

A First Course In Probability 9th Edition

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Hall). This text will be used to supplement the lectures and provide practice problems. I will try to post my lecture notes online for your reference as well. Additionally, I will assign problems out of the (free, online) text Introduction to Probability, Statistics and Random Processes, available at

www.probabilitycourse.com. [PDF]

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Semantic Scholar $q^{m-1}(1-p)^n$

$q^{m-1} + p^n - q^{m-1}p^{n-1}$. (5.8) Since

Equations (5.7) and (5.8) sum to 1,

it follows that, with probability 1,

either a run of n successes or a run

of m failures will eventually occur.

As an example of Equation (5.7), we note

that, in tossing a fair coin, the probability

that a run of 2 heads will precede

a run of 3 tails is $\frac{7}{10}$.

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