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Eighth Edition by
Sheldon M. Ross. John
L. Weatherwax*
October 26, 2008
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Chapter 1: Exercises
Exercise 8

(Bonferroni's
inequality) From the
inclusion/exclusion
identity for two sets we
have $P(E \cup F) =$
 $P(E) + P(F) - P(EF)$.

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Solution: Since $p(0) = 1 - p$, $p(1) = p$, we have $E[X] = 0(1 - p) + 1(p) = p$. Thus, the expected number of successes in a single trial is just the probability that the trial will be a success.

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Example 2.17

(Expectation of a
Binomial Random
Variable).

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