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Undergraduate Texts in Mathematics

$P(A \text{ or } B) = P(A) + P(B)$ Example: If event A is that a person is blood group O and event B is that they are blood group B, then these events are mutually exclusive since a person may only be either one or the other. Hence, the probability that a given person is either group O or B is $P(A)+P(B)$. Multiplication Rule.

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an editor of the international journal on probability, "Wahrscheinlichkeitstheorie und Verwandte Gebiete". Professor Chung has made important contributions to probability theory, particularly to Markov chains. He has also written both Advanced and introductory books on probability. He is an external examiner on mathematics

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MATHEMATICS AND APPLICATIONS Kai Lai Chung*

In 1940, Chung graduated from the Department of Mathematics of the National Southwestern Associated University, where he later worked as a teaching assistant. [citation needed] During this period, he first studied number theory with Lo-Keng Hua and then probability theory with Pao-Lu Hsu.

Chung Kai-lai - Wikipedia

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Elementary probability theory with stochastic processes by Kai Lai Chung, 1975, Springer-Verlag edition, in English - 2d ed.

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In the past half-century the theory of probability has grown from a minor isolated theme into a broad and intensive discipline interacting with many other branches of mathematics. At the same time it is playing a central role in the mathematization of various applied sciences such as statistics, operations research, biology, economics and psychology-to name a few to which the prefix ...

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I taught probability to undergraduate math majors recently and I used Chung's "Elementary Probability Theory." (You can check out the webpage for my course if you like.) I really like this book as a very gentle introduction to probability. Chung has a nice way of explaining the fundamental concepts in an intuitive yet rigorous manner.