

## Probability University Of Cambridge

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Department of Pure Mathematics and Mathematical Statistics, University of Cambridge.

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Probability About these notes. Many people have written excellent notes for introductory courses in probability. Mine draw freely on material prepared by others in present-ing this course to students at Cambridge. I wish to acknowledge especially Geo rey Grimmett, Frank Kelly and Doug Kennedy.

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Probability is the branch of mathematics concerning numerical descriptions of how likely an event is to occur, or how likely it is that a proposition is true. The probability of an event is a number between 0 and 1, where, roughly speaking, 0 indicates impossibility of the event and 1 indicates certainty.

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James Ritchie Norris (born 29 August 1960) is a mathematician working in probability theory and stochastic analysis. He is the Professor of Stochastic Analysis in the Statistical Laboratory, University of Cambridge.