student in Math 135A and 135B classes at UC Davis, who typeset the notes he took during my lectures. This text is not a treatise in elementary probability and has no lofty goals; instead, its aim is to help a student achieve the proficiency in the subject required for a typical exam and basic real-life applications. Therefore, its emphasis is on examples, which are chosen without much redundancy. A reader should strive to *understand* every example given and be able to *design and solve* a similar one. Problems at the end of chapters and on sample exams (the solutions to all of which are provided) have been selected from actual exams, hence should be used as a test for preparedness.

I have only one tip for studying probability: *you cannot do it half-heartedly*. You have to devote to this class several hours per week of concentrated attention to understand the subject enough so that standard problems become routine. If you think that coming to class and reading the examples while also doing something else is enough, you're in for an unpleasant surprise on the exams.

This text will always be available free of charge to UC Davis students. Please contact me if you spot any mistake. I am thankful to Marisano James for numerous corrections and helpful suggestions.

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